

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

*Critical Radius  $\delta_*$*

*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*

*Chaining*

*Covering Number*

*Herbst Argument*

*Mollification*

*Gaussian LSI*

*Tensorization*

*Gaussian Poincaré*

HDS Chapter 13

CI Chapter 5

CI Chapter 4

HDS Chapter 5

CI Chapter 3

*Efron Stein*