

Introduction to Statistical Learning Theory

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Abstract. The goal of statistical learning theory is to study, in a statistical framework, the properties of learning algorithms. In particular, most results take the form of so-called error bounds. This tutorial introduces the techniques that are used to obtain such results.

1 Introduction

The main goal of statistical learning theory is to provide a framework for studying the problem of inference, that is of gaining knowledge, making predictions, making decisions or constructing models from a set of data. This is studied in a statistical framework, that is there are assumptions of statistical nature about the underlying phenomena (in the way the data is generated).

As a motivation for the need of such a theory, let us just quote V. Vapnik:

(Vapnik, [1]) Nothing is more practical than a good theory.

Indeed, a theory of inference should be able to give a formal definition of words like learning, generalization, overfitting, and also to characterize the performance of learning algorithms so that, ultimately, it may help design better learning algorithms.

There are thus two goals: make things more precise and derive new or improved algorithms.

1.1 Learning and Inference

What is under study here is the process of inductive inference which can roughly be summarized as the following steps:

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