

Fourmlas Sheet.

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Probability.

i++i

Multiplicative Chernoff bound. Suppose X_1, \dots, X_n are independence random variables taking values in $\{0, 1\}$. Let X denote their sum and let $\mu = \mathbf{E}[\sum_i^n X_i]$ denote the sum's expected value. Then for any $\delta > 0$:

$$\Pr[X \geq (1 + \delta)\mu] \leq e^{-2\frac{\delta^2\mu^2}{n}}$$
$$\Pr[|X - \mu| \geq \delta\mu] \leq 2e^{-\delta^2\mu/3}, \quad 0 \leq \delta \leq 1$$

Bernstein inequalities. X_1, \dots, X_n are independence random variables with zero mean ($\mu = 0$). Suppose that $|X_i| \leq M$ almost surely, for all i . Then, for all positive t :

$$\Pr\left[\sum_i^n X_i \geq t\right] \leq \exp\left(-\frac{\frac{1}{2}t^2}{\sum_i \mathbf{E}[X_i^2] + \frac{1}{3}Mt}\right)$$

For example, consider coins taking values ± 1 with probability $\frac{1}{2}$, then for every positive ε .

$$\Pr\left[\left|\frac{1}{n}\sum_i^n X_i\right| \geq \varepsilon\right] \leq 2\exp\left(-\frac{n\varepsilon^2}{2\left(1 + \frac{\varepsilon}{3}\right)}\right)$$

Jensen's inequality. If X is a random variable and ϕ is a convex function, then:

$$\phi(\mathbf{E}[X]) \leq \mathbf{E}[\phi(X)] \Rightarrow \mathbf{E}[X] \leq \phi^{-1}(\mathbf{E}[\phi(X)])$$
$$\mathbf{E}[X] \leq \ln(\mathbf{E}[e^X])$$
$$\mathbf{E}[X] \geq e^{\mathbf{E}[\ln(X)]}$$

Paley–Zygmund inequality. bounds the probability that a positive random variable is small, in terms of its first two moments. Could be thought as the lower bound Markov version. If a r.v X is always positive and has a finite variance, then for $0 \leq \tau \leq 1$:

$$\Pr[X > \tau\mathbf{E}[X]] \geq (1 - \tau)^2 \frac{\mathbf{E}[X]^2}{\mathbf{E}[X^2]}$$
$$\Pr[X > \mathbf{E}[X] - \tau\sigma] \geq \frac{\tau^2}{1 + \tau^2}$$

Marcinkiewicz–Zygmund inequality. X_1, \dots, X_n are independence random variables with zero mean ($\mu = 0$) and $\mathbf{E}[|X_i|^p] < \infty$, then there exist constants A_p, B_p which depend only on p such:

$$A_p \mathbf{E}\left[\left(\sum_i^n |X_i|^2\right)^{p/2}\right] \leq \mathbf{E}\left[\left|\sum_i^n X_i\right|^p\right] \leq B_p \mathbf{E}\left[\left(\sum_i^n |X_i|^2\right)^{p/2}\right]$$

