

Homework 5 - Due Oct. 31st

High-Dimensional Approximation, Probability, and Statistical Learning

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Homework Policies. As for the first homework set.

Assignment

Study: Lecture 2 (up to what we covered in class) of P. Rigollet's Lecture notes <http://www-math.mit.edu/~rigollet/PDFs/RigNotes15.pdf>.

Exercises.

Exercise 1 (100pts). Problem 1.4 in Rigollet's Lecture notes. Please look up in Lecture 1 the definition of subGaussian matrix (we did not cover that in class), and when you think about that definition compare it to the definition of subGaussian random vectors, and also that the space of matrices has natural inner product structure, which also corresponds to the Frobenius norm (but not the operator norm).