

One Hundred Probability and Statistics Inequalities

CNP Slagle

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1 Introduction

In 2012, the author compiled a subset of the following inequalities for a researcher in randomized algorithms. One might think of said inequalities as a very quick reference, with access to primary and secondary resources listed either within the section or alongside the inequality of interest. In the intervening years, some of the original sources and their respective links have vanished, leading the author to consider a companion document with proofs for select inequalities within this list. Though the author would refute the completeness of this collection for more advanced researchers, he nonetheless believes it may serve some interest. It is important

2 Basic Probability and Measure Theory Inequalities

The relations to follow include axioms within the probabilistic framework, along with a few of the basic inferences derived therefrom. See [1] for a wonderful introduction. Given events (sets) A , B , and countable $\{A_n\}_{n=1}^{\infty}$,

1. $\mathbb{P}[A] \geq 0$
2. $\mathbb{P}[A] \leq 1$
3. If $A \subset B$, then $\mathbb{P}[A] \leq \mathbb{P}[B]$
4. If $A \subset B$, then $\mathbb{P}[B] \leq \mathbb{P}[A^c]$
5. **(Boole)** $\mathbb{P}[\cup_{n=1}^{\infty} A_n] \leq \sum_{n=1}^{\infty} \mathbb{P}[A_n]$
6. $\mathbb{P}[\cup_{n=1}^{\infty} A_n] \geq \sup\{\mathbb{P}[A_n] | n = 1, 2, \dots\}$
7. $\mathbb{P}[\cap_{n=1}^{\infty} A_n] \leq \inf\{\mathbb{P}[A_n] | n = 1, 2, \dots\}$
8. $\mathbb{P}[A \cap B] \leq \min\{\mathbb{P}[A], \mathbb{P}[B]\}$
9. **(Bonferroni)** $\mathbb{P}[A \cap B] \geq \mathbb{P}[A] + \mathbb{P}[B] - 1$
10. **(Bonferroni General)** $\mathbb{P}[\cap_{n=1}^n A_n] \geq \sum_{i=1}^n \mathbb{P}[A_i] - (n - 1)$

Inequalities In Statistics And Probability

**Narayanaswamy Balakrishnan, Tomasz
Rychlik**



Inequalities In Statistics And Probability:

Probability Inequalities Zhengyan Lin, Zhidong Bai, 2011-05-30 Inequality has become an essential tool in many areas of mathematical research for example in probability and statistics where it is frequently used in the proofs Probability Inequalities covers inequalities related with events distribution functions characteristic functions moments and random variables elements and their sum The book shall serve as a useful tool and reference for scientists in the areas of probability and statistics and applied mathematics Prof Zhengyan Lin is a fellow of the Institute of Mathematical Statistics and currently a professor at Zhejiang University Hangzhou China He is the prize winner of National Natural Science Award of China in 1997 Prof Zhidong Bai is a fellow of TWAS and the Institute of Mathematical Statistics he is a professor at the National University of Singapore and Northeast Normal University Changchun China [Inequalities in Statistics and Probability](#)

Yung Liang Tong, 1984 **Inequalities in Statistics and Probability**, 2008* This e book is the product of Project Euclid and its mission to advance scholarly communication in the field of theoretical and applied mathematics and statistics Project Euclid was developed and deployed by the Cornell University Library and is jointly managed by Cornell and the Duke University Press [Inequalities in Statistics and Probability](#) Institute of Mathematical Statistics, **Probability**

Inequalities in Multivariate Distributions Y. L. Tong, 2014-07-10 Probability Inequalities in Multivariate Distributions is a comprehensive treatment of probability inequalities in multivariate distributions balancing the treatment between theory and applications The book is concerned only with those inequalities that are of types T1 T5 The conditions for such inequalities range from very specific to very general Comprised of eight chapters this volume begins by presenting a classification of probability inequalities followed by a discussion on inequalities for multivariate normal distribution as well as their dependence on correlation coefficients The reader is then introduced to inequalities for other well known distributions including the multivariate distributions of t chi square and F inequalities for a class of symmetric unimodal distributions and for a certain class of random variables that are positively dependent by association or by mixture and inequalities obtainable through the mathematical tool of majorization and weak majorization The book also describes some distribution free inequalities before concluding with an overview of their applications in simultaneous confidence regions hypothesis testing multiple decision problems and reliability and life testing This monograph is intended for mathematicians statisticians students and those who are primarily interested in inequalities [Inequalities in Statistics and Probability](#) Yung Liang

Tong, 1984 *Probabilistic Inequalities* George A Anastassiou, 2009-08-11 In this monograph the author presents univariate and multivariate probabilistic inequalities with coverage on basic probabilistic entities like expectation variance moment generating function and covariance These are built on the recent classical form of real analysis inequalities which are also discussed in full details This treatise is the culmination and crystallization of the author's last two decades of research work in related discipline Each of the chapters is self contained and a few advanced courses can be taught out of this book

Extensive background and motivations for specific topics are given in each chapter A very extensive list of references is also provided at the end The topics covered in this unique book are wide ranging and diverse The opening chapters examine the probabilistic Ostrowski type inequalities and various related ones as well as the largely discusses about the Grothendieck type probabilistic inequalities The book is also about inequalities in information theory and the Csiszar s f Divergence between probability measures A great section of the book is also devoted to the applications in various directions of Geometry Moment Theory Also the development of the Gr ss type and Chebyshev Gr ss type inequalities for Stieltjes integrals and the applications in probability are explored in detail The final chapters discuss the important real analysis methods with potential applications to stochastics The book will be of interest to researchers and graduate students and it is also seen as an invaluable reference book to be acquired by all science libraries as well as seminars that conduct discussions on related topics

Inequalities and Extremal Problems in Probability and Statistics Iosif Pinelis,Victor H. de la Peña,Rustam Ibragimov,Adam Osękowski,Irina Shevtsova,2017-05-10 Inequalities and Extremal Problems in Probability and Statistics Selected Topics presents various kinds of useful inequalities that are applicable in many areas of mathematics the sciences and engineering The book enables the reader to grasp the importance of inequalities and how they relate to probability and statistics This will be an extremely useful book for researchers and graduate students in probability statistics and econometrics as well as specialists working across sciences engineering financial mathematics insurance and mathematical modeling of large risks Teaches users how to understand useful inequalities Applicable across mathematics sciences and engineering Presented by a team of leading experts

Sharp Inequalities for Ordered Random Variables in Statistics and Reliability Narayanaswamy Balakrishnan,Tomasz Rychlik,2024 Zusammenfassung The book discusses various inequalities and sharp bounds for the usual order statistics as well as some functions of them In particular deterministic bounds bounds for the case of IID samples from general symmetric and life distributions IID samples from shape restricted family of distributions and samples from finite populations are all discussed in detail An elaborate numerical evaluation and comparison of various bounds are also presented in order to illustrate their inherent differences as well as their precision Furthermore their applications to inference reliability theory and characterizations are also highlighted The book provides an in depth exposure to various mathematical inequalities and bounds established historically as well as in recent years and their applications to order statistics and some important functions of them It thus presents an up to date discussion of all results in this important area of mathematical and statistical research The results described here are general in nature and therefore could be useful in other areas of Probability and Statistics as well

Advances in Inequalities from Probability Theory and Statistics Neil S. Barnett,2008 This is the first in a series of research monographs that focus on the research development and use of inequalities in probability and statistics All of the papers have been peer refereed and this first edition covers a range of topics that include both survey material of published work as well as new results appearing in print

for the first time **Inequalities on Distribution Functions** Herbert James Godwin, 1964 **Some Inequalities and Their Role in Mathematical Statistics and Probability Theory** Julius Larry Efrid, 1963 **Concentration Inequalities** Stéphane Boucheron, Gábor Lugosi, Pascal Massart, 2013-02-08

Concentration inequalities for functions of independent random variables is an area of probability theory that has witnessed a great revolution in the last few decades and has applications in a wide variety of areas such as machine learning statistics discrete mathematics and high dimensional geometry Roughly speaking if a function of many independent random variables does not depend too much on any of the variables then it is concentrated in the sense that with high probability it is close to its expected value This book offers a host of inequalities to illustrate this rich theory in an accessible way by covering the key developments and applications in the field The authors describe 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 A self contained introduction to concentration inequalities it includes a survey of concentration of sums of independent random variables variance bounds the entropy method and the transportation method Deep connections with isoperimetric problems are revealed whilst special attention is paid to applications to the supremum of empirical processes Written by leading experts in the field and containing extensive exercise sections this book will be an invaluable resource for researchers and graduate students in mathematics theoretical computer science and engineering *Stochastic Orders and Applications* Karl Mosler, Marco Scarsini, 2012-12-06

A bibliography on stochastic orderings Was there a real need for it In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative The reason we think that this bibliography might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical sophistication and accuracy and most of the times without cross references Of course it would be very unfair to blame an economist say for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem We use the term stochastic ordering in a broad sense to denote any ordering relation on a space of probability measures Questions that can be related to the idea of stochastic orderings are as old as probability itself Think for instance of the problem of comparing two gambles in order to decide which one is more favorable **Concentration Inequalities and Model Selection** Pascal Massart, 2007-04-26

Concentration inequalities have been recognized as fundamental tools in several domains such as geometry of Banach spaces or random combinatorics They also turn to be essential tools to develop a non asymptotic theory in statistics This volume provides an overview of a non asymptotic theory

for model selection It also discusses some selected applications to variable selection change points detection and statistical learning

Stochastic Inequalities and Applications Evariste Giné,Christian Houdré,David Nualart,2012-12-06

Concentration inequalities which express the fact that certain complicated random variables are almost constant have proven of utmost importance in many areas of probability and statistics This volume contains refined versions of these inequalities and their relationship to many applications particularly in stochastic analysis The broad range and the high quality of the contributions make this book highly attractive for graduates postgraduates and researchers in the above areas

The Multivariate Normal Distribution Y.L. Tong,2012-12-06 The multivariate normal distribution has played a predominant role in the historical development of statistical theory and has made its appearance in various areas of applications Although many of the results concerning the multivariate normal distribution are classical there are important new results which have been reported recently in the literature but cannot be found in most books on multivariate analysis These results are often obtained by showing that the multivariate normal density function belongs to certain large families of density functions Thus useful properties of such families immediately hold for the multivariate normal distribution This book attempts to provide a comprehensive and coherent treatment of the classical and new results related to the multivariate normal distribution The material is organized in a unified modern approach and the main themes are dependence probability inequalities and their roles in theory and applications Some general properties of a multivariate normal density function are discussed and results that follow from these properties are reviewed extensively The coverage is to some extent a matter of taste and is not intended to be exhaustive thus more attention is focused on a systematic presentation of results rather than on a complete listing of them

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

Fluctuations in Markov Processes Tomasz Komorowski,Claudio Landim,Stefano Olla,2012-07-05 The present volume contains the most advanced theories on the martingale approach to central limit theorems Using the time symmetry properties of the Markov processes the book develops the techniques that allow us to deal with infinite dimensional models that appear in statistical mechanics

and engineering interacting particle systems homogenization in random environments and diffusion in turbulent flows to mention just a few applications The first part contains a detailed exposition of the method and can be used as a text for graduate courses The second concerns application to exclusion processes in which the duality methods are fully exploited The third part is about the homogenization of diffusions in random fields including passive tracers in turbulent flows including the superdiffusive behavior There are no other books in the mathematical literature that deal with this kind of approach to the problem of the central limit theorem Hence this volume meets the demand for a monograph on this powerful approach now widely used in many areas of probability and mathematical physics The book also covers the connections with and application to hydrodynamic limits and homogenization theory so besides probability researchers it will also be of interest also to mathematical physicists and analysts

R.R. Bahadur's Lectures on the Theory of Estimation Raghu Raj Bahadur, Stephen M. Stigler, 2002 In the Winter Quarter of the academic year 1984 1985 Raj Bahadur gave a series of lectures on estimation theory at the University of Chicago Page i

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