

$$R(\hat{f}) - R(f^*) \lesssim \sup_{f \in \mathcal{F}} |(\hat{\mathbb{P}} - \mathbb{P})(\ell_f - \ell_{f^*})| + \text{confidence term}$$

*Critical Radius δ_**

Gaussian Lipschitz Concentration

Dudley's Entropy Integral Bound

$$\mathcal{G}_n(\mathcal{F}(\delta)) \lesssim \frac{1}{\sqrt{n}} \int_0^{2\delta} \sqrt{\log N(\epsilon, \mathcal{F}(\delta), \|\cdot\|_n)} d\epsilon$$

Metric Entropy

subGaussian Process

Herbst Argument

Mollification

Gaussian LSI

Tensorization

Gaussian Poincaré

Efron Stein

Chaining

Covering Number

HDS Chapter 13

CI Chapter 5

CI Chapter 4

HDS Chapter 5

CI Chapter 3