

Vladimir N. Vapnik

The Nature of Statistical Learning Theory



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The Nature Of Statistical Learning Theory Vapnik

Nello Cristianini, John Shawe-Taylor



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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 of learning machines using small sample sizes, introducing a new type of universal learning machine that controls the generalization ability. Statistical Learning Theory Vladimir Naumovich Vapnik, 1998 A comprehensive look at learning and generalization theory. The statistical theory of learning and generalization concerns the problem of choosing desired functions on the basis of empirical data. Highly applicable to a variety of computer science and robotics fields, this book offers lucid coverage of the theory as a whole. Presenting a method for determining the necessary and sufficient conditions for consistency of learning process, the author covers function estimates from small data pools, applying these estimations to real life problems and much more. **Support Vector Machines: Theory and Applications** Lipo Wang, 2005-06-21 The support vector machine SVM has become one of the standard tools for machine learning and data

mining This carefully edited volume presents the state of the art of the mathematical foundation of SVM in statistical learning theory as well as novel algorithms and applications Support Vector Machines provides a selection of numerous real world applications such as bioinformatics text categorization pattern recognition and object detection written by leading experts in their respective fields

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

Principles of Nonparametric Learning Laszlo Györfi, 2014-05-04 The book provides systematic in depth analysis of nonparametric learning It covers the theoretical limits and the asymptotical optimal algorithms and estimates such as pattern recognition nonparametric regression estimation universal prediction vector quantization distribution and density estimation and genetic programming The book is mainly addressed to postgraduates in engineering mathematics computer science and researchers in universities and research institutions

Boosting Robert E. Schapire, Yoav Freund, 2014-01-10 An accessible introduction and essential reference for an approach to machine learning that creates highly accurate prediction rules by combining many weak and inaccurate ones Boosting is an approach to machine learning based on the idea of creating a

highly accurate predictor by combining many weak and inaccurate rules of thumb. A remarkably rich theory has evolved around boosting with connections to a range of topics including statistics, game theory, convex optimization and information geometry. Boosting algorithms have also enjoyed practical success in such fields as biology, vision and speech processing. At various times in its history, boosting has been perceived as mysterious, controversial, even paradoxical. This book, written by the inventors of the method, brings together, organizes, simplifies and substantially extends two decades of research on boosting, presenting both theory and applications in a way that is accessible to readers from diverse backgrounds while also providing an authoritative reference for advanced researchers. With its introductory treatment of all material and its inclusion of exercises in every chapter, the book is appropriate for course use as well. The book begins with a general introduction to machine learning algorithms and their analysis, then explores the core theory of boosting, especially its ability to generalize, examines some of the myriad other theoretical viewpoints that help to explain and understand boosting, provides practical extensions of boosting for more complex learning problems and finally presents a number of advanced theoretical topics. Numerous applications and practical illustrations are offered throughout.

An Introduction to Support Vector Machines and Other Kernel-based Learning Methods Nello Cristianini, John Shawe-Taylor, 2000-03-23. This is the first comprehensive introduction to Support Vector Machines (SVMs), a general learning system based on recent advances in statistical learning theory. SVMs deliver state-of-the-art performance in real-world applications such as text categorisation, handwritten character recognition, image classification, biosequences analysis, etc., and are now established as one of the standard tools for machine learning and data mining. Students will find the book both stimulating and accessible, while practitioners will be guided smoothly through the material required for a good grasp of the theory and its applications. The concepts are introduced gradually in accessible and self-contained stages, while the presentation is rigorous and thorough. Pointers to relevant literature and web sites containing software ensure that it forms an ideal starting point for further study. Equally, the book and its associated web site will guide practitioners to updated literature, new applications and on-line software.

Knowledge Discovery with Support Vector Machines Lutz H. Hamel, 2011-09-20. An easy-to-follow introduction to support vector machines. This book provides an in-depth, easy-to-follow introduction to support vector machines, drawing only from minimal, carefully motivated technical and mathematical background material. It begins with a cohesive discussion of machine learning and goes on to cover knowledge discovery environments, describing data mathematically, linear decision surfaces and functions, perceptron learning, maximum margin classifiers, support vector machines, elements of statistical learning theory, multi-class classification, regression with support vector machines, novelty detection. Complemented with hands-on exercises, algorithm descriptions and data sets, *Knowledge Discovery with Support Vector Machines* is an invaluable textbook for advanced undergraduate and graduate courses. It is also an excellent tutorial on support vector machines for professionals who are pursuing research in machine learning and related areas.

Computational Techniques for

Modelling Learning in Economics Thomas Brenner, 2012-12-06 Computational Techniques for Modelling Learning in Economics offers a critical overview of the computational techniques that are frequently used for modelling learning in economics. It is a collection of papers each of which focuses on a different way of modelling learning including the techniques of evolutionary algorithms, genetic programming, neural networks, classifier systems, local interaction models, least squares learning, Bayesian learning, boundedly rational models, and cognitive learning models. Each paper describes the technique it uses, gives an example of its applications, and discusses the advantages and disadvantages of the technique. Hence the book offers some guidance in the field of modelling learning in computation economics. In addition, the material contains state-of-the-art applications of the learning models in economic contexts such as the learning of preference, the study of bidding behaviour, the development of expectations, the analysis of economic growth, the learning in the repeated prisoner's dilemma, and the changes of cognitive models during economic transition. The work even includes innovative ways of modelling learning that are not common in the literature, for example, the study of the decomposition of task or the modelling of cognitive learning.

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