

Outline

① Introduction

Where are we?

Computational learning VS Decision theory

② Bayesian decision theory

Two-class problem

General form

Risk

Discriminant functions

③ Statistical likelihood

Maximum likelihood estimation

④ Issues in computational learning

Bias-variance issues

Curse of dimensionality

Generalization error

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 - 1) **Model complexity** → Reproduce the underlying distribution
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- **Sources** of error:
 - 1) **Bias** → **Systematic assumptions** by the model (*underfitting*)
 - 2) **Variance** → **Sensitivity** to training data (*overfitting*)

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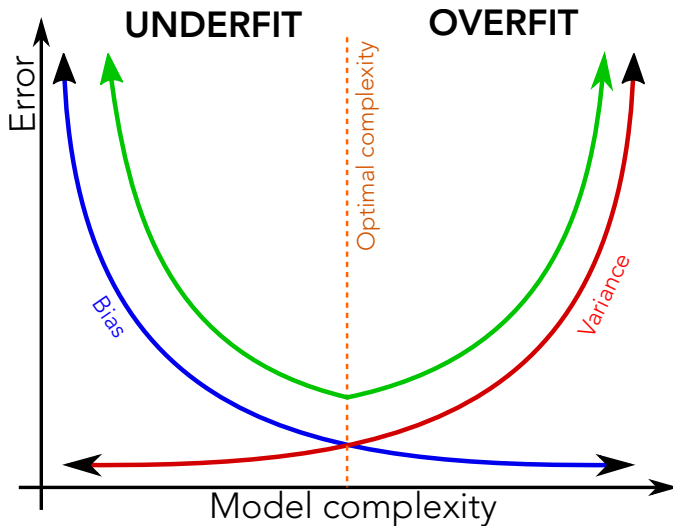
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- **Bias:** Systematic deviation from $f(\mathbf{x})$
- **Variance:** Dependence on the data sampling in \mathcal{D}

Bias-variance tradeoff



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 - \rightarrow **Model regularization**: Add constraints/penalties to the loss function

T2: Computational learning

Fundamentos del Aprendizaje Automático

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