Information Science and Statistics

Ingo Steinwart • Andreas Christmann

Support Vector Machines



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Since then the eldofmachine learninghaswitnessedintenseactivityinthestudyofSVMs whichhasspread moreandmoretootherdisciplinessuchasstatisticsandmathematics Thusit seems fair to say that several communities are currently working on support vector machines and on related kernel based methods Although there are many interactions between these communities we think that there is still roomforadditionalfruitfulinteractionandwouldbegladifthistextbookwere found helpful in stimulating further research Many of the results presented in this book have previously been scattered in the journal literature or are still under review As a consequence these results have been accessible only to a relatively small number of specialists sometimes probably only to people from one community but not the others Support Vector Machines Ingo Steinwart, Andreas Christmann, 2008-11-03 Every mathematical discipline goes through three periods of development the naive the formal and the critical David Hilbert The goal of this book is to explain the principles that made support vector machines SVMs a successful modeling and prediction tool for a variety of applications We try to achieve this by presenting the basic ideas of SVMs together with the latest developments and current research questions in a uni ed style In a nutshell we identify at least three reasons for the success of SVMs their ability to learn well with only a very small number of free parameters their robustness against several types of model violations and outliers and last but not least their computational e ciency compared with several other methods Although there are several roots and precursors of SVMs these methods gained particular momentum during the last 15 years since Vapnik 1995 1998 published his well known textbooks on statistical learning theory with aspecialemphasisonsupportvectormachines Sincethen the eldofmachine learninghaswitnessedintenseactivityinthestudyofSVMs whichhasspread moreandmoretootherdisciplinessuchasstatistics and mathematics. 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