

Contents

Chapter 1 Elementary Inequalities of Probabilities of Events	1
1.1 Inclusion-exclusion Formula	1
1.2 Corollaries of the Inclusion-exclusion Formula	2
1.3 Further Consequences of the Inclusion-exclusion Formula	2
1.4 Inequalities Related to Symmetric Difference	6
1.5 Inequalities Related to Independent Events	6
1.6 Lower Bound for Union (Chung-Erdős)	8
References	8
Chapter 2 Inequalities Related to Commonly Used Distributions	9
2.1 Inequalities Related to the Normal d.f.	9
2.2 Slepian Type Inequalities	12
2.3 Anderson Type Inequalities	17
2.4 Khatri-Šidák Type Inequalities	18
2.5 Corner Probability of Normal Vector	19
2.6 Normal Approximations of Binomial and Poisson Distributions	20
References	22
Chapter 3 Inequalities Related to Characteristic Functions	23
3.1 Inequalities Related Only with c.f.	23
3.2 Inequalities Related to c.f. and d.f.	26
3.3 Normality Approximations of c.f. of Independent Sums	27
References	28
Chapter 4 Estimates of the Difference of Two Distribution Functions	29
4.1 Fourier Transformation	29
4.2 Stein-Chen Method	33
4.3 Stieltjes Transformation	34

References	36
Chapter 5 Probability Inequalities of Random Variables	37
5.1 Inequalities Related to Two r.v.'s	37
5.2 Perturbation Inequality	39
5.3 Symmetrization Inequalities	40
5.4 Lévy Inequality	41
5.5 Bickel Inequality	42
5.6 Upper Bounds of Tail Probabilities of Partial Sums	44
5.7 Lower Bounds of Tail Probabilities of Partial Sums	44
5.8 Tail Probabilities for Maximum Partial Sums	45
5.9 Tail Probabilities for Maximum Partial Sums (Continuation)	46
5.10 Reflection Inequality of Tail Probability (Hoffmann-Jørgensen)	47
5.11 Probability of Maximal Increment (Shao)	48
5.12 Mogulskii Minimal Inequality	49
5.13 Wilks Inequality	50
References	50
Chapter 6 Bounds of Probabilities in Terms of Moments	51
6.1 Chebyshev-Markov Type Inequalities	51
6.2 Lower Bounds	52
6.3 Series of Tail Probabilities	53
6.4 Kolmogorov Type Inequalities	54
6.5 Generalization of Kolmogorov Inequality for a Submartingale	56
6.6 Rényi-Hájek Type Inequalities	57
6.7 Chernoff Inequality	60
6.8 Fuk and Nagaev Inequality	62
6.9 Burkholder Inequality	63
6.10 Complete Convergence of Partial Sums	65
References	65
Chapter 7 Exponential Type Estimates of Probabilities ..	67
7.1 Equivalence of Exponential Estimates	67
7.2 Petrov Exponential Inequalities	68

7.3	Hoeffding Inequality	70
7.4	Bennett Inequality	72
7.5	Bernstein Inequality	73
7.6	Exponential Bounds for Sums of Bounded Variables	74
7.7	Kolmogorov Inequalities	75
7.8	Prokhorov Inequality	79
7.9	Exponential Inequalities by Censoring	80
7.10	Tail Probability of Weighted Sums	82
	References	83
Chapter 8 Moment Inequalities Related to One or Two Variables		
		84
8.1	Moments of Truncation	84
8.2	Exponential Moment of Bounded Variables	84
8.3	Hölder Type Inequalities	85
8.4	Jensen Type Inequalities	86
8.5	Dispersion Inequality of Censored Variables	87
8.6	Monotonicity of Moments of Sums	88
8.7	Symmetrization Moment Inequalities	88
8.8	Kimball Inequality	89
8.9	Exponential Moment of Normal Variable	90
8.10	Inequalities of Nonnegative Variable	93
8.11	Freedman Inequality	94
8.12	Exponential Moment of Upper Truncated Variables	95
	References	96
Chapter 9 Moment Estimates of (Maximum of) Sums of Random Variables		
		97
9.1	Elementary Inequalities	97
9.2	Minkowski Type Inequalities	99
9.3	The Case $1 \leq r \leq 2$	100
9.4	The Case $r \geq 2$	101
9.5	Jack-knifed Variance	105
9.6	Khinchine Inequality	106
9.7	Marcinkiewicz-Zygmund-Burkholder Type Inequalities	108
9.8	Skorokhod Inequalities	111
9.9	Moments of Weighted Sums	112
9.10	Doob Crossing Inequalities	113

9.11	Moments of Maximal Partial Sums	114
9.12	Doob Inequalities	115
9.13	Equivalence Conditions for Moments	117
9.14	Serfling Inequalities	123
9.15	Average Fill Rate	127
	References	128
Chapter 10 Inequalities Related to Mixing Sequences		130
10.1	Covariance Estimates for Mixing Sequences	131
10.2	Tail Probability on α -mixing Sequence	134
10.3	Estimates of 4-th Moment on ρ -mixing Sequence	135
10.4	Estimates of Variances of Increments of ρ -mixing Sequence	136
10.5	Bounds of $2 + \delta$ -th Moments of Increments of ρ -mixing Sequence	138
10.6	Tail Probability on φ -mixing Sequence	140
10.7	Bounds of $2 + \delta$ -th Moment of Increments of φ -mixing Sequence	142
10.8	Exponential Estimates of Probability on φ -mixing Sequence	143
	References	148
Chapter 11 Inequalities Related to Associative Vari- ables		149
11.1	Covariance of PQD Variables	149
11.2	Probability of Quadrant on PA (NA) Sequence	150
11.3	Estimates of c.f.'s on LPQD (LNQD) Sequence	151
11.4	Maximal Partial Sums of PA Sequence	152
11.5	Variance of Increment of LPQD Sequence	153
11.6	Expectation of Convex Function of Sum of NA Sequence	154
11.7	Marcinkiewicz-Zygmund-Burkholder Inequality for NA Sequence	156
	References	157
Chapter 12 Inequalities about Stochastic Processes and Banach Space Valued Random Variables		158
12.1	Probability Estimates of Supremums of a Wiener Process	158

12.2	Probability Estimate of Supremum of a Poisson Process	162
12.3	Fernique Inequality	164
12.4	Borell Inequality	167
12.5	Tail Probability of Gaussian Process	168
12.6	Tail Probability of Randomly Signed Independent Processes	168
12.7	Tail Probability of Adaptive Process	170
12.8	Tail Probability on Submartingale	172
12.9	Tail Probability of Independent Sum in B-Space	173
12.10	Isoperimetric Inequalities	173
12.11	Ehrhard Inequality	174
12.12	Tail Probability of Normal Variable in B-Space	175
12.13	Gaussian Measure on Symmetric Convex Sets	175
12.14	Equivalence of Moments of B-Gaussian Variables	176
12.15	Contraction Principle	176
12.16	Symmetrization Inequalities in B-Space	178
12.17	Decoupling Inequality	178
	References	180