Uniform Concentration and Symmetrization for Weak Interactions

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The method to derive uniform bounds with Gaussian and Rademacher complexities is extended to the case where the sample average is replaced by a nonlinear statistic. Tight bounds are obtained for U-statistics, smoothened L-statistics and error functionals of l2-regularized algorithms.

(Joint work with Andreas Maurer, see: https://arxiv.org/pdf/1902.01911.pdf)