

NPTEL Video Lecture Topic List - Created by LinuXpert Systems, Chennai

NPTEL Video Course - Electrical Engineering - NOC:Concentration Inequalities

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Co-ordinating Institute - IISc - Bangalore

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

- Lecture 1 - Why study concentration inequalities?
- Lecture 2 - Chernoff bound
- Lecture 3 - Examples of Chernoff bound for common distributions
- Lecture 4 - Hoeffding and Bernstein inequalities
- Lecture 5 - Azuma and McDiarmid inequalities
- Lecture 6 - Bounding variance using the Efron-Stein inequality
- Lecture 7 - The Gaussian-Poincare inequality
- Lecture 8 - Tail bounds using the Efron-Stein inequality
- Lecture 9 - Herbst's argument and the entropy method
- Lecture 10 - Log-Sobolev inequalities
- Lecture 11 - Binary and Gaussian Log-Sobolev inequalities and concentration
- Lecture 12 - Variational formulae for Kullback-Leibler and Bregman Divergence
- Lecture 13 - A modified log-Sobolev inequality and concentration
- Lecture 14 - Introduction to the transportation method for showing concentration bounds
- Lecture 15 - Transportation lemma and a proof of McDiarmid's inequality using the transportation method
- Lecture 16 - Concentration bounds for functions beyond bounded difference using transportation method
- Lecture 17 - Marton's conditional transportation cost inequality
- Lecture 18 - Isoperimetry and concentration of measure
- Lecture 19 - Isoperimetry and bounded difference
- Lecture 20 - Equivalence of Stam's inequality and log Sobolev inequality
- Lecture 21 - An information theoretic proof of log Sobolev inequality
- Lecture 22 - Hypercontractivity and strong data processing inequality for Rényi divergence
- Lecture 23 - An information theoretic characterization of hypercontractivity
- Lecture 24 - Equivalence of Gaussian hypercontractivity and Gaussian log Sobolev inequality
- Lecture 25 - Uniform deviation bounds for random walks and the law of the iterated logarithm
- Lecture 26 - Self normalized concentration inequalities and application to online regression