Bayes Risk Lower Bounds

- Is $r^{(1)}$ enough to pick good $Q^{(2)}$?

- Bayes risk lower bounds:

- Framework used by Simchowitz, El Aloui, Recht '18 to obtain matrix-vector lower bounds for a related problem

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- Suppose $\theta \sim w$ and $x \sim \mathscr{P}_\theta$ and x is given to us

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Intuition about Bayes Risk