

Concentration of measure in probability and high-dimensional statistical learning



Context: large-scale / high-dimensional machine learning

ex: digit recognition, image classification







Content: the notion of concentration of measure and its applications



Deviations inequalities for averages of independent variables analysis of random graphs random projections for dimension reduction

Concentration of high-dimensional random functions

guarantees for randomized algorithms generalization guarantees for statistical learning efficient algorithms to learn from large training collections



A joint course between CS & maths





First course: this afternoon, 13:30, Amphi A