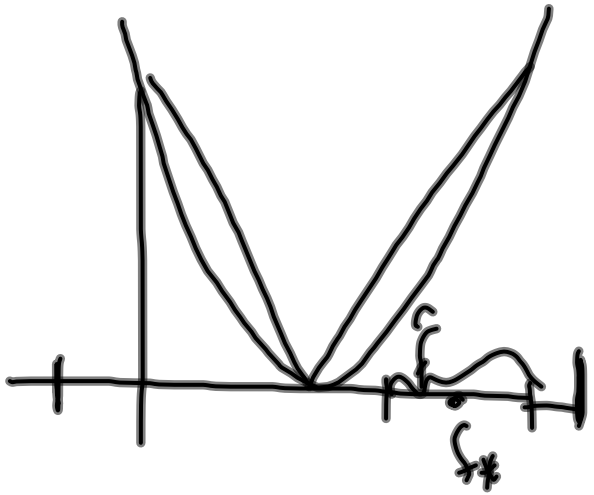

If f is Lip. if $\exists C < \infty$ s.t. $\forall x, y$

$$|f(x) - f(y)| \leq C \|x - y\|$$

$$X_t = (\hat{P} - P)f$$

SUB-GAUSSIAN

$$\|\hat{P} - P\|_{\mathcal{F}}$$

$$t \in T \longleftrightarrow \boxed{f \in \mathcal{F}}$$

$$P(X_s - X_t > x) \le e^{-x^2/2\mathrm{Var}[X_s - X_t]}$$

" $\left\| \max_{t \in T} X_t \right\|_\psi \le \psi^{-1}(|T|) \max_{t \in T} \|X_t\|_\psi$ "

$$Y_a = \sum a_i \xi_i \quad \alpha \quad \|a-b\|_2$$

$$a_i \to f(\xi_i)$$