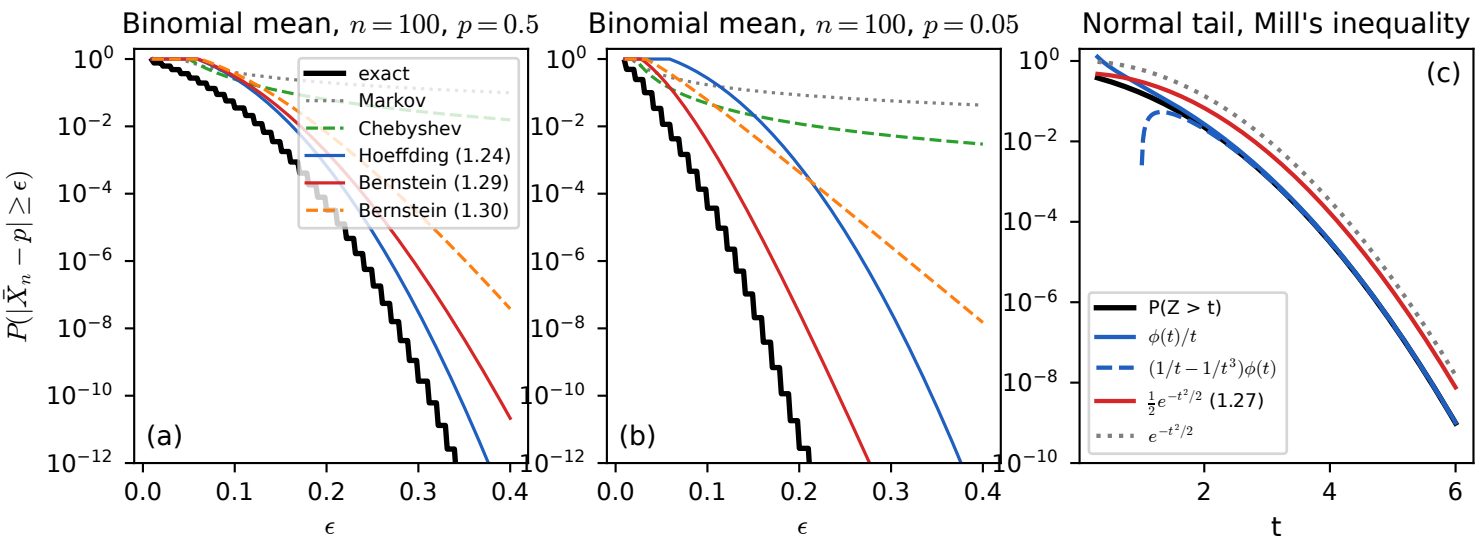

Binomial mean, $n = 100$, $p = 0.5$
Binomial mean, $n = 100$, $p = 0.05$
Normal tail, Mill's inequality
$P(|\bar{X}_n - p| \geq \epsilon)$
ϵ
t
(a)
(b)
(c)
exact
Markov
Chebyshev
Hoeffding (1.24)
Bernstein (1.29)
Bernstein (1.30)
P(Z > t)
$\phi(t)/t$
$(1/t - 1/t^3)\phi(t)$
$\frac{1}{2}e^{-t^2/2}$ (1.27)
$e^{-t^2/2}$