

# Index

## A

Absolutely continuous measure, 34  
Admissible direction, 34  
Admissible shift, 34  
Anderson inequality, 47–48, 52, 91, 109

## B

$B$ -concavity, 49  
Belyaev alternative, 77  
Bifractional Brownian motion, 13, 17  
Borell inequality for shifted sets, 38, 89  
Brownian bridge, 11, 16, 31, 81, 101  
Brownian sheet, 11, 18, 30, 69, 104  
Brunn–Minkowski inequality, 46

## C

Cameron–Martin formula, 35  
Cameron–Martin space, 28  
Cameron–Martin theorem, 34, 37, 53  
Chaining, 74, 85, 110  
Chentsov construction, 19  
Chung’s FLIL, 69  
Concentration principle, 44, 61  
Correlation conjecture, 50  
Covariance operator, 3, 5  
Covering number, 72, 83, 90, 93  
Cramér–Chernoff theorem, 54

## D

Deviation function, 55–57  
Dictionary, 106  
Discretization problem, 106

Dispersion ellipsoid, 24, 43, 63, 80, 89,  
90, 92, 93  
Duality conjecture, 92  
Duality of metric entropy, 92  
Dudley integral, 74  
Dudley upper bound, 74

## E

Ehrhard concave measure, 47  
Enlargement, 39–41, 43, 53  
Expectation, 5

## F

Factorization theorem, 26–30, 105  
Fernique criterion, 77  
Fernique–Sudakov comparison theorem, 77  
Fractional Brownian motion, 10, 16, 17, 29,  
70, 79, 84, 92, 104  
Functional law of the iterated logarithm  
(FLIL), 62, 63

## G

GB-set, 80  
GC-set, 80  
Gaussian large deviation principle, 57, 67  
Gaussian Markov process, 11  
Gaussian random process, 8  
Gaussian random variable, 1  
Gaussian stationary process, 20, 77, 79, 95  
Gaussian vector in Hilbert space, 7, 25, 93  
Gaussian vector associated to  
an operator, 105

**G** (*cont.*)

Gaussian white noise, 13, 14  
 Gaussian chaining, 110

**H**

Haar base, 103  
 Haar-Schauder expansion, 103  
 Half-space, 41  
 Hartman-Wintner LIL, 61  
 High resolution quantization, 106

**I**

Integral representation, 15  
 Isonormal random function, 80  
 Isoperimetric function, 39  
 Isoperimetric inequality, 38, 40, 41, 43, 91, 108  
 Isoperimetric problem, 38

**K**

Karhunen–Loève expansion, 7, 93, 102  
 Khatri–Šidák inequality, 51, 86  
 Kernel, 24  
 Khinchin LIL, 61  
 Kiefer field, 12  
 KMT-construction, 70  
 Komlós-Major-Tusnády strong invariance principle, 70

**L**

Large deviation principle, 55–57  
 Large deviation rate, 55  
 Law of the iterated logarithm (LIL), 61  
 Lévy construction for Wiener process, 103  
 Lévy inequality, 99  
 Lévy's Brownian function, 12, 19  
 Limit set, 62  
 Lipschitz functional, 44, 45  
 $\ell$ -norm, 105  
 Logarithmically concave measure, 46

**M**

Machine learning, 110  
 Malliavin calculus, 110  
 Major strong invariance principle, 71  
 Majorizing measures, 110  
 Median, 44  
 Measurable linear functional, 23

Metric capacity, 73, 89  
 Metric entropy, 72, 90  
 Multivariate Wiener process, 69

**N**

Natural distance, 73  
 Normal distribution in  $\mathbb{R}$ , 1  
 Normal random variable, 1

**O**

Ornstein–Uhlenbeck process, 11, 22, 30

**P**

Packing number, 72  
 Pisier theorem, 75  
 Poincaré lemma, 40  
 Polar representation of a kernel, 33

**Q**

Quantization problem, 106

**R**

Random process, 8  
 Random walk, 71  
 Randomly centered small balls, 109  
 Range, 84  
 Regular set, 56  
 Reproducing kernel Hilbert space (RKHS), 32  
 Riemann–Liouville process, 17, 92

**S**

Sakhanenko strong invariance principle, 71  
 Schauder functions, 103  
 Shift representation, 22  
 Self-similarity, 9, 10, 12, 13, 18, 62, 66, 69, 70, 81  
 Shift of a measure, 34  
 Small ball problem, 80  
 Small deviation function, 88, 107  
 Small deviation function with random centers, 109  
 Small deviation problem, 80  
 Small deviation rate, 81  
 Small deviation constant, 81  
 Spectral representation, 11, 15, 20, 21  
 $S$ -property, 49

Stability, [1](#), [3](#), [4](#), [7](#), [52](#)  
Standard Gaussian random vector, [2](#)  
Standard Gaussian measure in  $\mathbb{R}^\infty$ , [6](#), [24](#)  
Standard normal distribution, [2](#)  
Stochastic approximation numbers, [105](#)  
Strassen ball, [63](#)  
Strassen FLIL, [63](#), [72](#)  
Strassen strong invariance principle, [71](#)  
Strong invariance principle, [70](#)  
Sudakov lower bound, [79](#)

**T**

Talagrand bound, [84](#)

**U**

Usual assumptions, [5](#), [6](#), [23](#), [105](#)

**W**

Weak correlation inequality, [51](#)  
White noise integral, [14](#)  
Wiener chaos, [110](#)  
Wiener-Chentsov random field, [11](#), [104](#)  
Wiener process, [8](#), [9](#), [15](#), [27](#), [35](#), [61](#), [62](#), [81](#),  
[101–104](#)