

Fano's inequality

In Theorem II.1 in [2], and in its proof, Fano's inequality is stated wrongly. This mistake is repeated in Corollary 3.5.2 in [1], and in its associated proof, which claims exactly the same fact. A corrected statement of this theorem, and its proof, can be found in Corollary V.3 in [3].

References

- [1] Bento, José, Morteza Ibrahimi, and Andrea Montanari. "Information theoretic limits on learning stochastic differential equations." 2011 IEEE International Symposium on Information Theory Proceedings. IEEE, 2011.
- [2] Bento Ayres Pereira, José. Learning Graphical Models Fundamental Limits and Efficient Algorithms. Stanford University, 2012.
- [3] Bento, José, and Morteza Ibrahimi. "Support recovery for the drift coefficient of high-dimensional diffusions." IEEE transactions on information theory 60, no. 7 (2014): 4026-4049.