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Some Extensions of an Inequality of Vapnik and Chervonenkis

Dmitriy Panchenko, *University of New Mexico*

Abstract

The inequality of Vapnik and Chervonenkis controls the expectation of the function by its sample
average uniformly over a VC-major class of functions taking into account the size of the expectation.
Using Talagrand's kernel method we prove a similar result for the classes of functions for which Dudley's
uniform entropy integral or bracketing entropy integral is finite.

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