

Asymptotic Spectral Distribution of Random Matrices

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joint work with:

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BIRS Conference

”Spin Glasses and Related Topics”

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Topics

- Spectral Universality for Products of Non Hermitian Matrices
- Optimal Error Bounds for Convergence in Mean to the Semicircular Law

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Elliptical Random Matrix Ensembles

- let $\mathbf{X}_n(\omega) = \{X_{ij}(\omega)\}_{i,j=1}^n$ with **condition (C0)**:
 - (X_{jk}, X_{kj}) mutually independent for $1 \leq j < k \leq n$;
 - for any $j, k = 1, \dots, n$

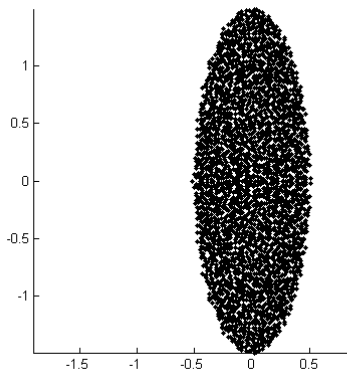
$$E X_{jk} = 0 \text{ and } E X_{jk}^2 = 1;$$

- for any $1 \leq j < k \leq n$

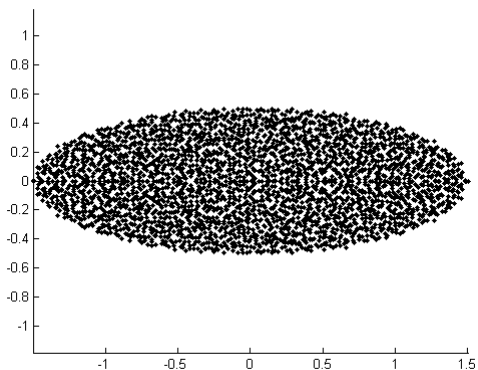
$$E(X_{jk} X_{kj}) = \rho, \quad |\rho| \leq 1;$$

- $\rho = 1$: symmetric matrix: Wigner ensemble
 $\rho = 0$ and \mathbf{X}_{jk} Gaussian: Ginibre ensemble.

Examples Elliptical Law



$n = 3000,$ $\rho = -0.5$



$\rho = 0.5$

Elliptical Law

- $\lambda_1, \dots, \lambda_n$ eigenvalues of $n^{-1/2}\mathbf{X}_n$
- Empirical spectral measure of $B \in \mathcal{B}(\mathbb{T})$, $\mathbb{T} = \mathbb{R}$ or $\mathbb{T} = \mathbb{C}$

$$\mu_n(B) = \frac{1}{n} \#\{i : \lambda_i \in B\},$$

Theorem (Naumov (2012))

X_n with (C0), $|\rho| < 1$: $X_{jk}, j < k$ i.i.d. $\mathbb{E}X_{jk}^4 < \infty$.

Then $\mu_n \xrightarrow{\text{weak}} \mu$ in prob. with density:

$$g(x, y) = \begin{cases} \frac{1}{\pi(1-\rho^2)}, & x, y \in \left\{ u, v \in \mathbb{R} : \frac{u^2}{(1+\rho)^2} + \frac{v^2}{(1-\rho)^2} \leq 1 \right\}, \\ 0, & \text{elsewhere.} \end{cases}$$

- Girko: 1985;
- If (X_{ij}, X_{ji}) - i.i.d. + assumption (C0) i.e. $\mathbb{E}X_{jk}^2 = 1$:

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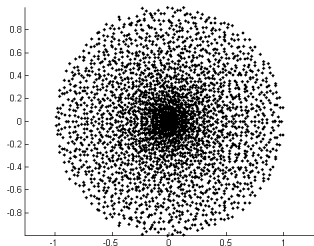
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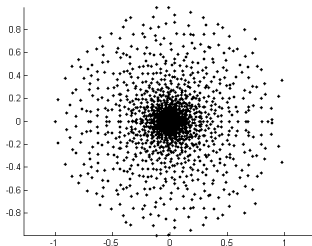
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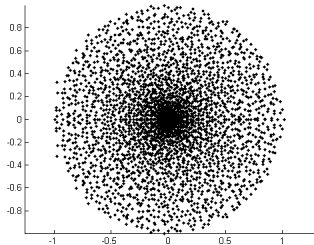
Examples: Product Laws for Elliptical Matrices



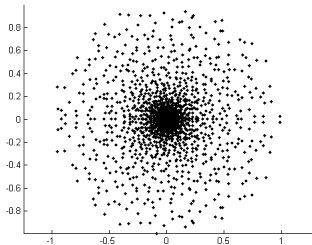
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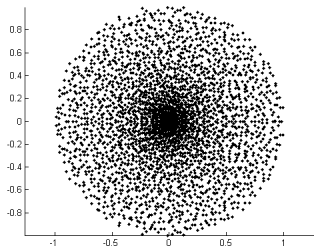


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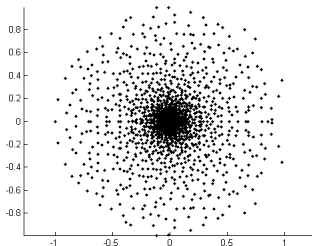


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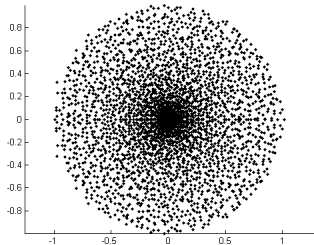
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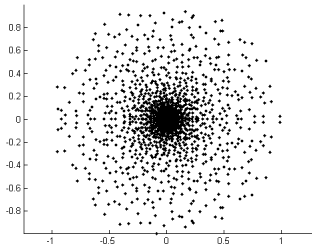
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Product Laws for Elliptical Wigner Matrices

- **Th. (non i.i.d. product case)** (G.-Naumov-Tikhomirov, (2013)).

Let $\mathbf{X}_n^{(q)}$, $q \geq 2$ be independent $n \times n$ random matrices,

Assume **(C0)** and $|\rho| \leq 1$ and condition:

$$(L^*) \quad \sup_{q,j,k} E |X_{jk}^{(q)}|^2 / (|X_{jk}^{(q)}| \geq M) \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Let $\mathbf{V} = n^{-m/2} \prod_{q=1}^m \mathbf{X}_n^{(q)}$, $m \geq 2$ and

μ_n - empirical spectral measure of the eigenvalues of \mathbf{V} .

Then $E \mu_n \rightarrow \mu$, with density:

$$g(x, y) = \begin{cases} \frac{1}{\pi m (x^2 + y^2)^{\frac{m-1}{m}}}, & x, y \in \{u, v \in \mathbb{R} : u^2 + v^2 \leq 1\}, \\ 0, & \text{elsewhere.} \end{cases}$$

which is independent of $|\rho| \leq 1$! Extension of (G.-Tikhomirov (2010))

Gaussian case: Akemann, Burda (2010,2012).

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Singular values versus spectral values:

$$|\det(\mathbf{A})| = \prod_{i=1}^n |\lambda_i(\mathbf{A})| = \prod_{i=1}^n s_i(A).$$

$\nu_n(\cdot, z)$: empirical measure of singular values of $(n^{-1/2}\mathbf{X}_n - z\mathbf{I})$.

$$\begin{aligned} U_{\mu_n}(z) &= - \int_{\mathbb{C}} \log |z - w| \mu_n(dw) = -\frac{1}{n} \log \left| \det \left(\frac{1}{\sqrt{n}} \mathbf{X}_n - z\mathbf{I} \right) \right| \\ &= -\frac{1}{2n} \log \det \left(\frac{1}{\sqrt{n}} \mathbf{X}_n - z\mathbf{I} \right)^* \left(\frac{1}{\sqrt{n}} \mathbf{X}_n - z\mathbf{I} \right) = - \int_0^\infty \log x \nu_n(dx) \end{aligned}$$

Complex spectra of :

$$\mathbb{F}(\mathbf{X}_n): \nu_{\mathbb{F}(\mathbf{X})}$$

$$\mathbb{F}(\mathbf{Y}_n): \nu_{\mathbb{F}(\mathbf{Y})} \quad \text{for Gaussian matrices } \mathbf{Y}_n = (\mathbf{Y}_n^{(1)}, \dots, \mathbf{Y}_n^{(m)})$$

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Universality of Complex Spectra

Lemma (Bordenave-Chafai (2009))

Weak convergence of $\nu_{\mathbb{F}(\mathbf{X})}$ and $\nu_{\mathbb{F}(\mathbf{Y})}$ to some limit $\nu_{\mathbb{F}}$:

condition (C1): Log-potential of **shifted** singular distr. $\nu_{\mathbb{F}(\mathbf{X})}$ and $\nu_{\mathbb{F}(\mathbf{Y})}$

$$U_{\mathbf{X}}(z) = - \int_{\mathbb{C}} \log |z - \zeta| \nu_{\mathbb{F}(\mathbf{X})}(d\zeta) = - \log \det |\mathbb{F}(\mathbf{X}) - zI|.$$

converge to the log. potential of $\nu_{\mathbb{F}} - zI$ such that:

- log is uniformly integrable, i.e.

$$\lim_{t \rightarrow \infty} \limsup_{n \rightarrow \infty} \Pr \left\{ \left| \int_0^{\infty} \log(x) \nu_{\nu_{\mathbb{F}(\mathbf{X}) - zI}}(dx) \right| > t \right\} = 0.$$

- for **all** $z \in \mathbb{C}$.

$\lim_{n \rightarrow \infty} U_{\mathbf{X}}(z) = \lim_{n \rightarrow \infty} U_{\mathbf{Y}}(z) = U_{\mathbb{F}}(z)$ in probability
with log potential determining distribution

G.-Tikhomirov (2007), Tao and Vu (2010), methods: Rudelson (2006):

(C₀) yields unif. log-integr. for $m = 1$ and $\mathbb{F}(\mathbf{X}) \Rightarrow \mathbb{X}(1)$ (Circular law)

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(C₀) yields unif. log-integr. for $m = 1$ and $\mathbb{F}(\mathbf{X}) \Rightarrow \mathbb{X}^{(1)}$ (Circular law)

Universality of Complex Spectra

Lemma (Bordenave-Chafai (2009))

Weak convergence of $\nu_{\mathbb{F}(\mathbf{X})}$ and $\nu_{\mathbb{F}(\mathbf{Y})}$ to some limit $\nu_{\mathbb{F}}$:

condition (C1): Log-potential of **shifted** singular distr. $\nu_{\mathbb{F}(\mathbf{X})}$ and $\nu_{\mathbb{F}(\mathbf{Y})}$

$$U_{\mathbf{X}}(z) = - \int_{\mathbb{C}} \log |z - \zeta| \nu_{\mathbb{F}(\mathbf{X})}(d\zeta) = - \log \det |\mathbb{F}(\mathbf{X}) - zI|.$$

converge to the log. potential of $\nu_{\mathbb{F}} - zI$ such that:

- log is uniformly integrable, i.e.

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Smallest Singular Values

- Let $s_k := s_k(\mathbf{W})$ singular values of $\mathbf{W} = \mathbf{X} + \mathbf{M}_n$,
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$$s_1(\mathbf{W}) = \|\mathbf{W}\| = \sup_{\mathbf{x}: \|\mathbf{x}\|_2=1} \|\mathbf{W}\mathbf{x}\|_2, \quad s_n(\mathbf{W}) = \inf_{\mathbf{x}: \|\mathbf{x}\|_2=1} \|\mathbf{W}\mathbf{x}\|_2.$$

Theorem ((G.-Naumov-Tikhomirov (2013)))

\mathbf{X} $n \times n$ with condition **(C0)**. \mathbf{M}_n $n \times n$ non-random. Assume

$$(L^*) : \max_{j,k} E |X_{jk}|^2 \mathbb{I}\{|X_{jk}| > M\} \rightarrow 0 \quad \text{as } M \rightarrow \infty.$$

and $\|\mathbf{M}_n\| \leq Kn^Q$, $K > 0$, $Q \geq 0$.

Exist $C, A, B > 0$ depending on K, Q s. th.

$$\mathbb{P}(s_n \leq n^{-B}) \leq Cn^{-A}.$$

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Uniform Integrability for Products

Condition (C1) for classes of \mathbb{F} :

$$\mathbb{F}(\mathbf{X}_1, \dots, \mathbf{X}_m, \mathbf{X}_1^*, \dots, \mathbf{X}_m^*) = \prod_{l=1}^m F_l(\mathbf{X}_l, \mathbf{X}_l^*)$$

Examples: $F_l(\mathbf{X}_l) = \mathbf{X}_l$ or $F_l(\mathbf{X}_l, \mathbf{X}_l^*) = X_l(\mathbf{X}_l \mathbf{X}_l^*)^{-\frac{1}{2}}$.

for the latter: minimal singular value $s_n(F_l) \geq s_1(\mathbf{X}_l)/s_n(\mathbf{X}_l)$.

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Examples: $F_l(\mathbf{X}_l) = \mathbf{X}_l$ or $F_l(\mathbf{X}_l, \mathbf{X}_l^*) = X_l(\mathbf{X}_l \mathbf{X}_l^*)^{-\frac{1}{2}}$.

for the latter: minimal singular value $s_n(F_l) \geq s_1(\mathbf{X}_l)/s_n(\mathbf{X}_l)$.

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- Rudelson-Vershynin type decompositions
(compressible/incompressible) of the n -sphere
- Distance bounds of first row to the span of others
(with iterations for 2nd moment)
- Solution to dependence in the matrix:
Suitable decoupling of quadratic (distance) forms
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Optimal Rates of Convergence to the Semicircular Law

Assume condition \mathbf{C}_0 with $\rho = 0$

i.e. (real/complex) hermitian Wigner matrices $\mathbf{X}_n = (X_{jk}, 1 \leq j, k \leq n)$.

Theorem (G.-Tikhomirov (2014))

Let $E X_{jk} = 0$, $E |X_{jk}|^2 = 1$ and λ_j , $1 \leq j \leq n$ eigenvalues of $n^{-1/2} \mathbf{X}_n$ with

$\mu_n(x)$: empirical spectral d.f. $W(x)$: Wigner half-circle d.f.

$$\beta_k := \sup_{n \geq 1} \sup_{1 \leq j, k \leq n} E |X_{jk}|^k.$$

If $\beta_8 < \infty$, there is a constant $C(\beta_8)$ such that for all $n \geq n_0$,

$$\Delta_n := \sup_x |E \mu_n(x) - W(x)| \leq C(\beta_8) n^{-1}.$$

sufficient: $\beta_4 < \infty$ and $\sup_{1 \leq j, k \leq n} |X_{jk}| \leq D_0 n^{\frac{1}{4}}$ for all n and some $D_0 < \infty$

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Previous Results

Let $\Delta_n^* := \sup_x |\mu_n(x) - W(x)|$. Assume $\beta_4 < \infty$.

$\Delta_n^* = O_P(n^{-\frac{1}{2}})$, G.-Tikhomirov (GT) (2003),

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$\Delta_n^* = O_P(n^{-2/3})$, Poincaré inequality for X_{jk} , Bobkov-GT (2010),

Gaussian case: $\Delta_n = O(n^{-1})$, GT (2005).

lower bound: $\Delta_n^* = \Omega(n^{-1} \sqrt{\log n})$, Gustavsson (2005).

Assume $\Pr\{|X_{jk}| > t\} \leq A \exp\{-t^\varkappa\}$, for $t \geq 1$, $\varkappa > 0, A > 0$.

Erdős, Yau and Yin (2010) showed (rigidity of eigenvalue locations):

$$E \Delta_n^* \leq C n^{-1} (\log n)^{C \log \log n}.$$

Similar results: Tao (2010), provided $E X_{jk}^3 = 0$.

Sharper bounds: $\Delta_n^{**} = O_P(n^{-1} \log n)$, Schlein-Maltseva (2013)

Used in our proof: "vertical" recursion bound and methods from GT (03,09).

Ideas of Proof

Stieltjes transforms of μ_n and W : $m_n(z)$ and $s(z)$,

$$z = u + iv, \quad u, v \in \mathbb{R}, \quad m_n(z) = \frac{1}{n} \sum_j R_{jj}(z) := \frac{1}{n} \text{Tr } \mathbf{R}.$$

For z in region

$$\mathbb{G}_n = \{z = u + iv \in \mathbb{C}_+ : -2 + cn^{-2/3} \leq u \leq 2 - cn^{-2/3}, v \geq cn^{-1}/\sqrt{2 - |u|}\}$$

show:
$$|\mathbb{E} m_n(z) - s(z)| \leq \frac{C}{nv^{3/4}} + \frac{C}{n^{3/2} v^{3/2} |z^2 - 4|^{1/4}}.$$

Main recursion:

$$R_{ij} = -\frac{1}{z + m_n(z)} + \frac{1}{z + m_n(z)} \varepsilon_j R_{ij},$$

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Use scale factor $s_0 > 2$ for "decent" from $v = 4$ to $v = cn^{-1}$:

$$|R_{jj}(u + iv/s_0)| \leq s_0 |R_{jj}(u + iv)|.$$

Assuming for $z = u + iv$, $p = s_0^q$

$$E |R_{jj}(u + iv)|^{2p} \leq C_0^{2p},$$

ok for e.g. $v = 4$.

Burkholder's martingale bound for $2p$ th moment results in a p th moment of another quadratic form in the independent variables of a new column/row.

Hence:

$$E |R_{jj}(u + iv/s_0)|^p \leq C_0^p.$$

By induction: $E |R_{jj}(u + icn^{-1})|^8 \leq C_0^8$

Similarly: $E \left| \frac{1}{m_n(z) + z} \right|^8 \leq C_0^8$, for all $\text{Im}(z) = v \geq cn^{-1}$.

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Martingale Decompositions for $E m_n(z)$

Let

$$\Lambda_n := m_n(z) - s(z).$$

Using conditional independence by "shelling" the matrix \mathbf{R} and expectations of martingale decompositions:

$$E |\Lambda_n|^2 \leq \frac{C}{nv} E^{\frac{1}{2}} |\Lambda_n|^2 + \frac{C}{n^2 v^2}.$$

This recursion results in:

$$E |\Lambda_n|^2 \leq C(nv)^{-2}.$$

Thank you for your attention!

Bounds For Singular values

Compressible and incompressible vectors

- As in Rudelson-Vershynin partition $\mathcal{S}^{(n-1)} := \{\mathbf{x} : \|\mathbf{x}\|_2 = 1\}$ in compressible and incompressible vectors.
- For $\delta, r \in (0, 1)$, $\mathbf{x} \in \mathbb{R}^n$ is called **δ -sparse** if $|\text{supp}(\mathbf{x})| \leq \delta n$.
- $\mathbf{x} \in \mathcal{S}^{(n-1)}$ is called **(δ, r) -compressible** if \mathbf{x} is in r -distance from δ -sparse vectors: $(\mathbf{x} \in \mathcal{C}(\delta, r))$
- $\mathbf{x} \in \mathcal{S}^{(n-1)}$ is **(δ, r) -incompressible** if it's **not** (δ, r) -compressible: $(\mathbf{x} \in \mathcal{IC}(\delta, r))$

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- Exist set $\sigma(\mathbf{x}) \in [n]$ of cardinality $|\sigma(\mathbf{x})| \geq \frac{1}{2}n\delta$ such that

$$\frac{r}{\sqrt{2n}} \leq |x_k| \leq \frac{1}{\sqrt{\delta n}} \quad \text{for any } k \in \sigma(\mathbf{x}),$$

Subgaussian Distribution

Recall $\mathbf{W} = \mathbf{X} + \mathbf{M}_n$

- for compressible vectors

$$\inf_{\mathbf{x} \in \mathcal{C}(\delta, r)} \|\mathbf{W}\mathbf{x}\|_2 \geq n^{1/2} \quad \text{with high probability}$$

- For incompressible vectors

$$\mathbb{P} \left(\inf_{\mathbf{x} \in \mathcal{IC}(\delta, r)} \|\mathbf{W}\mathbf{x}\|_2 < \varepsilon n^{-1/2} \right) \leq \frac{1}{\delta n} \sum_{k=1}^n \mathbb{P}(\text{dist}(\mathbf{W}_k, H_k) < r^{-1} \varepsilon),$$

where $\mathbf{W}_1, \dots, \mathbf{W}_n$ are columns of \mathbf{W} and

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Bound Via Distances

- Iteration of decomposition for 2nd moment only:

result: $(r_n(2), \delta_2, \mathcal{C}_2)$, $\mathcal{E}_K = \{\|\mathbf{W}\| \leq K_n\}$

- $\mathbf{X}_1, \dots, \mathbf{X}_n$: columns of \mathbf{W} , $\mathcal{H}_k = \text{span of columns except the } k\text{th.}$

For all $\eta > 0$

$$\mathbb{P}\left(\inf_{\mathbf{x} \in \mathcal{C}_2} \|\mathbf{W}\mathbf{x}\|_2 \leq \eta \left(\frac{r_n^{(2)}}{\sqrt{n}}\right)^2, \mathcal{E}_K\right) \leq \frac{1}{n\delta_2} \sum_{k=1}^n \mathbb{P}(\text{dist}(\mathbf{W}_k, \mathcal{H}_k) < \frac{\eta r_n^{(2)}}{\sqrt{n}}, \mathcal{E}_K).$$

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Bounds Via Distances

- For an arbitrary matrix \mathbf{A}

$$\text{dist}(\mathbf{A}_1, \mathcal{H}_1) \geq \frac{|(\mathbf{B}^{-T}\mathbf{v}, \mathbf{u}) - a_{11}|}{\sqrt{1 + \|\mathbf{B}^{-T}\mathbf{v}\|_2^2}},$$

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$$\begin{pmatrix} a_{11} & \mathbf{v}^T \\ \mathbf{u} & \mathbf{B} \end{pmatrix} \quad (1.2)$$

- Set $\mathbf{A} := \mathbf{W}$. With \mathbf{u} , \mathbf{v} and \mathbf{B} determined by (1.2) show:

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$0 < \varepsilon \leq n^{-B}$, constants $A > 0$ and $B > 0$.

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Rewriting as Indefinite Form

$$\mathbf{Q} = \begin{pmatrix} \mathbf{O}_{n-1} & \mathbf{B}^{-T} \\ \mathbf{B}^{-1} & \mathbf{O}_{n-1} \end{pmatrix}, \quad \mathbf{w} = \begin{pmatrix} \mathbf{u} \\ \mathbf{v} \end{pmatrix},$$

with \mathbf{O}_{n-1} : $(n-1) \times (n-1)$ zero matrix. By definition:

$$(\mathbf{B}^{-T} \mathbf{v}, \mathbf{u}) = \frac{1}{2}(\mathbf{Q} \mathbf{w}, \mathbf{w}).$$

Decoupling of Quadratic Form

- independent copy

$$\mathbf{w}' = \begin{pmatrix} \mathbf{u}' \\ \mathbf{v}' \end{pmatrix},$$

with \mathbf{u}' , \mathbf{v}' independent copies of \mathbf{u} , \mathbf{v} .

- Show

$$\sup_{v \in \mathbb{R}} \mathbb{P}_{\mathbf{w}} (|(\mathbf{Q}\mathbf{w}, \mathbf{w}) - v| \leq 2\varepsilon) \leq \mathbb{P}_{\mathbf{w}, \mathbf{w}'} (|(\mathbf{Q}\mathbf{P}_J \mathbf{c}(\mathbf{w} - \mathbf{w}'), \mathbf{P}_J \mathbf{w}) - u| \leq 2\varepsilon),$$

with u not depending on $\mathbf{P}_J \mathbf{w} = (\mathbf{P}_J \mathbf{u}, \mathbf{P}_J \mathbf{v})^T$.

- Show

$$\varepsilon_0^{1/2} \sqrt{1 + \|\mathbf{B}^{-T} \mathbf{v}\|_2^2} \leq \|\mathbf{B}^{-1}\|_2 \leq \varepsilon_0^{-1} \|\mathbf{Q}\mathbf{P}_J \mathbf{c}(\mathbf{w} - \mathbf{w}')\|_2$$

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Small Ball Probabilities for Sums I

- Estimate

$$\sup_{\substack{\mathbf{w}_0 = (\mathbf{a}, \mathbf{b})^T \in \mathcal{IC}(\delta, r_n^{(2)}) \\ w \in \mathbb{R}}} \mathbb{P}_{\mathbf{P}_{\mathcal{J}} \mathbf{w}} \left(|(\mathbf{w}_0, \mathbf{P}_{\mathcal{J}} \mathbf{w}) - w| \leq \varepsilon_0^{-3/2} \varepsilon \right),$$

where

$$\mathbf{w}_0 = \frac{1}{\|\mathbf{Q} \mathbf{P}_{\mathcal{J}^c}(\mathbf{w} - \mathbf{w}')\|_2} \begin{pmatrix} \mathbf{B}^{-T} \mathbf{P}_{\mathcal{J}^c}(\mathbf{v} - \mathbf{v}') \\ \mathbf{B}^{-1} \mathbf{P}_{\mathcal{J}^c}(\mathbf{u} - \mathbf{u}') \end{pmatrix} = \begin{pmatrix} \mathbf{a} \\ \mathbf{b} \end{pmatrix}.$$

Small Ball Probabilities for Sums II

- Fix \mathbf{w}_0 and w . Rewrite

$$(\mathbf{w}_0, P_{\mathcal{J}}\mathbf{w}) = \sum_{i \in \mathcal{J}} (a_i X_i + b_i Y_i),$$

where $\|\mathbf{a}\|_2^2 + \|\mathbf{b}\|_2^2 = 1$.

- Exist $\mathcal{J}_0 \in \mathcal{J}$ of cardinality $|\mathcal{J}_0| \sim n$ such that

$$\frac{r_n^{(2)}}{\sqrt{2n}} \leq |a_i| \leq \frac{1}{\sqrt{\delta n}} \text{ for any } i \in \mathcal{J}_0,$$

- Use Levy concentration inequalities (e.g. Petrov):

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Classical Concentration Inequalities

- Let X_1, X_2, \dots be independent random variables with

$$\mathbb{E} X_k = 0 \text{ and } \mathbb{E} X_k^2 = \sigma_k^2 > 0.$$

We denote $\sigma^2 = \sum_{k=1}^n \sigma_k^2$ and

$$Q(X, \lambda) = \sup_{a \in \mathbb{R}} \mathbb{P}(|X - a| \leq \lambda).$$

- Assume that (1.3) holds. With $S_n = \sum_{k=1}^n X_k$:

$$Q(S_n, \lambda) \leq \frac{\sqrt{\lambda}}{(2\sigma^2 - 8 \sum_{i=1}^n \mathbb{E} X_j^2 \mathbb{I}(|X_j| \geq \lambda/2))^{1/2}}.$$

Thank you for your attention!