

## **Analysis Seminar**

## Hoeffding's Inequality

By

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Abstract: Concentration inequalities quantify how a random variable deviates from its mean by giving fast-decaying bounds on the tail probabilities. Such inequalities have very useful and interesting applications in statistics, data science, and machine learning. I will review Hoeffding's inequality with its proof and present some applications.

Date: Tuesday, March 3, 2020

Time: 16:00-17:00

Place: Mathematics Seminar Room, SA - 141

Tea and cookies will be served before the seminar.