Vladimir N. Vapnik

The Nature of Statistical Learning Theory



Nature Of Statistical Learning Theory

Brendan G. Carr

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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, 1998-09-30 Introduction The Problem of Induction and Statistical Inference Two Approaches to the Learning Problem Appendix to Chapter 1 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

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