Statistical Learning Theory

Olivier Picard Jean Catoni

Statistical Learning Theory:

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   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 sections 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 **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 Chapter1 Methods for Solving III 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 III 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 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 undergraduation 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 *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 of learning machines using small sample sizes introducing a new type of universal learning machine that controls the generalization ability   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   **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   *Statistical Learning Theory and Stochastic Optimization* Olivier Picard Jean Catoni,2014-01-15   Statistical learning theory and stochastic optimization Olivier Catoni,2004   **Foundations of Statistical Learning Theory** William Kaye Estes,1957   **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 *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 *Neural Networks and Statistical Learning* Ke-Lin Du,M. N. S. Swamy,2019-09-12 This book provides a broad yet detailed introduction to neural networks and machine learning in a statistical framework A single comprehensive resource for study and further research it explores the major popular neural network models and statistical learning approaches with examples and exercises and allows readers to gain a practical working understanding of the content This updated new edition presents recently published results and includes six new chapters that correspond to the recent advances in computational learning theory sparse coding deep learning big data and cloud computing Each chapter features state of the art descriptions and significant research findings The topics covered include multilayer perceptron the Hopfield network associative memory models clustering models and algorithms t he radial basis function network recurrent neural networks nonnegative matrix factorization independent component analysis probabilistic and Bayesian networks and fuzzy sets and logic Focusing on the prominent accomplishments and their practical aspects this book provides academic and technical staff as well as graduate students and researchers with a solid foundation and comprehensive reference on the fields of neural networks pattern recognition signal processing and machine learning *Foundations of Statistical Learning Theory: The linear model for simple learning* William Kaye Estes,Patrick Suppes,1957 **Foundations of statistical learning theory, I.** William K. Estes,Patrick Suppes,1957 *Statistical Learning with Math and R* Joe Suzuki,2020-10-19 The most crucial ability for machine learning and data science is mathematical logic for grasping their essence rather than knowledge and experience This textbook approaches the essence of machine learning and data science by considering math problems and building R programs As the preliminary part Chapter 1 provides a concise introduction to linear algebra which will help novices read further to the following main chapters Those succeeding chapters present essential topics in statistical learning linear regression classification resampling information criteria regularization nonlinear regression decision trees support vector machines and unsupervised learning Each chapter mathematically formulates and solves machine learning problems and

builds the programs The body of a chapter is accompanied by proofs and programs in an appendix with exercises at the end of the chapter Because the book is carefully organized to provide the solutions to the exercises in each chapter readers can solve the total of 100 exercises by simply following the contents of each chapter This textbook is suitable for an undergraduate or graduate course consisting of about 12 lectures Written in an easy to follow and self contained style this book will also be perfect material for independent learning   **Statistical Learning Theory** International Business Machines Corporation. Research Division,Edwin P. D. Pednault,1997   Neural Networks and Statistical Learning K.-L. Du,M. N. S. Swamy,2019 This book provides a broad yet detailed introduction to neural networks and machine learning in a statistical framework A single comprehensive resource for study and further research it explores the major popular neural network models and statistical learning approaches with examples and exercises and allows readers to gain a practical working understanding of the content This updated new edition presents recently published results and includes six new chapters that correspond to the recent advances in computational learning theory sparse coding deep learning big data and cloud computing Each chapter features state of the art descriptions and significant research findings The topics covered include multilayer perceptron the Hopfield network associative memory models clustering models and algorithms t he radial basis function network recurrent neural networks nonnegative matrix factorization independent component analysis probabilistic and Bayesian networks and fuzzy sets and logic Focusing on the prominent accomplishments and their practical aspects this book provides academic and technical staff as well as graduate students and researchers with a solid foundation and comprehensive reference on the fields of neural networks pattern recognition signal processing and machine learning

   Statistical Learning Theory and Consumer Learning Jagdish N. Sheth,1972   Information Theory, Probability and Statistical Learning Jason Klusowski,Ioannis Kontoyiannis,Cynthia Rush,2026-07-13 In 2024 Andrew Barron turned 65 and retired This is a Festschrift volume honoring his career and contributions Andrew R Barron a professor of Statistics and Data Science at Yale University has been one of the most influential figures in information theory research over the past 40 years He has made profound broad and consistent contributions to information theory as well as its interactions with probability theory statistical learning and neural networks From his Ph D thesis work in 1985 until today Barron has been recognized as a leader in both information theory and statistics especially in the area where the two fields intersect and fertilize each other There has been a powerful tradition of important work on this interface and it has had a strong impact on both fields Through the introduction of novel ideas and techniques and through his outstanding scholarship Barron has clarified some of the foundations of the mathematical and statistical side of Shannon theory and he has helped solidify our understanding of the connection between information theory and statistics This volume consists of invited papers by prominent researchers that either personally or through the topics of the work have some connection with Barron The papers in this volume are written by people working in all three areas where Barron has made major contributions Information theory probability and

statistical learning These topics are very timely as there is major current activity in all three areas especially in connection with the explosive current advances in machine learning theory and its applications

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