

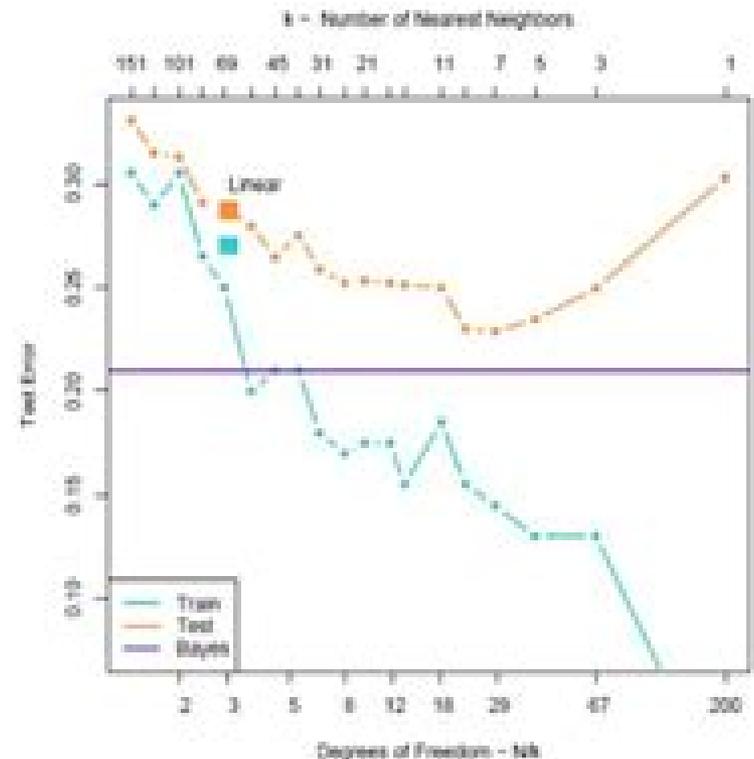
# Elements of Statistical Learning

## • Choosing k

- *Simulated data*
- 10 Blue means generated from  $N((1, 0)^T, I)$
- 10 Orange means generated from  $N((0, 1)^T, I)$
- For each class, generate 100 observations
  - pick a mean randomly,  $P=0.1$
  - generate a Gaussian distributed random observation with  $N(m, I/5)$
- training data = 200 points
- test data = 10,000 points
- Bayes error rate (purple)

$$p = \sum_{C_i \neq C_{max}} \int_{x \in H_i} P(x|C_i) p(C_i) dx$$

where  $C_i$  is a class and  $H$  is the area classified as  $C_i$



# Elements Of Statistical Learning Exercise Solution

**L Cohen**



## Elements Of Statistical Learning Exercise Solution:

**The Elements of Statistical Learning** Trevor Hastie, Robert Tibshirani, Jerome Friedman, 2009-08-26 This book describes the important ideas in a variety of fields such as medicine biology finance and marketing in a common conceptual framework While the approach is statistical the emphasis is on concepts rather than mathematics Many examples are given with a liberal use of colour graphics It is a valuable resource for statisticians and anyone interested in data mining in science or industry The book s coverage is broad from supervised learning prediction to unsupervised learning The many topics include neural networks support vector machines classification trees and boosting the first comprehensive treatment of this topic in any book This major new edition features many topics not covered in the original including graphical models random forests ensemble methods least angle regression path algorithms for the lasso non negative matrix factorisation and spectral clustering There is also a chapter on methods for wide data p bigger than n including multiple testing and false discovery rates

**Statistical Learning with Sparsity** Trevor Hastie, Robert Tibshirani, Martin Wainwright, 2015-05-07 Discover New Methods for Dealing with High Dimensional Data A sparse statistical model has only a small number of nonzero parameters or weights therefore it is much easier to estimate and interpret than a dense model **Statistical Learning with Sparsity The Lasso and Generalizations** presents methods that exploit sparsity to help recover the underl

**Journal of the American Statistical Association** ,2006 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data **Technometrics** ,2004 Algebra and Trigonometry and Precalculus,

Student's Solutions Manual Judith A. Penna, 2004-06 **The Elements of Artificial Intelligence** Steven Tanimoto, 1987

**The Saturday Review of Politics, Literature, Science and Art** ,1885 Chemist and Druggist ,1901 **The Photographic News** ,1886 **The Saturday Review** ,1923 **The Saturday Review of Politics, Literature, Science, Art, and Finance** ,1923 **Georgetown College Journal** ,1898 **Academy; a Weekly Review of Literature, Learning, Science and Art** ,1883 The Poetical gazette the official organ of the Poetry society and a review of poetical affairs nos 4 7 issued as supplements to the Academy v 79 Oct 15 Nov 5 Dec 3 and 31 1910

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