

Lecture 4: Regression and Least-Squares Classification

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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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