

Getting started hints - for students

This section provides a few brief hints for the student in how to begin thinking about analysing the data.

Following the data generating procedure from the ‘Data available’ section, the R package KGode contains some functions to help student to run RKHS regression. The student can then compare the performance of these two kernels by computing the root mean square error of the prediction and the true values.

Reading material

- <https://cran.r-project.org/web/packages/KGode/KGode.pdf>
- Book: Scholkopf, Bernhard, and Alexander J. Smola. Learning with kernels: support vector machines, regularization, optimization, and beyond. MIT press, 2001
- <http://proceedings.mlr.press/v48/niu16.pdf>