

We give a proof of Talagrand's fundamental result on Gaussian processes<sup>(a)</sup>, proof that the reader should agree to call *simple-minded*, if (s)he masters what was known by 1975 on Gaussian processes, especially Fernique's theorem on stationary processes<sup>(b)</sup>. Understanding the definition of  $\gamma_2(T)$ <sup>(c)</sup> is also required. Let  $(X_t)_{t \in T}$  be a centered Gaussian process; the result to be proved is that

$$\gamma_2(T) \leq K E \sup\{X_t : t \in T\}$$

for some universal constant  $K$ . We may assume that  $T$  is a finite or countable<sup>(d)</sup> set (with at least two points), and identify  $T$  with a subset of  $L_2(\Omega, P)$  by  $t \leftrightarrow X_t$ ; we then let  $\text{rco}(T)$  be the set of convex combinations with rational coefficients of the  $X_t$ ,  $t \in T$ . Let  $d$  denote the  $L_2$ -metric and  $B(x, r) = \{y \in L_2(\Omega, P) : d(y, x) < r\}$ ; identifying also  $s \leftrightarrow X_s$  for  $s \in \text{rco}(T)$ , letting  $W(x, r) = B(x, r) \cap \text{rco}(T)$ , we set for  $x \in T$  and  $r > 0$

$$\varphi(x, r) = E \sup\{X_s : s \in \text{rco}(T), d(x, s) < r\} = E \sup\{X_s - X_x : s \in W(x, r)\}$$

(notice<sup>(e)</sup> that  $EX_x = 0$ ). For fixed  $x$ , the function  $r \rightarrow \varphi(x, r)$  is clearly non-decreasing; if  $D > 0$  denotes the diameter of  $T$  and  $x \in T$ , then

$$\varphi(x, r) \leq \varphi(x, D) = E \sup\{X_s : s \in T\} =: V_0$$

which we assume finite. For every  $r$  fixed,  $x \rightarrow \varphi(x, r)$  is continuous<sup>(f)</sup> on  $T$ : convexity implies that  $\varphi(y, \lambda r) \geq \lambda \varphi(y, r)$  if  $y \in T$  and  $\lambda$  rational  $< 1$ ; if  $\varepsilon < r$  and  $d(y, x) < \varepsilon$ , the ball  $B(y, r - \varepsilon)$  is contained in  $B(x, r)$ , thus  $(1 - \varepsilon/r) \varphi(y, r) \leq \varphi(y, r - \varepsilon) \leq \varphi(x, r)$ . This yields that  $|\varphi(x, r) - \varphi(y, r)| \leq r^{-1} V_0 d(x, y)$  for all  $x, y \in T$ .

If  $x_1, \dots, x_N \in T$  and  $d(x_i, x_j) \geq \delta > 4\rho$  for all  $i \neq j$ , then it follows from the Fernique-Slepian comparison lemma that

$$(FS) \quad E \sup\{X_s : s \in \bigcup_{1 \leq i \leq N} W(x_i, \rho)\} \geq c(\delta - 4\rho) \sqrt{\log_2 N} + \inf_{1 \leq i \leq N} \varphi(x_i, \rho)$$

with  $c = (2\pi)^{-1/2} > 1/3$ <sup>(g)</sup>. This is proved by comparing  $(X_t)$  to the process defined on  $T' = \bigcup_{1 \leq i \leq N} W(x_i, \rho)$  by  $Y_t = X_t - X_{x_i} + (\delta - 4\rho) g_i / \sqrt{2}$  when  $t \in W(x_i, \rho)$ , where  $g_1, \dots, g_N$  are independent standard Gaussian r.v., independent from the process  $(X_t)$ .

We may assume without changing the supremum  $\sup_t X_t$  that  $T$  has no isolated point<sup>(h)</sup>. We set  $\theta = 256/255$  and introduce a tree  $\mathcal{T}$  with the following seven properties.

**properties of the tree**

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**1.**— each node  $R$  of the tree  $\mathcal{T}$  is a non-empty open subset of  $T$ <sup>(i)</sup>; to each node  $R$  we assign a *center*  $x \in R$ , a *radius*  $r$  such that  $R \subset B(x, r)$ , the *control ball*  $B(x, \theta r)$  and the *value*  $v(R) = \varphi(x, \theta r)$ ;

**2.**— each node  $R$  is the union of a finite family of *homogeneous zones*<sup>(j)</sup>, which we call  $R$ -zones; each  $R$ -zone  $Z \subset R$  is the union of a certain number  $N_Z$  of sons of  $R$ , that we call  $Z$ -sons of  $R$ ; for each  $Z$ -son  $R'$  of  $R$ , we call  $N_Z$  the *multiplicity* of  $R'$ , and the *weight*  $w'$  of  $R'$  is<sup>(k)</sup> the smallest integer  $k \geq 0$  such that  $\log_2 N_Z \leq 2^{k-1}$ ;

**3.**— the root  $R_0$  of  $\mathcal{T}$  is the set  $T$  itself; its center  $x_0 \in T$  is arbitrary and the radius is  $r_0 = D$ , the diameter of  $T$ ; the root  $R_0$  is declared to be of multiplicity  $N_0 = 1$  and weight  $w_0 = 0$ ; all sons of  $R_0$  have the same radius  $r_1 = r_0/16$ ;

4.— let  $R \in \mathcal{T}$ , let  $w$  be the weight of  $R$  and  $r$  its radius, let  $R'$  be a son of  $R$  with weight  $w'$  and radius  $r'$ ; then<sup>(1)</sup>

$$\mathbf{4a:} \quad r' \leq r/16; \quad \mathbf{4b:} \quad w' > w; \quad \mathbf{4c:} \quad (r' = r/16) \text{ or } (w' = w + 1);$$

5.— if  $w$  is the weight of  $R \in \mathcal{T}$ , the number of  $R$ -zones is  $< 2^{2^w}$ ;

6.— let  $R \in \mathcal{T}$  and let  $Z$  be a  $R$ -zone; all  $Z$ -sons have the same radius  $r_Z$ ; if  $R', R''$  are two distinct  $Z$ -sons of  $R$  and  $x', x''$  their centers, then  $d(x', x'') \geq r_Z/2$ ;

7.— let  $R \in \mathcal{T}$ ,  $w$  its weight and  $r$  its radius; if  $Z$  is a  $R$ -zone, then<sup>(m)</sup>

$$\sup_{y \in Z} \varphi(y, r/255) - \inf_{y \in Z} \varphi(y, r/255) \leq 2^{-w} V_0.$$

We can now tell the impatient reader what the sets  $(T_p)$  of <sup>(c)</sup> are going to be:  $T_0 = \{x_0\}$  and  $T_p$  for  $p > 0$  will be the family of centers of all elements in  $\mathcal{T}$  with weight  $< p$ .

### constructing the tree

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Let  $R \in \mathcal{T}$  have weight  $w > 0$  and radius  $r$ ; set  $A_w = 2^{2^w} - 1$ , and for  $j = 1, \dots, A_w$  let

$$Z_j = \{y \in R : |\varphi(y, r/255) - (j - 1/2) A_w^{-1} V_0| < 2^{-w-1} V_0\}.$$

The  $R$ -zones are the non-empty  $Z_j$ 's. These open sets cover  $R$  because  $A_w > 2^w$  (condition **2**, first part), their number is  $< 2^{2^w}$ , giving thus **5**, and they satisfy condition **7**. When  $w = 0$ , we define a unique zone  $Z_1 = T = R_0$ , and the conditions **5**, **7** are clear.

Next, we cover each  $R$ -zone  $Z$  with a family of  $Z$ -sons of  $R$ , as asked by **2**. We describe a filling process for  $Z$ , constructing by induction finite subsets  $(C_\alpha)$  of  $Z$  for even indices  $\alpha$ , and radii  $(\rho_{\alpha+1})$  for odd indices: we start with  $C_0 = \emptyset$  and  $\rho_1 = r/16$ ; we choose an arbitrary point  $z_2$  in  $Z$  and define  $C_2 = \{z_2\}$ . Suppose  $C_\alpha$  is already defined; if the balls  $B(z, \rho_{\alpha-1})$  centered at all  $z \in C_\alpha$  do not cover  $Z$ , we keep  $\rho_{\alpha+1} = \rho_{\alpha-1}$ ; if not, let  $\rho = \rho_{\alpha-1}$  and<sup>(n)</sup> replace  $\rho$  by  $\rho/2$ , as many times as necessary, until the balls  $B(z, \rho)$  centered at the  $z \in C_\alpha$  do not cover  $Z$ ; this will eventually happen since  $Z$  is infinite, as non-empty open subset of  $T$ ; then set  $\rho_{\alpha+1} = \rho$ , choose a point  $z_{\alpha+2} \in Z$  such that the distance of  $z_{\alpha+2}$  to  $C_\alpha$  is  $\geq \rho_{\alpha+1}$  and set  $C_{\alpha+2} = C_\alpha \cup \{z_{\alpha+2}\}$ .

We make a stop when  $\rho_{\alpha+1} < \rho_1 = r/16$  for the first time. Then, the balls  $B(z, r/16)$  centered at all  $z \in C_\alpha$  cover  $Z$ ; if the cardinality of  $C_\alpha$  is  $\geq 2^{2^w}$ , we introduce the family of  $Z$ -sons  $Z \cap B(z, r/16)$ ,  $z \in C_\alpha$ ; they have center  $z$  and radius  $r_Z = r/16$ . Since the multiplicity is  $\geq 2^{2^w}$ , the weight  $w_Z$  is  $\geq w + 1$ ; this fits<sup>(o)</sup> with condition **4**.

Otherwise<sup>(p)</sup>, we go on, until the cardinality of  $C_\alpha$  is equal to  $2^{2^w}$ . We know here that  $\rho = \rho_{\alpha-1} < \rho_1 = r/16$ , so a change of  $\rho$  as occurred since the start; let  $\beta$  be the last index such that  $\rho_{\beta-1} = 2\rho$ . Then the balls  $B(z, 2\rho)$  centered at all  $z \in C_\beta \subset C_\alpha$  already cover  $Z$ ; we introduce the family of  $Z$ -sons  $Z \cap B(z, 2\rho)$ ,  $z \in C_\alpha$ ; they have center  $z$  and radius  $r_Z = 2\rho$ , and distinct points in  $C_\alpha$  have distance  $\geq \rho$  (condition **6**). Here the weight  $w_Z$  is exactly  $w + 1$ , and  $r_Z = \rho_{\beta-1} \leq \rho_1 = r/16$ ; again, this agrees with **4**.

When applying the filling process to the unique  $R_0$ -zone equal to  $Z = T$ , we start with  $\rho_1 = r/16 = r_0/16 = D/16$  and the process will certainly define two successive points  $z_2, z_4$  with distance  $\geq \rho_1$ ; since  $w = 0$  and  $2^{2^w} = 2$  in this case, the filling process ends at the first stop, and we get  $r_1 = r_Z = r_0/16$ , as required by condition **3**.

Let  $R \in \mathcal{T}$  have radius  $r$ , multiplicity  $N$ , weight  $w$  and center  $x$ ; let  $Z$  be a  $R$ -zone, containing a number  $N_Z$  of  $Z$ -sons and let  $C_Z$  be the family of their centers. We first assume that  $r_Z = r/16$ , and we apply inequality (FS) to the family of balls  $B(x', r/255)$  in  $\text{rco}(T)$ ,  $x' \in C_Z$ : by condition **6**, the distance between centers is  $\geq \delta := r_Z/2$ , and setting  $\rho = r/255 = 16r_Z/255$ , we have  $\delta - 4\rho = r_Z/2 - 64r_Z/255 > 0$ ; also,

$$\bigcup_{x' \in C_Z} B(x', r/255) \cap \text{rco}(T) = \bigcup_{x' \in C_Z} W(x', \rho) \subset B(x, \theta r)$$

(the control ball for  $R$ ), because  $C_Z \subset R \subset B(x, r)$  and  $r + r/255 = \theta r$ ; by (FS),

$$v(R) = \varphi(x, \theta r) \geq c(1/2 - 64/255) r_Z \sqrt{\log_2 N_Z} + \inf_{x' \in C_Z} \varphi(x', r/255).$$

If  $R''$  is a son of a  $Z$ -son  $R'$ , its radius  $r''$  is  $\leq r/256$ , by applying the condition **4a** twice. If  $x''$  is the center of  $R''$ , the control ball  $B(x'', \theta r'')$  for  $R''$  is contained in  $B(x'', \theta r/256) = B(x'', r/255)$ ; since  $x'' \in Z$ , condition **7** implies that

$$v(R'') = \varphi(x'', \theta r'') \leq \varphi(x'', r/255) \leq \inf_{x' \in C_Z} \varphi(x', r/255) + 2^{-w} V_0$$

and thus, introducing  $\kappa = c(1/2 - 64/255) > c/5$ , we get

$$v(R) - v(R'') \geq \kappa r_Z \sqrt{\log_2 N_Z} - 2^{-w} V_0.$$

Assume next that  $r_Z < r/16$ ; then  $w_Z = w+1$  by **4c** and  $R \neq R_0$  by **3**, hence  $w > w_0 = 0$ ; now  $\log_2 N_Z \leq 2^{w_Z-1} = 4 \cdot 2^{w-2} \leq 4 \log_2 N$  (by definition of a weight  $w > 0$ ), and

$$(SP) \quad r_Z \sqrt{\log_2 N_Z} < (r/16) (2 \sqrt{\log_2 N}) = 2^{-3} r \sqrt{\log_2 N}.$$

Thus, in all cases we have between a node  $R$  and a son  $R''$  of a  $Z$ -son of  $R$

$$v(R) - v(R'') + 2^{-3} \kappa r \sqrt{\log_2 N} + 2^{-w} V_0 \geq \kappa r_Z \sqrt{\log_2 N_Z}.$$

Given  $t \in T$ , we define  $(R_j)_{j \geq 0} \subset \mathcal{T}$  as follows:  $R_0$  is the root,  $R_{j+1}$  is a son of  $R_j$  containing  $t$ ; let  $r_j$  be the radius,  $w_j$  the weight and  $N_j$  the multiplicity of  $R_j$ . We have just seen that

$$v(R_j) - v(R_{j+2}) + 2^{-3} \kappa r_j \sqrt{\log_2 N_j} + 2^{-w_j} V_0 \geq \kappa r_{j+1} \sqrt{\log_2 N_{j+1}}$$

for every  $j \geq 0$ . Summing separately on even and odd integers, using  $r_0 \sqrt{\log_2 N_0} = 0$  (because  $N_0 = 1$ ) and the fact that the weights  $(w_j)$  are distinct integers  $\geq 0$ , we get

$$2V_0 + 2^{-3} \kappa \sum_{j>0} r_j \sqrt{\log_2 N_j} + 2V_0 \geq \kappa \sum_{j>0} r_j \sqrt{\log_2 N_j}$$

(notice that  $v(R_1) \leq v(R_0) = V_0$ ) and thus, using again the definition of weights (**a**)

$$(M) \quad 5V_0 \geq 32V_0/7 \geq \kappa \sum_{j>0} r_j \sqrt{\log_2 N_j} \geq 2^{-1} \kappa \sum_{j>0} r_j 2^{w_j/2}.$$

**bounding**  $\gamma_2(T)$

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Let  $T_0 = \{x_0\}$  and for  $k > 0$ , let  $T_k \subset T$  be the set of all centers of nodes in  $\mathcal{T}$  with weight  $< k$ . Let us check the cardinality condition of **(c)**; we see that  $T_1 = T_0$ , hence  $|T_1| = 1$ . For  $k > 0$ , every element of  $T_{k+1} \setminus T_k$  has weight  $k$ , a father  $R$  with weight  $j < k$  and center  $x \in T_k$ ; we cut  $R$  into homogeneous zones, whose number is  $< 2^{2^j} \leq 2^{2^{k-1}}$  by **5**. Next, every  $R$ -zone  $Z$  with weight  $k$  was cut into at most  $2^{2^{k-1}}$  pieces; thus, every element  $x$  in  $T_k$  generates at most  $2^{2^{k-1} + 2^{k-1}}$  elements of  $T_{k+1}$  (including  $x$  itself), and we get  $|T_{k+1}| \leq 2^{2^k} |T_k|$ . By induction,  $|T_k| < 2^{2^k}$  for every  $k > 0$ , and  $|T_0| < 2^{2^0}$  also.

We go on **(r)**, with the same  $t \in T$  and family  $(R_j)_{j \geq 0}$  as before. We want to bound

$$\gamma(t) := \sum_{p \geq 0} 2^{p/2} d(t, T_p).$$

We have  $D = r_0 = 16 r_1$  by **3**, hence for  $p = 0$ ,

$$d(t, T_0) = d(t, x_0) \leq D = r_0 < 16 r_1 2^{w_1/2}.$$

Let  $j$  be  $\geq 0$ , let  $x_j$  be the center of  $R_j$  and suppose that  $p > w_j$ ; then  $x_j \in T_p$  and

$$d(t, T_p) \leq d(t, x_j) < r_j$$

since  $t \in R_j$  and since  $R_j \subset B(x_j, r_j)$  by **1**. It follows that

$$(G) \quad s_j := \sum_{w_j < p \leq w_{j+1}} 2^{p/2} d(t, T_p) \leq r_j \sum_{w_j < p \leq w_{j+1}} 2^{p/2} < 4 r_j 2^{w_{j+1}/2}$$

because  $\sum_{i \geq 0} 2^{-i/2} = 2 + \sqrt{2} < 4$ . If  $w_{j+1} - w_j > 1$ , we know that  $r_j = 16 r_{j+1}$  by **4c** and in the opposite case, we have  $w_{j+1} = w_j + 1$  by **4b**, giving always

$$r_j 2^{w_{j+1}/2} \leq 16 r_{j+1} 2^{w_{j+1}/2} + \sqrt{2} r_j 2^{w_j/2}.$$

Summing in  $j \geq 0$  we get

$$\sum_{j \geq 0} s_j = \sum_{p \geq 1} 2^{p/2} d(t, T_p) < 4 \left( 16 \sum_{j \geq 0} r_{j+1} 2^{w_{j+1}/2} + 2 \sum_{j > 0} r_j 2^{w_j/2} + 2 r_0 \right).$$

We obtain a control for  $\gamma(t) = d(t, T_0) + \sum_{p \geq 1} 2^{p/2} d(t, T_p)$ ,

$$\gamma(t) \leq 16 r_1 2^{w_1/2} + 72 \sum_{j > 0} r_j 2^{w_j/2} + 8 r_0 < 216 \sum_{j > 0} r_j 2^{w_j/2},$$

since  $r_0 < 16 r_1 2^{w_1/2}$ . Finally, using inequality **(M)** we have **(s)**

$$\gamma_2(T) \leq 2160 \kappa^{-1} V_0 \leq 10800 c^{-1} V_0 \leq 32400 V_0.$$


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- (a) M. Talagrand, *The generic chaining*, Springer Verlag, 2005  
 ———, *Majorizing measures without measures*, *Annals of Probability* **29** (2001), 411–417  
 ———, *Majorizing measures: the generic chaining*, *Annals of Probability* **24** (1996), 1049–1103  
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 ———, *Regularity of Gaussian processes*, *Acta Math.* **159** (1987), 99–149.

(b) X. Fernique, *Régularité des trajectoires des fonctions aléatoires gaussiennes*, *Lecture Notes in Math.* **480** (1975), 1–96; see chapter 8 (and chapter 7).

(c) The value  $\gamma_2(T)$  is the infimum of

$$\sup_{t \in T} \left( \sum_{p \geq 0} 2^{p/2} d(t, T_p) \right)$$

over all sequences  $(T_p)_{p \geq 0}$  of finite subsets of  $T$  such that  $|T_p| \leq 2^{2^p}$  for all  $p \geq 0$ .

(d) It is usual, when dealing with a process that has a continuous parameter set  $T$ , to restrict first to a dense countable subset and prove some sort of continuity, before being able to define reasonable *trajectories*  $t \in T \rightarrow X_t(\omega)$  for almost every  $\omega \in \Omega$ ; this gives one possibility for defining  $\sup_{t \in T} X_t$ ; another one is to use the *essential supremum*, which is also defined through countable subsets of  $T$ .

(e) Without all this identifying-blabla, we could just define  $\varphi(x, r)$  directly as

$$E \left( \sup \left\{ Y : Y = \sum_i c_i X_{s_i}, s_i \in T, c_i \geq 0, \sum_i c_i = 1, c_i \in \mathbb{Q}, \|Y - X_x\|_2 < r \right\} \right).$$

(f) We are going quite a bit out of our way, in order to get this continuity; it allows to define *open* subsets of  $T$ . Together with the assumption that  $T$  has no isolated point, this ensures that the tree  $\mathcal{T}$  constructed in the sequel has only infinite branches, because all non-empty open subsets of  $T$  are then infinite. We could forget about  $\text{rco}(T)$ , continuity and open sets, but that would force us to admit possible singleton nodes, and to provide a special treatment for them: see EZ<sup>c</sup>GC V2.x for a development of this approach.

(g) It is known that  $E \sup_{1 \leq i \leq N} g_i \geq (\ln N)^{1/2} / (\pi \ln 2)^{1/2} = \pi^{-1/2} (\log_2 N)^{1/2}$ , when the  $(g_i)$  are independent standard Gaussian; see in Fernique’s book *Fonctions aléatoires gaussiennes, vecteurs aléatoires gaussiens*, Centre de Recherches Mathématiques, 1997, page 27, inequality (1.7.1); this inequality is sharp, and the given proof uses Ehrhard’s results from 1983 (*Symétrisation dans l’espace de Gauss*, *Math. Scand.* **53**, 281–301), but the weaker inequality with  $c/2$  uses only classical computations. Ehrhard’s paper is freely available on the web, thanks to the Göttinger DigitalisierungsZentrum, at

<http://www-gdz.sub.uni-goettingen.de/cgi-bin/digbib.cgi?PPN35397434X>

(h) Fix a point  $x_0 \in T$  and draw all (rational) segments from the points of  $T$  to this  $x_0$ . This larger set  $T$  has no isolated point, and it gives the same  $\sup X_t$ .

(i) This is not strictly correct, as we give no guarantee that the same set  $R$  will not appear at two places that we *consider different* in the tree. To be more correct, we should

introduce an abstract tree, with nodes *labeled by* subsets  $R$  of  $T$ . We won't do it here; I tried in EZ<sup>c</sup>GC V2.1 but didn't like the result.

(j) We call them homogeneous because the function  $\varphi(\cdot, \rho)$  is almost constant on them, for a suitable value of  $\rho$  (condition **7**). The fact that  $\varphi(\cdot, \rho)$  is constant is the crucial point in Fernique's proof; we are trying to re-create this situation, to some extent. There is a clear limit to what we can do: we could stabilize several functions  $\varphi(\cdot, \rho_i)$  instead of one, as we did in EZ<sup>c</sup>GC V1.1, but certainly only a *finite number* of functions. Somehow we are trying to foresee in **7** that the *radius* will be smaller, two or more steps later (down the tree), namely less than one quarter of the radius  $r_Z$  at the *next* step, in order to be able to apply (*FS*). When we stabilize, we of course don't know yet the next radius  $r_Z$ . If this new radius  $r_Z$  happens to be less than the smallest  $\rho_i$  in our preparation, our forecasting work will be useless, see Note (**P**) and the middle of Note (<sup>1</sup>) about (*SP*).

(k) The weight shouldn't be an important parameter of the problem, as it is essentially equal to the iterated logarithm of the multiplicity; its relevance comes from the particular way in which  $\gamma_2(T)$  is defined. We use several times the following obvious fact: when  $w_Z > 0$ , we have  $2^{w_Z-2} < \log_2 N_Z \leq 2^{w_Z-1}$ .

(<sup>1</sup>) Fernique's proof goes from  $r$  to  $r/4$ , when passing to a "son". Here, following Talagrand, we use (*FS*) and we need more room; hence we shall go from  $r$  to  $r' = r/16$ , or even  $r' < r/16$  but in this latter case we shall necessarily have  $w' = w + 1$ . The important case is when  $r' = r/16$ ; the other case  $r' < r/16$ ,  $w' = w + 1$  will be treated as a small perturbation, see equation (*SP*). One can also observe that the general term in the series  $\sum r_j \sqrt{\log_2 N_j}$  (that appears later in the proof) may behave like  $j^{-\alpha}$ ,  $\alpha > 1$ , thus the quotient of two successive terms  $r \sqrt{\log_2 N}$  may tend to 1, and in this case the weight will typically have jumps of size  $8 = \log_2 256$ , when passing to a son!

(m) In the stationary case,  $\varphi(x, \rho) = \psi(\rho)$  does not depend upon the point  $x \in T$ , hence condition **7** is void; furthermore, each node  $R$  is itself homogeneous: we may have a unique  $R$ -zone  $Z$  for every  $R$  (or better, not mention zones at all), and condition **5** disappears. Finally, the value of  $R$  is a function of  $r$  alone,  $v(R) = \psi(\theta r)$ ,  $r$  being the radius of  $R$ . However, if we specialize to the stationary case the proof that follows, we don't get the usual Fernique's proof, that does not use inequality (*FS*): using (*FS*) is due to Talagrand.

(n) We could instead replace  $\rho$  by  $\lambda\rho$ , for some fixed  $\lambda < 1$ , close to 1; that would improve condition **6** to  $d(x', x'') \geq \lambda r_Z$ , and would allow to replace  $r/16$  in **4** by  $r/8$  for example, giving a better final constant  $K$ .

(o) Here, it is possible for the number of points in  $C_\alpha$  to be much larger than  $2^{2^w}$ , and thus  $w_Z$  can be larger than  $w + 1$ , see the end of Note (<sup>1</sup>). If we think about the sets ( $T_p$ ), this means that we may skip several steps in the definition of these sets: starting from the center  $x$  of  $R$ , that belongs to  $T_{w+1}$ , we jump directly to defining points in  $T_{w_Z+1}$ , namely the points in  $C_\alpha$ . We don't introduce points in the sets  $T_p$  between (other than the points already in  $T_{w+1}$ , namely the only point  $x$  for the whole region  $R$ ): this gap will be taken into account in the equation (*G*) later, where we will group the terms  $2^{p/2}d(t, T_p)$  for  $w < p \leq w_Z$ . All we can do there is to use the radius  $r$  of  $R$  for bounding  $d(t, T_p)$  when  $p \geq w + 1$ , and  $\sqrt{\log_2 N_Z}$  for estimating  $2^{p/2}$  when  $p \leq w_Z$ .

(P) Let us say that a zone  $Z$  is *rich* when the filling process ends at the first stop, and *poor* otherwise. We are not going to use the homogeneity of the poor zones; actually,

we could decide to put them together to form a unique exceptional zone, that is not to be treated as the rich zones are. Also, it would be more satisfactory at the conceptual level to state condition **7** for rich zones only, but this would take more paper space.

(**q**) We use several times the following obvious fact: let  $N$  be a multiplicity and  $w$  the associated weight; if  $w > 0$ , we have  $2^{w-2} < \log_2 N \leq 2^{w-1}$ .

(**r**) From this point on, all we do is translating to the  $\gamma_2(T)$ -language the information contained in the main inequality ( $M$ ). This is routine matter, that can be given as (rather soft) punishment to the student you don't like.

(**s**) In this version we hope to have gained some simplicity in the argument, but we ruined the constants, compared to the preceding version EZ<sup>c</sup>GC V1.71. In EZ<sup>c</sup>GC V1n.x, implementing the improvement suggested in Note (**n**) and a few more, we get  $K < 645$ , probably still far from the optimum.

(**t**) I love silly jokes, and I don't intend to publish this "work" that doesn't contain much novelty. These lines are copied and adapted from a popular TeX-related free software. I first called my "software" EZGC, but I found out that there was already on the web a software named ezGC!

### things to do

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— I should stop making new versions. I should rather rebuild the whole thing completely. But thinking is much too hard, compared to rewriting...

### acknowledgement

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I thank all the friends who didn't read this Note and couldn't therefore make any negative comment yet.