THE UNIVERSITY OF TEXAS AT AUSTIN
Department of Statistics and Data Sciences
College of Natural Sciences

SDS 384 11: Theoretical Statistics

Lecture 5: Martingale inequalities

Purnamrita Sarkar
Department of Statistics and Data Science
The University of Texas at Austin

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?
- Consider n independent random variables $X = (X_1, \dots X_n)$.

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?
- Consider n independent random variables $X = (X_1, \dots X_n)$.
- We want to bound $f(X_1, \dots, X_n) - E[f(X_1, \dots, X_n)]$

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?
- Consider n independent random variables $X = (X_1, \dots X_n)$.
- We want to bound $f(X_1, \dots, X_n) - E[f(X_1, \dots, X_n)]$
- Define $Y_k = E[f(X)|X_1, \dots, X_k]$ for $k \in \{1, \dots, n-1\}$

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?
- Consider n independent random variables $X = (X_1, \dots X_n)$.
- We want to bound $f(X_1, \dots, X_n) - E[f(X_1, \dots, X_n)]$
- Define $Y_k = E[f(X)|X_1, \dots, X_k]$ for $k \in \{1, \dots, n-1\}$
- $Y_0 = E[f(X)]$ and $Y_n = f(X)$

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?
- Consider n independent random variables $X = (X_1, \dots X_n)$.
- We want to bound $f(X_1, \dots, X_n) - E[f(X_1, \dots, X_n)]$
- Define $Y_k = E[f(X)|X_1, \dots, X_k]$ for $k \in \{1, \dots, n-1\}$
- $Y_0 = E[f(X)]$ and $Y_n = f(X)$
- Now $f(X) - E[f(X)] = \sum_{i=0}^{n-1} \underbrace{(Y_{i+1} - Y_i)}_{D_i}$

A bit background

- So far we have looked at sums of random variables. What if want to study properties of functions of independent random variables?
- Consider n independent random variables $X = (X_1, \ldots X_n)$.
- We want to bound $f(X_1, \ldots, X_n) - E[f(X_1, \ldots, X_n)]$
- Define $Y_k = E[f(X)|X_1, \ldots, X_k]$ for $k \in \{1, \ldots, n-1\}$
- $Y_0 = E[f(X)]$ and $Y_n = f(X)$
- Now $f(X) - E[f(X)] = \sum_{i=0}^{n-1} \underbrace{(Y_{i+1} - Y_i)}_{D_i}$
- This forms a Martingale difference sequence.

Martingales

Definition

A sequence of random variables $\{Y_i\}$ adapted to a filtration $\mathcal{F}_i$ is a martingale if, for all i,

$$E|Y_i| < \infty \qquad E[Y_{i+1}|\mathcal{F}_i] = Y_i$$

- A filtration $\{\mathcal{F}_i\}$ is a sequence of nested $\sigma-$ fields, i.e. $\mathcal{F}_i \subseteq \mathcal{F}_{i+1}$.
- Y_i is adapted to $\mathcal{F}_i$ means that each Y_i is measurable w.r.t $\mathcal{F}_i$.

Martingales

Definition

A sequence of random variables $\{Y_i\}$ adapted to a filtration $\mathcal{F}_i$ is a martingale if, for all i,

$$E|Y_i| < \infty \qquad E[Y_{i+1}|\mathcal{F}_i] = Y_i$$

- A filtration $\{\mathcal{F}_i\}$ is a sequence of nested $\sigma-$ fields, i.e. $\mathcal{F}_i \subseteq \mathcal{F}_{i+1}$.
- Y_i is adapted to $\mathcal{F}_i$ means that each Y_i is measurable w.r.t $\mathcal{F}_i$.
- If $\mathcal{F}_i = \sigma(X_1, \dots, X_i)$, then we say that $\{Y_i\}$ forms a martingale sequence w.r.t $\{X_i\}$.

Martingales

Definition

A sequence of random variables $\{Y_i\}$ adapted to a filtration $\mathcal{F}_i$ is a martingale if, for all i,

$$E|Y_i| < \infty \qquad E[Y_{i+1}|\mathcal{F}_i] = Y_i$$

- A filtration $\{\mathcal{F}_i\}$ is a sequence of nested $\sigma-$ fields, i.e. $\mathcal{F}_i \subseteq \mathcal{F}_{i+1}$.
- Y_i is adapted to $\mathcal{F}_i$ means that each Y_i is measurable w.r.t $\mathcal{F}_i$.
- If $\mathcal{F}_i = \sigma(X_1, \ldots, X_i)$, then we say that $\{Y_i\}$ forms a martingale sequence w.r.t $\{X_i\}$.
- If $\mathcal{F}_i = \sigma(Y_1, \ldots, Y_i)$, then we say that $\{Y_i\}$ forms a martingale sequence.

Example-partial sums of i.i.d sequences

Example

Let $\{X_i\}_{i=1}^{\infty}$ be a sequence of i.i.d random variables with $E[X_1] = \mu$. Let $\mathcal{F}_i = \sigma(X_1, \ldots, X_i)$. Then $\{Y_i = \sum_{k=1}^{i} X_k - k\mu\}$ is a martingale sequence w.r.t $\{X_i\}$.

Example-partial sums of i.i.d sequences

Example

Let $\{X_i\}_{i=1}^{\infty}$ be a sequence of i.i.d random variables with $E[X_1] = \mu$. Let $\mathcal{F}_i = \sigma(X_1, \ldots, X_i)$. Then $\{Y_i = \sum_{k=1}^{i} X_k - k\mu\}$ is a martingale sequence w.r.t $\{X_i\}$.

- Y_i is measurable w.r.t $\mathcal{F}_i$.

Example-partial sums of i.i.d sequences

Example

Let $\{X_i\}_{i=1}^{\infty}$ be a sequence of i.i.d random variables with $E[X_1] = \mu$. Let $\mathcal{F}_i = \sigma(X_1, \ldots, X_i)$. Then $\{Y_i = \sum_{k=1}^{i} X_k - k\mu\}$ is a martingale sequence w.r.t $\{X_i\}$.

- Y_i is measurable w.r.t $\mathcal{F}_i$.
- Finally,

$$E[Y_{i+1}|\mathcal{F}_i] = E[X_{i+1} + \sum_{k=1}^{i} X_k - (k+1)\mu|\mathcal{F}_i]$$
$$= \mu + \sum_{k=1}^{i} X_k - (k+1)\mu = Y_i$$

Doob construction

Example

Let $\{X_i\}_{i=1}^{\infty}$ be a sequence of i.i.d random variables. Let $Y_i = E[f(X)|X_1, \ldots, X_i]$ and assume that $E[|f(X)|] < \infty$. Then $\{Y_i\}_{i=0}^{n}$ is a martingale sequence w.r.t $\{X_i\}_{i=1}^{n}$.

Doob construction

Example

Let $\{X_i\}_{i=1}^{\infty}$ be a sequence of i.i.d random variables. Let $Y_i = E[f(X)|X_1, \ldots, X_i]$ and assume that $E[|f(X)|] < \infty$. Then $\{Y_i\}_{i=0}^{n}$ is a martingale sequence w.r.t $\{X_i\}_{i=1}^{n}$.

- $E[|Y_i|] = E[|E[f(X)|X_1, \ldots, X_i]|] \leq E[|f(X)|] < \infty$. (Use Jensen on $|(.)|$)

Doob construction

Example

Let $\{X_i\}_{i=1}^{\infty}$ be a sequence of i.i.d random variables. Let $Y_i = E[f(X)|X_1, \ldots, X_i]$ and assume that $E[|f(X)|] < \infty$. Then $\{Y_i\}_{i=0}^{n}$ is a martingale sequence w.r.t $\{X_i\}_{i=1}^{n}$.

- $E[|Y_i|] = E[|E[f(X)|X_1, \ldots, X_i]|] \leq E[|f(X)|] < \infty$. (Use Jensen on $|(.)|$)
- Furthermore,

$$\begin{aligned} E[Y_{i+1}|X_1, \ldots, X_i] &= E[E[f(X)|X_1, \ldots, X_{i+1}]|X_1, \ldots, X_i] \\ &= E[f(X)|X_1, \ldots, X_i] = Y_i \qquad \text{The tower property} \end{aligned}$$

Likelihood ratio

Example

Let f, g be two densities such that g is absolutely continuous w.r.t f. Suppose $\{X_i\}_{i=1}^{\infty} \overset{iid}{\sim} f$ and Y_n is the likelihood ratio $\prod_{i=1}^{n} \frac{g(X_i)}{f(X_i)}$ for the first n datapoints. Then $\{Y_n\}$ forms a Martingale sequence w.r.t $\{X_n\}$.

Likelihood ratio

Example

Let f, g be two densities such that g is absolutely continuous w.r.t f. Suppose $\{X_i\}_{i=1}^{\infty} \overset{iid}{\sim} f$ and Y_n is the likelihood ratio $\prod_{i=1}^{n} \frac{g(X_i)}{f(X_i)}$ for the first n datapoints. Then $\{Y_n\}$ forms a Martingale sequence w.r.t $\{X_n\}$.

- First recall that $E[|Y_n|] = E[Y_n] = 1$

Likelihood ratio

Example

Let f, g be two densities such that g is absolutely continuous w.r.t f. Suppose $\{X_i\}_{i=1}^{\infty} \overset{iid}{\sim} f$ and Y_n is the likelihood ratio $\prod_{i=1}^{n} \frac{g(X_i)}{f(X_i)}$ for the first n datapoints. Then $\{Y_n\}$ forms a Martingale sequence w.r.t $\{X_n\}$.

- First recall that $E[|Y_n|] = E[Y_n] = 1$
-

$$
\begin{aligned}
E[Y_{n+1}|X_1, \ldots, X_n] &= E\left[\prod_{i=1}^{n+1} \frac{g(X_i)}{f(X_i)} \middle| X_1, \ldots, X_n\right] \\
&= \prod_{i=1}^{n} \frac{g(X_i)}{f(X_i)} E\left[\frac{g(X_{n+1})}{f(X_{n+1})}\right] = Y_n
\end{aligned}
$$

Martingale Difference Sequence

Definition

A sequence $\{D_i\}$ of random variables adapted to a filtration $\{\mathcal{F}_i\}$ is a Martingale Difference Sequence if,

$$E[|D_i|] < \infty \qquad E[D_{i+1}|\mathcal{F}_i] = 0$$

Martingale Difference Sequence

Definition

A sequence $\{D_i\}$ of random variables adapted to a filtration $\{\mathcal{F}_i\}$ is a Martingale Difference Sequence if,

$$E[|D_i|] < \infty \qquad E[D_{i+1}|\mathcal{F}_i] = 0$$

- Let $\{Y_i\}$ be a martingale sequence.

Martingale Difference Sequence

Definition

A sequence $\{D_i\}$ of random variables adapted to a filtration $\{\mathcal{F}_i\}$ is a Martingale Difference Sequence if,

$$E[|D_i|] < \infty \qquad E[D_{i+1}|\mathcal{F}_i] = 0$$

- Let $\{Y_i\}$ be a martingale sequence.
- Then $D_{i+1} = Y_{i+1} - Y_i$ define a Martingale Difference Sequence.
- $E[D_{i+1}|\mathcal{F}_i] = E[Y_{i+1}|\mathcal{F}_i] - E[Y_i|\mathcal{F}_i] = Y_i - Y_i = 0.$

Martingale Difference Sequence

Definition

A sequence $\{D_i\}$ of random variables adapted to a filtration $\{\mathcal{F}_i\}$ is a Martingale Difference Sequence if,

$$E[|D_i|] < \infty \qquad E[D_{i+1}|\mathcal{F}_i] = 0$$

- Let $\{Y_i\}$ be a martingale sequence.
- Then $D_{i+1} = Y_{i+1} - Y_i$ define a Martingale Difference Sequence.
- $E[D_{i+1}|\mathcal{F}_i] = E[Y_{i+1}|\mathcal{F}_i] - E[Y_i|\mathcal{F}_i] = Y_i - Y_i = 0.$
  - $E[Y_{i+1}|\mathcal{F}_i] = Y_i$ because of the martingale property,
  - $E[Y_i|\mathcal{F}_i] = Y_i$ since Y_i is measurable w.r.t the filtration $\mathcal{F}_i$.

Concentration inequalities

Theorem

Consider a Martingale sequence $\{D_i\}$ (adapted to a filtration $\{\mathcal{F}_i\}$) that satisfies $E[e^{\lambda D_i}|\mathcal{F}_{i-1}] \leq e^{\lambda^2 \nu_i^2/2}$ a.s. for any $|\lambda| < 1/b_i$.

- *The sum $\sum_i D_i$ is sub-exponential with parameters $(\sqrt{\sum_k \nu_k^2}, b_*)$ where $b_* := \max_i b_i$.*
- *Hence for all $t \geq 0$,*

$$P\left[|\sum_{i=1}^{n} D_i| \geq t\right] \leq \begin{cases} 2e^{-\frac{t^2}{2\sum_k \nu_k^2}} & \text{If } 0 \leq t \leq \frac{\sum_k \nu_k^2}{b_*} \\ 2e^{-\frac{t}{2b_*}} & \text{If } t > \frac{\sum_k \nu_k^2}{b_*} \end{cases}$$

Proof

Proof.

Let $X := \sum_{i=1}^{n} D_i$.

$$
\begin{aligned}
E[e^{\lambda \sum_i D_i}] &= E[E[e^{\lambda \sum_i D_i} | \mathcal{F}_{n-1}]] = E[e^{\lambda \sum_{i=1}^{n-1} D_i} E[e^{\lambda D_n} | \mathcal{F}_{n-1}]] \\
&\le E[e^{\lambda \sum_{i=1}^{n-1} D_i}] e^{\lambda^2 \nu_n^2 / 2} \qquad \text{If } |\lambda| < 1/b_n \\
&\le E[e^{\lambda \sum_{i=1}^{n-2} D_i}] e^{\lambda^2 (\nu_{n-1}^2 + \nu_n^2)/2} \qquad \text{If } |\lambda| < 1/b_n, 1/b_{n-1} \\
&\le e^{\sum_i \lambda^2 \nu_i^2 / 2} \qquad \text{If } |\lambda| < \min_i 1/b_i
\end{aligned}
$$

Using our previous theorem on sub-exponential random variables, the result is proven in one direction. The other direction is identical leading to the factor of 2. $\square$

Azuma-Hoeffding

Corollary (Azuma-Hoeffding)

Let $\{D_k\}$ be a Martingale Difference Sequence adapted to the filtration $\{\mathcal{F}_k\}$ and suppose $|D_k| \leq b_k$ a.s. for all $k \geq 1$. Then $\forall t \geq 0$,

$$P\left[|\sum_{k=1}^{n} D_k| \geq t \right] \leq 2e^{-\frac{t^2}{2\sum_k b_k^2}}$$

Proof.

- We can rework the last proof. We need $|E[e^{\lambda D_n}|\mathcal{F}_{n-1}]|$.
- This is bounded by $e^{\lambda^2 b_n^2/2}$, since D_n is mean zero sub-gaussian with $\sigma = b_n$.

$\square$

McDiarmid's inequality

Theorem

Let $f : \mathcal{X}^n \to \mathbb{R}$ *satisfy the following bounded difference condition* $\forall x_1, \ldots, x_n, x_i' \in \mathcal{X}$*:*

$$|f(x_1, \ldots, x_{i-1}, x_i, x_{i+1}, \ldots, x_n) - f(x_1, \ldots, x_{i-1}, x_i', x_{i+1}, \ldots, x_n)| \leq B_i,$$

then, $P(|f(X) - E[f(X)]| \geq t) \leq 2 \exp\left(-\frac{2t^2}{\sum_i B_i^2}\right)$

- Note that this boils down to Hoeffding's when f is the sum of bounded random variables.

Proof

Proof.

- Define $Y_i = E[f(X)|\mathcal{F}_i]$ and $D_i = Y_i - Y_{i-1}$.

$\square$

Proof

Proof.

- Define $Y_i = E[f(X)|\mathcal{F}_i]$ and $D_i = Y_i - Y_{i-1}$.
- Since $\{Y_i\}$ is a Martingale sequence w.r.t $\{X_i\}$, $\{D_i\}$ is a Martingale difference sequence.

$\square$

Proof

Proof.

- Define $Y_i = E[f(X)|\mathcal{F}_i]$ and $D_i = Y_i - Y_{i-1}$.
- Since $\{Y_i\}$ is a Martingale sequence w.r.t $\{X_i\}$, $\{D_i\}$ is a Martingale difference sequence.
- We have:

$$\begin{aligned}
D_i &= E[f(X)|\mathcal{F}_i] - E[f(X)|\mathcal{F}_{i-1}] \\
&= E[f(X)|X_1, \ldots, X_i] - E[f(X)|X_1, \ldots, X_{i-1}] \\
&\leq \sup_x (E[f(X)|X_1, \ldots, x] - E[f(X)|X_1, \ldots, X_{i-1}]) =: U_i
\end{aligned}$$

$$D_i \geq \inf_x (E[f(X)|X_1, \ldots, x] - E[f(X)|X_1, \ldots, X_{i-1}]) =: L_i$$

$\square$

Proof

Proof.

- Define $Y_i = E[f(X)|\mathcal{F}_i]$ and $D_i = Y_i - Y_{i-1}$.
- Since $\{Y_i\}$ is a Martingale sequence w.r.t $\{X_i\}$, $\{D_i\}$ is a Martingale difference sequence.
- We have:

$$\begin{aligned}
D_i &= E[f(X)|\mathcal{F}_i] - E[f(X)|\mathcal{F}_{i-1}] \\
&= E[f(X)|X_1, \ldots, X_i] - E[f(X)|X_1, \ldots, X_{i-1}] \\
&\leq \sup_x (E[f(X)|X_1, \ldots, x] - E[f(X)|X_1, \ldots, X_{i-1}]) =: U_i \\
D_i &\geq \inf_x (E[f(X)|X_1, \ldots, x] - E[f(X)|X_1, \ldots, X_{i-1}]) =: L_i
\end{aligned}$$

- We also have:

$$U_i - L_i \leq B_i$$

□

Proof

Proof.

- Define $Y_i = E[f(X)|\mathcal{F}_i]$ and $D_i = Y_i - Y_{i-1}$.
- Since $\{Y_i\}$ is a Martingale sequence w.r.t $\{X_i\}$, $\{D_i\}$ is a Martingale difference sequence.
- We have:

$$\begin{aligned} D_i &= E[f(X)|\mathcal{F}_i] - E[f(X)|\mathcal{F}_{i-1}] \\ &= E[f(X)|X_1, \ldots, X_i] - E[f(X)|X_1, \ldots, X_{i-1}] \\ &\leq \sup_x (E[f(X)|X_1, \ldots, x] - E[f(X)|X_1, \ldots, X_{i-1}]) =: U_i \\ D_i &\geq \inf_x (E[f(X)|X_1, \ldots, x] - E[f(X)|X_1, \ldots, X_{i-1}]) =: L_i \end{aligned}$$

- We also have:

$$U_i - L_i \leq B_i$$

- Now apply Azuma-Hoeffding.

$\square$

Example: Mean absolute deviation

Example

Consider an i.i.d random variable sequence $\{X_k\}_{k=1}^{\infty}$ with $|X_k| \leq b$. Define the mean absolute deviation:

$$U = \frac{1}{\binom{n}{2}} \sum_{j \neq k} |X_j - X_k|$$

As we will see later, the above is a type of a pairwise U-Statistics. We want to bound $|U - E[U]|$.

- Note that the summands are not independent.

Example: Mean absolute deviation

Example

Consider an i.i.d random variable sequence $\{X_k\}_{k=1}^{\infty}$ with $|X_k| \leq b$. Define the mean absolute deviation:

$$U = \frac{1}{\binom{n}{2}} \sum_{j \neq k} |X_j - X_k|$$

As we will see later, the above is a type of a pairwise U-Statistics. We want to bound $|U - E[U]|$.

- Note that the summands are not independent.
- Also note that $||X_i - X_j| - |X_i - X_j'|| \leq |X_j - X_j'| \leq 2b$

Example: Mean absolute deviation

Example

Consider an i.i.d random variable sequence $\{X_k\}_{k=1}^{\infty}$ with $|X_k| \leq b$. Define the mean absolute deviation:

$$U = \frac{1}{\binom{n}{2}} \sum_{j \neq k} |X_j - X_k|$$

As we will see later, the above is a type of a pairwise U-Statistics. We want to bound $|U - E[U]|$.

- Note that the summands are not independent.
- Also note that $||X_i - X_j| - |X_i - X_j'|| \leq |X_j - X_j'| \leq 2b$
- So $|U(x_1, \ldots, x_i, \ldots, x_n) - U(x_1, \ldots, x_i', \ldots, X_n)| \leq \dfrac{(n-1)2b}{\binom{n}{2}} = \dfrac{4b}{n}$

Example: Mean absolute deviation

Example

Consider an i.i.d random variable sequence $\{X_k\}_{k=1}^{\infty}$ with $|X_k| \leq b$. Define the mean absolute deviation:

$$U = \frac{1}{\binom{n}{2}} \sum_{j \neq k} |X_j - X_k|$$

As we will see later, the above is a type of a pairwise U-Statistics. We want to bound $|U - E[U]|$.

- Note that the summands are not independent.
- Also note that $||X_i - X_j| - |X_i - X_j'|| \leq |X_j - X_j'| \leq 2b$
- So $|U(x_1, \ldots, x_i, \ldots, x_n) - U(x_1, \ldots, x_i', \ldots, X_n)| \leq \frac{(n-1)2b}{\binom{n}{2}} = \frac{4b}{n}$
- Use McDiarmid's inequality, $P(|U - E[U]| \geq t) \leq 2\exp\left(\frac{-nt^2}{8b^2}\right)$

Example: Number of triangles in an Erdos Renyi graph

Example

Consider an Erdős Rényi (ER(p)) random graph. What can we say about the number of triangles Δ?

- Let n be the number of nodes. $m = \binom{n}{2}$ be the number of ordered pairs. Call this set E.
- An $ER(p)$ graph chooses the edges randomly as iid Bernoulli r.v.s $\{X_e : e \in E\}$ with $P(X_e = 1) = p$.
- Let $\mathcal{T} \subset E^3$ be the set of 3-tuples of node pairs which can form a triangle. e.g. $\{(i,j),(j,k),(k,i)\} \in \mathcal{T}$. $|\mathcal{T}| = \binom{n}{3}$.
- We have $f(X) = \sum_{\{e_1,e_2,e_3\} \in \mathcal{T}} X_{e_1} X_{e_2} X_{e_3}$.

Example: Number of triangles in an Erdos Renyi graph–Cont.

Example

Consider an Erdős Rényi (ER(p)) random graph. What can we say about the number of triangles Δ?

- If I switch $X_e = 1$ to 0 how much can $f(X)$ change?
- It changes by all triangles incident on that edge. The maximum number of such triangles is $n-2$. So $L = n-2$.
- Hence $P(|f(X) - E[f(X)]| \geq t) \leq 2e^{-\frac{2t^2}{m(n-2)^2}}$
- $E[f(X)] = \binom{n}{3} p^3$. If we set $t = \Theta(n^2 \log n)$, then the error probability goes to zero.
- But in order for this to give concentration we need, $t/n^3 p^3 \to 0$, i.e. $np >> n^{2/3}$

Example: Number of triangles in an Erdos Renyi graph–Cont.

Example

Consider an Erdős Rényi (ER(p)) random graph. What can we say about the number of triangles Δ?

- But in order for this to give concentration we need, $t/n^3p^3 \to 0$, i.e. $np >> n^{5/6}(\log n)^{1/6}$
- One can however use Chen-Stein method to show that $f(X)$ is approximately $\mathit{Poisson}\left(\binom{n}{3}p^3\right)$.
- So the above should hold as long as $np \to \infty$. But McDiarmid requires a much stronger condition!
- What if we could plug in the expected value of the Lipschitz constant, i.e. np^2?
- Then the exponent would be e^{-2t^2/n^4p^4}. Taking $t = n^2p^2$, we see that concentration would amount to having $np >> \log n$ which matches with the Poisson limit argument.

Lipschitz functions of Gaussian random variables

Definition

A function $f : \mathbb{R}^n \to \mathbb{R}$ is $L-$Lipschitz w.r.t the Euclidean norm if

$$|f(x) - f(y)| \leq L\|x - y\|_2 \qquad \forall x, y \in \mathbb{R}^n$$

Theorem

Let $(X_1, \ldots, X_n)$ be a vector of iid $N(0,1)$ random variables. Let $f : \mathbb{R}^n \to \mathbb{R}$ be $L-$Lipschitz w.r.t the Euclidean norm. Then $f(X) - E[f(X)]$ is sub-gaussian with parameter at most L, i.e. $\forall t \geq 0$,

$$P\left(|f(X) - E[f(X)]| \geq t\right) \leq e^{-\frac{t^2}{2L^2}}$$

- A L Lipschitz function of a vector of i.i.d $N(0,1)$ random variables concentrate like a $N(0, L^2)$ random variable, irrespective of how long the vector is.