

Lecture 04: Regression and Least-Squares Classification

Ryan Rifkin

Description

We introduce Regularized Least Squares regression and classification. We then introduce SVMs for classification and regression. All the above are instances of Tikhonov regularization.

Suggested Reading

- Rifkin. **Everything Old Is New Again: A Fresh Look at Historical Approaches in Machine Learning**. MIT Ph.D. Thesis, 2002.
 - Evgeniou, Pontil and Poggio. **Regularization Networks and Support Vector Machines** Advances in Computational Mathematics, 2000.
 - V. N. Vapnik. **The Nature of Statistical Learning Theory**. Springer, 1995.
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