

Lecture 20: Bayesian Interpretations

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Description

This class focuses on a Bayesian interpretation of regularization, both in the case of the quadratic loss function and in the case of the SVM loss function. We discuss a Bayesian interpretation of the regularizer and of the various loss functions. We conclude with a critical discussion of techniques for synthesizing or selecting the kernel from a certain ensemble of data.

Suggested Reading

- Evgeniou, Pontil, and Poggio. **Regularization Networks and Support Vector Machines**. Advances in Computational Mathematics, 2000.
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