

36-710
Homework 4
Fall 2019

Due date: Wednesday 10/23 by 5pm in Alden's mailbox.

Problem 1. Exercise 14.2 [W]

Problem 2. Exercise 14.6 [W]

Reading Exercise. Read the paper “A tail inequality for suprema of unbounded empirical processes with applications to Markov chains” by Radoslaw Adamczak https://projecteuclid.org/download/pdf_1/euclid.ejp/1464819107. In particular try to understand Theorem 4 and its proof. Note: this paper is hard to read. The goal of this exercise is for you to see that there are concentration results even for unbounded function classes.