

Uniform Central Limit Theorems (Cambridge Studies in Advanced Mathematics)

By R. M. Dudley

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This book shows how, when samples become large, the probability laws of large numbers and related facts are guaranteed to hold over wide domains. The author, an acknowledged expert, gives a thorough treatment of the subject, including several topics not found in any previous book, such as the Fernique-Talagrand majorizing measure theorem for Gaussian processes, an extended treatment of Vapnik-Chervonenkis combinatorics, the Ossiander L2 bracketing central limit theorem, the Giné-Zinn bootstrap central limit theorem in probability, the Bronstein theorem on approximation of convex sets, and the Shor theorem on rates of convergence over lower layers. Other recent results of Talagrand and others are surveyed without proofs in separate sections. Problems are included at the end of each chapter so the book can be used as an advanced text. The book will interest mathematicians with an interest in probability, mathematical statisticians, and computer scientists working in computer learning theory.

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