
Index

- active learning, 181
 - definition, 12
- Adaline, 35, 110
- approximation, 27
 - versus generalization, 62–68, 106
- artificial intelligence, 5
- augmented error, 132, 157
- axiom of non-falsifiability, 178
- $B(N, k)$
 - definition, 46
 - lower bound, 69
 - upper bound, 48
- backgammon, 12
- Bayes optimal decision theory, 10
- Bayes theorem, 33
- Bayesian learning, 181
- bias-variance, 62–66
 - average function, 63
 - dependence on N, d , 158
 - example, 65
 - impact of noise, 125
 - linear models, 158–159
 - linear regression, 114
 - noisy target, 74
- bin model, 18
 - multiple bins, 22
 - relationship to learning, 20
- binomial distribution, 36
- boosting, 181
- break point
 - definition, 45
- Chebyshev inequality, 36
- Chernoff bound, 37
- classification
 - for regression, 113
 - linear programming algorithm, 110
- classification error
 - bound by cross-entropy error, 97
 - bound by squared error, 97
- clustering, 13
- coin classification, 9, 13
- combinatorial optimization, 80
- complexity
 - of \mathcal{H} , 26
 - of f , 27
- computational complexity, 181
- computational finance, 181
- computer vision, 1
- convex function, 93
- convex set, 44
- cost, 28
- cost matrix, 29, 115
- credit approval, 3, 82, 96
- cross validation, 145–150
 - V -fold, 150
 - choosing λ , 149
 - digits data, 151
 - effective number of examples, 163
 - exact computation, 149
 - leave-one-out, 146
 - linear model, 149
 - linear model, analytic, 164
 - model selection, 148
 - regularized, 165
 - summary, 147
 - unbiased, 147
 - variance, 162
- cross-entropy, 92
- data contamination, 145, 151, 176
- data mining, 15
- data point, 3
- data set, 3
 - ghost, 188
 - space of, 54
- data snooping, 173–177, 181

- financial trading, 174
- nonlinear transform, 103
- normalization bias, 174
- versus sampling bias, 177
- decision stump, 106
- design
 - versus learning, 9
- deterministic noise, **124**, 128
 - effect on learning, 151
 - regularization, 136
 - similarity to stochastic noise, 136
- Dewey, 171
- dichotomy, **42**
 - maximum number, 46
 - perceptron, 43
 - table, 47
- differentiable, 85
 - twice-, 93, 95
- effective number of hypotheses, **41**, 53
- effective number of parameters, 52, **137**, 159
- Einstein, 167
- ensemble learning, 181
- entropy, 168
- error measure, 28–30
 - L_1 versus L_2 , 38
 - classification, 28
 - cross-entropy, 92
 - fingerprint example, 28
 - logistic regression, 91
- example, **3**
- false accept, 29, 115
- false reject, 29, 115
- falsifiability, 178
- feasibility of learning
 - Boolean example, 16
 - probabilistic, 18
 - two main questions, 26
 - visual example, 15
- feature selection, 151
- feature space, 100
 - features, 81
 - nonlinear transform, 99
- feature transform, **100**, 111, 116–117
- final exam, 39
- financial forecasting, 1
- fingerprint verification, 28, 115
- football scam, 170
- Gaussian processes, 181
- generalization, **39–59**
 - VC bound, 50–59
 - VC dimension, 50
- generalization bound
 - definition, 40
 - Devroye, 73
 - Parrondo and Van den Broek, 73
 - Rademacher penalty, 73
 - relative error, 74
- VC, *see* VC generalization bound
- generalization error
 - definition, 40
- global minimum, 93
- gradient descent, 92–99
 - algorithm, 95
 - batch, 97
 - initialization and termination, 95
 - stochastic, 97
- growth function, 41–50
 - 2-dimensional perceptron, 43
 - bound, 46–49
 - convex set, 44
 - definition, 42
 - in VC proof, 190
 - polynomial bound, 50
 - positive interval, 44
 - positive ray, 43
 - two-dimensional perceptron, 43
- handwritten digit recognition, 4, 11, 81–82, 106–107, 151
- hat matrix, **87**, 112
- Hessian matrix, 116
- Hoeffding bound, *see* Hoeffding Inequality
- Hoeffding Inequality, **19**, 19–27
 - and binomial distribution, 36
 - uniform version, 24
 - without replacement, 192
- hypothesis set, **3**
 - composition, 72
 - concentric spheres, 69
 - convex set, 44
 - monotonic, 71
 - polynomial, 120
 - positive interval, 44

- positive ray, 43
- positive rectangles, 69
- positive-negative interval, 69
- positive-negative ray, 69
- restricted to inputs, 42
- in-sample error, **21**
- input space, **3**
- iterative learning, 7
- kernel methods, 181
- Lagrange multiplier, 131, 157
- lasso, 161
- law of large numbers, 36, 37
- learning
 - criteria, 26, 78
 - feasibility, 15–18, 24–26
- learning algorithm, **3**
- learning curve, 66–68, 140, 147
 - linear regression, 88
- learning model
 - definition, 5
- learning problem
 - summary figure, 30
- learning rate, 94, 95
- leave-one-out, 146
- Legendre polynomials, 123, 128–129, 154, 155
- likelihood, 91
- linear classification, 77
- linear model, **77**
 - bias-variance, 158–159
 - building block, 181
 - cross validation, analytic, 164
 - optimal weight decay, 161
 - overlooked resource, 107
 - summary, 96
- linear programming, 110, 111
- linear regression, 82–88, 111
 - algorithm, 86
 - bias and variance, 114
 - for classification, 96–97, 109–110
 - learning curve, 88
 - optimal hypothesis, 111
 - out of sample, 87–88
 - out-of-sample error, 112
 - projection matrix, 86, 113
 - rank deficient, 114
- using classification algorithm, 113
- linearly separable, 6, 78
 - example, 6
- local minimum, 93
- logistic function, 89
- logistic regression, 88–99
 - algorithm, 95
 - cross-entropy error, 92
 - error measure, 91–92
 - for classification, 96–97, 115
 - hard threshold, 115
 - initialization, 95
 - optimal decision theory, 115
 - termination, 96
- loss matrix, 38
- machine learning, vii, 14
- maximum likelihood, 91
- medical diagnosis, 1
- minimum description length, 168
- model selection, 141–145
 - choosing λ , 134, 149
 - cross validation, 148
 - experiment, 144
 - summary, 143
- monotonic functions, 71
- VC dimension, 71
- movie rating, 1–3
- multiclass, 81
- Netflix, 1
- neural network, 181
- Newton's method, 116
- noise
 - deterministic, 124
 - stochastic, 124
- non-falsifiability, 178
 - axiom, 170
 - picking financial traders, 170
- non-separable data, 79–81
- nonlinear regression, 104
- nonlinear transformation, 99
- normalization, 175
- NP-hard, 80
- objective, 28
- Occam's razor, 167–171, 181
- off training set error, 37
- Ω , 58

- online learning, 98, 181
 definition, 12
- ordinary least squares, 86
- out-of-sample error, 21
- outliers, 79
- output space, 3
- overfitting, 119–165, 171
 definition, 119
 experiment, 123, 155
 learning curves, 122
- pattern recognition, 9
- penalty
 hypothesis complexity, 126, 133
 model complexity, 58
- perceptron, 5–8, 78–82
 definition, 5
 experiment, 34
 learning algorithm (PLA), 7
 $m_{\mathcal{H}}(N)$, 70
 PLA convergence, 33
 pocket algorithm, 80
- perceptron learning algorithm, 7, 77, 78, 98, 109–110
 and SGD, 98
 convergence, 33
 figure, 7, 83
- PLA, *see* perceptron learning algorithm
- pocket algorithm, 80, 97, 109
 figure, 83
- poll, 19
 Truman versus Dewey, 171
- polynomial transform, 104
- polynomials, 120
- positive interval, 44
- positive ray, 43
- postal scam, 170
- prediction of heart attacks, 89
- probability
 logistic regression, 89
 union bound, 24, 41
- projection matrix, 113
- pseudo-inverse, 85
 numerical stability, 86
- publication bias, 173
- quadratic programming, 181
- random sample, 19
- recommender systems, 1, 15, 181
- regression, 77, 82
 logistic, 89
- regularization, 126–137, 181
 E_{in} versus λ , 156
 augmented error, 132
 choosing λ , 134, 149
 input noise, 160
 lasso, 161
 linear model, 133
 ridge regression, 132
 soft order constraint, 128
 Tikhonov, 131, 160
 VC dimension, 137
 weight decay, 132
- regularization parameter, λ , 133
- reinforcement learning, 12, 181
- ridge regression, 132
- risk, 28
- risk matrix, 38, *see also* cost matrix
- sample complexity, 56–57
- sampling bias, 171–173, 181
 versus data snooping, 177
- Sauer’s Lemma, 48
- search engines, 1
- selection bias, 173
- SGD, *see* stochastic gradient descent
- shatter, 42
- sigmoid, 90
- singular value decomposition, 114
- soft order constraint, 157
- soft threshold, 90
- spam, 4, 6
- squared error, 61, 66, 84, 140
- SRM, *see* structural risk minimization
- statistics, 14
- stochastic gradient descent, 97–99, 110
- stochastic noise, 124
- streaming data, 12
- structural risk minimization, 178
- superstition, 119
- supervised learning
 definition, 11
- support vector machines, 181
- supremum, 187
- SVD, *see* singular value decomposition
- tanh, 90

- target distribution, 31
- target function, **3**
 - noisy, 30–32, 83, 87
- test set, 59
- Tikhonov regularizer, 131
- Tikhonov smoothness penalty, 162
- training examples, 4
- Truman, 171
- underfitting, 135
- union bound, 24, 41
- unlabeled data, 13, 181
- unsupervised learning, 13, 181
 - learning a language, 13
- validation, **137–141**
 - cross validation, 145
 - model selection, 141
 - summary, 141
 - validation set, 138
- validation error, 138
 - expectation, 138
 - optimistic bias, 142
 - variance, 139
- validation set
 - VC bound, 139, 163
- Vapnik-Chervonenkis, *see* VC
- VC dimension, **50**
 - d -dimensional perceptron, 52
 - and number of parameters, 72
 - definition, 50
 - effective, 137
 - intersection of hypothesis sets, 71
 - monotonic functions, 71
 - of composition, 72
 - union of hypothesis sets, 71
- VC generalization bound, 53, 78, 87, 102
 - definition, 53
 - proof, 187
 - sketch of proof, 53
- VC Inequality, 187
- vending machines, 9
- virtual examples, 157
- weight decay, 132
 - cross validation error, 149
 - example, 126
 - gradient descent, 156
 - invariance under linear transform, 162