



Statistical Learning Theory

Olivier Catoni



Statistical Learning Theory:

Statistical Learning Theory Vladimir Naumovich Vapnik, 1998-09-30 Introduction The Problem of Induction and Statistical Inference Two Approaches to the Learning Problem Appendix to Chapter 1 Methods for Solving Ill-Posed Problems Estimation of the Probability Measure and Problem of Learning Conditions for Consistency of Empirical Risk Minimization Principle Bounds on the Risk for Indicator Loss Functions Appendix to Chapter 4 Lower Bounds on the Risk of the ERM Principle Bounds on the Risk for Real Valued Loss Functions The Structural Risk Minimization Principle Appendix to Chapter 6 Estimating Functions on the Basis of Indirect Measurements Stochastic Ill-Posed Problems Estimating the Values of Function at Given Points Perceptrons and Their Generalizations The Support Vector Method for Estimating Indicator Functions The Support Vector Method for Estimating Real Valued Functions SV Machines for Pattern Recognition SV Machines for Function Approximations Regression Estimation and Signal Processing Necessary and Sufficient Conditions for Uniform Convergence of Frequencies to Their Probabilities Necessary and Sufficient Conditions for Uniform Convergence of Means to Their Expectations Necessary and Sufficient Conditions for Uniform One-Sided Convergence of Means to Their Expectations *An Elementary Introduction to Statistical Learning Theory* Sanjeev Kulkarni, Gilbert Harman, 2011-06-09 A thought provoking look at statistical learning theory and its role in understanding human learning and inductive reasoning A joint endeavor from leading researchers in the fields of philosophy and electrical engineering An Elementary Introduction to Statistical Learning Theory is a comprehensive and accessible primer on the rapidly evolving fields of statistical pattern recognition and statistical learning theory Explaining these areas at a level and in a way that is not often found in other books on the topic the authors present the basic theory behind contemporary machine learning and uniquely utilize its foundations as a framework for philosophical thinking about inductive inference Promoting the fundamental goal of statistical learning knowing what is achievable and what is not this book demonstrates the value of a systematic methodology when used along with the needed techniques for evaluating the performance of a learning system First an introduction to machine learning is presented that includes brief discussions of applications such as image recognition speech recognition medical diagnostics and statistical arbitrage To enhance accessibility two chapters on relevant aspects of probability theory are provided Subsequent chapters feature coverage of topics such as the pattern recognition problem optimal Bayes decision rule the nearest neighbor rule kernel rules neural networks support vector machines and boosting Appendices throughout the book explore the relationship between the discussed material and related topics from mathematics philosophy psychology and statistics drawing insightful connections between problems in these areas and statistical learning theory All chapters conclude with a summary section a set of practice questions and a reference section that supplies historical notes and additional resources for further study An Elementary Introduction to Statistical Learning Theory is an excellent book for courses on statistical learning theory pattern recognition and machine learning at the upper undergraduate and graduate

levels It also serves as an introductory reference for researchers and practitioners in the fields of engineering computer science philosophy and cognitive science that would like to further their knowledge of the topic

The Nature of Statistical Learning Theory Vladimir Vapnik, 2013-06-29 The aim of this book is to discuss the fundamental ideas which lie behind the statistical theory of learning and generalization It considers learning as a general problem of function estimation based on empirical data Omitting proofs and technical details the author concentrates on discussing the main results of learning theory and their connections to fundamental problems in statistics These include the setting of learning problems based on the model of minimizing the risk functional from empirical data a comprehensive analysis of the empirical risk minimization principle including necessary and sufficient conditions for its consistency non asymptotic bounds for the risk achieved using the empirical risk minimization principle principles for controlling the generalization ability of learning machines using small sample sizes based on these bounds the Support Vector methods that control the generalization ability when estimating function using small sample size The second edition of the book contains three new chapters devoted to further development of the learning theory and SVM techniques These include the theory of direct method of learning based on solving multidimensional integral equations for density conditional probability and conditional density estimation a new inductive principle of learning Written in a readable and concise style the book is intended for statisticians mathematicians physicists and computer scientists Vladimir N Vapnik is Technology Leader AT T Labs Research and Professor of London University He is one of the founders of

The Nature of Statistical Learning Theory Vladimir N. Vapnik, 2013-04-17 The aim of this book is to discuss the fundamental ideas which lie behind the statistical theory of learning and generalization It considers learning from the general point of view of function estimation based on empirical data Omitting proofs and technical details the author concentrates on discussing the main results of learning theory and their connections to fundamental problems in statistics These include the general setting of learning problems and the general model of minimizing the risk functional from empirical data a comprehensive analysis of the empirical risk minimization principle and shows how this allows for the construction of necessary and sufficient conditions for consistency non asymptotic bounds for the risk achieved using the empirical risk minimization principle principles for controlling the generalization ability

Machine Learning RODRIGO F MELLO, Moacir Antonelli Ponti, 2018-08-01 This book presents the Statistical Learning Theory in a detailed and easy to understand way by using practical examples algorithms and source codes It can be used as a textbook in graduation or undergraduate courses for self learners or as reference with respect to the main theoretical concepts of Machine Learning Fundamental concepts of Linear Algebra and Optimization applied to Machine Learning are provided as well as source codes in R making the book as self contained as possible It starts with an introduction to Machine Learning concepts and algorithms such as the Perceptron Multilayer Perceptron and the Distance Weighted Nearest Neighbors with

examples in order to provide the necessary foundation so the reader is able to understand the Bias Variance Dilemma which is the central point of the Statistical Learning Theory Afterwards we introduce all assumptions and formalize the Statistical Learning Theory allowing the practical study of different classification algorithms Then we proceed with concentration inequalities until arriving to the Generalization and the Large Margin bounds providing the main motivations for the Support Vector Machines From that we introduce all necessary optimization concepts related to the implementation of Support Vector Machines To provide a next stage of development the book finishes with a discussion on SVM kernels as a way and motivation to study data spaces and improve classification results

Foundations of Statistical Learning Theory: The linear model for simple learning William Kaye Estes, Patrick Suppes, 1957

Reliable Reasoning Gilbert Harman, Sanjeev Kulkarni, 2012-01-13 The implications for philosophy and cognitive science of developments in statistical learning theory In Reliable Reasoning Gilbert Harman and Sanjeev Kulkarni a philosopher and an engineer argue that philosophy and cognitive science can benefit from statistical learning theory SLT the theory that lies behind recent advances in machine learning The philosophical problem of induction for example is in part about the reliability of inductive reasoning where the reliability of a method is measured by its statistically expected percentage of errors a central topic in SLT After discussing philosophical attempts to evade the problem of induction Harman and Kulkarni provide an admirably clear account of the basic framework of SLT and its implications for inductive reasoning They explain the Vapnik Chervonenkis VC dimension of a set of hypotheses and distinguish two kinds of inductive reasoning The authors discuss various topics in machine learning including nearest neighbor methods neural networks and support vector machines Finally they describe transductive reasoning and suggest possible new models of human reasoning suggested by developments in SLT

Foundations of Statistical Learning Theory William Kaye Estes, 1957

Statistical learning theory and stochastic optimization Olivier Catoni, 2004

Algorithmic Learning Theory Shai Ben David, John Case, Akira Maruoka, 2004-09-23 Algorithmic learning theory is mathematics about computer programs which learn from experience This involves considerable interaction between various mathematical disciplines including theory of computation statistics and combinatorics There is also considerable interaction with the practical empirical fields of machine and statistical learning in which a principal aim is to predict from past data about phenomena useful features of future data from the same phenomena The papers in this volume cover a broad range of topics of current research in the field of algorithmic learning theory We have divided the 29 technical contributed papers in this volume into eight categories corresponding to eight sessions reflecting this broad range The categories featured are Inductive Inference Approximate Optimization Algorithms Online Sequence Prediction Statistical Analysis of Unlabeled Data PAC Learning Boosting Statistical Learning Logic Based Learning and Query Reinforcement Learning Below we give a brief overview of the field placing each of these topics in the general context of the field Formal models of automated learning reflect various facets of the wide range of activities that can be viewed as learning A first dichotomy is

between viewing learning as an indefinite process and viewing it as a finite activity with a defined termination Inductive Inference models focus on indefinite learning processes requiring only eventual success of the learner to converge to a satisfactory conclusion

Statistical Learning Theory and Stochastic Optimization Olivier Picard Jean Catoni, 2014-01-15

Model Selection Using Statistical Learning Theory Xuhui Shao, 1999

Algorithmic Learning Theory Marcus Hutter, Frank Stephan, Vladimir Vovk, Thomas Zeugmann, 2010-09-27 This volume contains the papers presented at the 21st International Conference on Algorithmic Learning Theory ALT 2010 which was held in Canberra Australia October 6-8 2010 The conference was co-located with the 13th International Conference on Discovery Science DS 2010 and with the Machine Learning Summer School which was held just before ALT 2010 The technical program of ALT 2010 contained 26 papers selected from 44 submissions and five invited talks The invited talks were presented in joint sessions of both conferences ALT 2010 was dedicated to the theoretical foundations of machine learning and took place on the campus of the Australian National University Canberra Australia ALT provides a forum for high quality talks with a strong theoretical background and scientific interchange in areas such as inductive inference universal prediction teaching models grammatical inference formal languages inductive logic programming query learning complexity of learning on-line learning and relative loss bounds semi-supervised and unsupervised learning clustering active learning statistical learning support vector machines Vapnik Chervonenkis dimension probably approximately correct learning Bayesian and causal networks boosting and bagging information based methods minimum description length Kolmogorov complexity kernels graph learning decision tree methods Markov decision processes reinforcement learning and real world applications of algorithmic learning theory DS 2010 was the 13th International Conference on Discovery Science and focused on the development and analysis of methods for intelligent data analysis knowledge discovery and machine learning as well as their application to scientific knowledge discovery As is the tradition it was co-located and held in parallel with Algorithmic Learning Theory

Advances in Learning Theory Johan A. K. Suykens, 2003 This text details advances in learning theory that relate to problems studied in neural networks machine learning mathematics and statistics

Algebraic Geometry and Statistical Learning Theory Sumio Watanabe, 2009-08-13 Sure to be influential this book lays the foundations for the use of algebraic geometry in statistical learning theory Many widely used statistical models and learning machines applied to information science have a parameter space that is singular mixture models neural networks HMMs Bayesian networks and stochastic context free grammars are major examples Algebraic geometry and singularity theory provide the necessary tools for studying such non-smooth models Four main formulas are established 1 the log-likelihood function can be given a common standard form using resolution of singularities even applied to more complex models 2 the asymptotic behaviour of the marginal likelihood or the evidence is derived based on zeta function theory 3 new methods are derived to estimate the generalization errors in Bayes and Gibbs estimations from training errors 4 the generalization errors of maximum likelihood and a posteriori methods are clarified by

empirical process theory on algebraic varieties **Statistical Learning Theory** International Business Machines Corporation. Research Division, Edwin P. D. Pednault, 1997 **Information Theory and Statistical Learning** Frank Emmert-Streib, Matthias Dehmer, 2008-11-24 Information Theory and Statistical Learning presents theoretical and practical results about information theoretic methods used in the context of statistical learning The book will present a comprehensive overview of the large range of different methods that have been developed in a multitude of contexts Each chapter is written by an expert in the field The book is intended for an interdisciplinary readership working in machine learning applied statistics artificial intelligence biostatistics computational biology bioinformatics web mining or related disciplines Advance Praise for Information Theory and Statistical Learning A new epoch has arrived for information sciences to integrate various disciplines such as information theory machine learning statistical inference data mining model selection etc I am enthusiastic about recommending the present book to researchers and students because it summarizes most of these new emerging subjects and methods which are otherwise scattered in many places Shun ichi Amari RIKEN Brain Science Institute Professor Emeritus at the University of Tokyo Algorithmic Learning Theory José L. Balcázar, Philip M. Long, Frank Stephan, 2006-10-05 This book constitutes the refereed proceedings of the 17th International Conference on Algorithmic Learning Theory ALT 2006 held in Barcelona Spain in October 2006 colocated with the 9th International Conference on Discovery Science DS 2006 The 24 revised full papers presented together with the abstracts of five invited papers were carefully reviewed and selected from 53 submissions The papers are dedicated to the theoretical foundations of machine learning **Neural Networks and Statistical Learning** Ke-Lin Du, M. N. S. Swamy, 2013-12-09 Providing a broad but in depth introduction to neural network and machine learning in a statistical framework this book provides a single comprehensive resource for study and further research All the major popular neural network models and statistical learning approaches are covered with examples and exercises in every chapter to develop a practical working understanding of the content Each of the twenty five chapters includes state of the art descriptions and important research results on the respective topics The broad coverage includes the multilayer perceptron the Hopfield network associative memory models clustering models and algorithms the radial basis function network recurrent neural networks principal component analysis nonnegative matrix factorization independent component analysis discriminant analysis support vector machines kernel methods reinforcement learning probabilistic and Bayesian networks data fusion and ensemble learning fuzzy sets and logic neurofuzzy models hardware implementations and some machine learning topics Applications to biometric bioinformatics and data mining are also included Focusing on the prominent accomplishments and their practical aspects academic and technical staff graduate students and researchers will find that this provides a solid foundation and encompassing reference for the fields of neural networks pattern recognition signal processing machine learning computational intelligence and data mining **Foundations of statistical learning theory, I.** William K. Estes, Patrick Suppes, 1957

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