MICHEL TALAGRAND

The Generic Chaining

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The Generic Chaining Michel Talagrand,2005-12-08 Author s Note The material of this book has been reworked and expanded with a lot more detail and published in the author s 2014 book Upper and Lower Bounds for Stochastic Processes Ergebnisse Vol 60 ISBN 978 3 642 54074 5 That book is much easier to read and covers everything that is in The Generic Chaining book in a more detailed and comprehensible way What is the maximum level a certain river is likely to reach over the next 25 years Having experienced three times a few feet of water in my house I feel a keen personal interest in this question There are many questions of the same nature what is the likely magnitude of the strongest earthquake to occur during the life of a planned building or the speed of the strongest wind a suspension bridge will have to stand All these situations can be modeled in the same manner The value X of the quantity of interest be it water t level or speed of wind at time t is a random variable What can be said about the maximum value of X over a certain range of t t A collection of random variables X where t belongs to a certain index t set T is called a stochastic process and the topic of this book is the study of the supremum of certain stochastic processes and more precisely to nd upper and lower bounds for the quantity EsupX 0 1 t t T Since T might be uncountable some care has to be taken to de ne this quantity For any reasonable de nition of Esup X we have t t T EsupX sup EsupX F T F nite 0 2 t t t T t F an equality that we will take as the de nition of the quantity Esup X t t T Thus the crucial case for the estimation of the quantity 0 Upper and Lower Bounds for Stochastic Processes Michel Talagrand,2014-02-12 The book develops modern methods and in particular the generic chaining to bound stochastic processes This methods allows in particular to get optimal bounds for Gaussian and Bernoulli processes Applications are given to stable processes infinitely divisible processes matching theorems the convergence of random Fourier series of orthogonal series and to functional analysis The complete solution of a number of classical problems is given in complete detail and an ambitious program for future research is laid out The Generic Chaining Michel Talagrand,2005-03-17 The fundamental question of characterizing continuity and boundedness of Gaussian processes goes back to Kolmogorov After contributions by R Dudley and X Fernique it was solved by the author This book provides an overview of generic chaining a completely natural variation on the ideas of Kolmogorov It takes the reader from the first principles to the edge of current knowledge and to the open problems that remain in this domain *Upper and Lower Bounds for Stochastic Processes* Michel Talagrand,2022-01-01 This book provides an in depth account of modern methods used to bound the supremum of stochastic processes Starting from first principles it takes the reader to the frontier of current research This second edition has been completely rewritten offering substantial improvements to the exposition and simplified proofs as well as new results The book starts with a thorough account of the generic chaining a remarkably simple and powerful method to bound a stochastic process that should belong to every probabilist s toolkit The effectiveness of the scheme is demonstrated by the characterization of sample boundedness of Gaussian processes Much of the book is devoted to exploring the wealth of ideas

and results generated by thirty years of efforts to extend this result to more general classes of processes culminating in the recent solution of several key conjectures A large part of this unique book is devoted to the author s influential work While many of the results presented are rather advanced others bear on the very foundations of probability theory In addition to providing an invaluable reference for researchers the book should therefore also be of interest to a wide range of readers

  Lectures on Gaussian Processes Mikhail Lifshits,2012-01-13 Gaussian processes can be viewed as a far reaching infinite dimensional extension of classical normal random variables Their theory presents a powerful range of tools for probabilistic modelling in various academic and technical domains such as Statistics Forecasting Finance Information Transmission Machine Learning to mention just a few The objective of these Briefs is to present a quick and condensed treatment of the core theory that a reader must understand in order to make his own independent contributions The primary intended readership are PhD Masters students and researchers working in pure or applied mathematics The first chapters introduce essentials of the classical theory of Gaussian processes and measures with the core notions of reproducing kernel integral representation isoperimetric property large deviation principle The brevity being a priority for teaching and learning purposes certain technical details and proofs are omitted The later chapters touch important recent issues not sufficiently reflected in the literature such as small deviations expansions and quantization of processes In university teaching one can build a one semester advanced course upon these Briefs   **Random Fields and Geometry** R. J. Adler,Jonathan E. Taylor,2009-01-29 This monograph is devoted to a completely new approach to geometric problems arising in the study of random fields The groundbreaking material in Part III for which the background is carefully prepared in Parts I and II is of both theoretical and practical importance and striking in the way in which problems arising in geometry and probability are beautifully intertwined Random Fields and Geometry will be useful for probabilists and statisticians and for theoretical and applied mathematicians who wish to learn about new relationships between geometry and probability It will be helpful for graduate students in a classroom setting or for self study Finally this text will serve as a basic reference for all those interested in the companion volume of the applications of the theory   **Cognitive Networked Sensing and Big Data** Robert Qiu,Michael Wicks,2013-08-04 Wireless Distributed Computing and Cognitive Sensing defines high dimensional data processing in the context of wireless distributed computing and cognitive sensing This book presents the challenges that are unique to this area such as synchronization caused by the high mobility of the nodes The author will discuss the integration of software defined radio implementation and testbed development The book will also bridge new research results and contextual reviews Also the author provides an examination of large cognitive radio network hardware testbed distributed sensing and distributed computing   The Rademacher System in Function Spaces Sergey V. Astashkin,2020-07-27 This book presents a systematic treatment of the Rademacher system one of the most important unifying concepts in mathematics and includes a number of recent important and beautiful results related to the Rademacher functions The book discusses the

relationship between the properties of the Rademacher system and geometry of some function spaces It consists of three parts in which this system is considered respectively in Lp spaces in general symmetric spaces and in certain classes of non symmetric spaces BMO Paley Cesaro Morrey The presentation is clear and transparent providing all main results with detailed proofs Moreover literary and historical comments are given at the end of each chapter This book will be suitable for graduate students and researchers interested in functional analysis theory of functions and geometry of Banach spaces

Screen Based Trading and Open Order Book Otto Loistl,Georg Behm,Sascha Bakry,2025-10-03 This book explores screen based trading with an open order book where traders decisions influence others in real time via that open order book Modelling traders actions using discrete choice a method proven in other fields but new to finance and the integration of discrete choice into a Markov Process offers an innovative approach to understanding decision making under uncertainty We call this combination Doubly Stochastic Markov Process DSMP for short The book is aimed at those interested in real market performance with traders modelling based on behavioural expertise Monitoring orders instead of prices creates a competitive advantage because the adjustment of prices requires prior adjustment of orders Only the matching of orders generates transactions and prices Efficient order management turns risky volatility into profits The presentation of DSMP is preceded by an introductory overview of trading venues and concludes with an outlook on the increasing suitability of stochastic processes to implement the interactions of agents and to facilitate modelling the self organisation of markets

Concentration Inequalities Stéphane Boucheron,Gábor Lugosi,Pascal Massart,2013-02-07 Describes the interplay between the probabilistic structure independence and a variety of tools ranging from functional inequalities to transportation arguments to information theory Applications to the study of empirical processes random projections random matrix theory and threshold phenomena are also presented **Mathematical Reviews** ,2006 **Bulletin of the Polish Academy of Sciences** ,2008 *Israel Journal of Mathematics* Moʻatsah ha-leʻumit le-meḥḳar ule-fituaḥ (Israel),2008 Upper and lower bounds for stochastic processes Michel Talagrand,2004 **Deutsche Nationalbibliografie** ,2005 *Estimates of Suprema of Stochastic Processes with Application of the Chaining Method* Rafał Martynek,2020 Keywords Bernoulli processes infinitely divisible processes process boundedness chaining method *Oracle Inequalities in Empirical Risk Minimization and Sparse Recovery Problems* Vladimir Koltchinskii,2011-07-29 The purpose of these lecture notes is to provide an introduction to the general theory of empirical risk minimization with an emphasis on excess risk bounds and oracle inequalities in penalized problems In recent years there have been new developments in this area motivated by the study of new classes of methods in machine learning such as large margin classification methods boosting kernel machines The main probabilistic tools involved in the analysis of these problems are concentration and deviation inequalities by Talagrand along with other methods of empirical processes theory symmetrization inequalities contraction inequality for Rademacher sums entropy and generic chaining bounds Sparse recovery based on l_1 type penalization and low rank matrix

recovery based on the nuclear norm penalization are other active areas of research where the main problems can be stated in the framework of penalized empirical risk minimization and concentration inequalities and empirical processes tools have proved to be very useful   Generalized Bounds for Convex Multistage Stochastic Programs Daniel Kuhn,2005 This book investigates convex multistage stochastic programs whose objective and constraint functions exhibit a generalized nonconvex dependence on the random parameters Although the classical Jensen and Edmundson Madansky type bounds or their extensions are generally not available for such problems tight bounds can systematically be constructed under mild regularity conditions A distinct primal dual symmetry property is revealed when the proposed bounding method is applied to linear stochastic programs Exemplary applications are studied to assess the performance of the theoretical concepts in situations of practical relevance It is shown how market power lognormal stochastic processes and risk aversion can be properly handled in a stochastic programming framework Numerical experiments show that the relative gap between the bounds can typically be reduced to a few percent at reasonable problem dimensions   **Limit Theorems for Randomly Stopped Stochastic Processes** Dimitri Silvestrov,2014-01-15   *Kernelization of Generic Problems* Stefan Kratsch,2010

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