STAT593: Robust Statistics

or... an introduction to Beamer instead

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Introduction
- A first example
- A second example

Conclusion

Display a theorem and talk about it

Theorem

$$a^2 + b^2 = c^2$$

Here, the response vector Y is **qualitative**.

Example: $\mathcal{Y} = \{\texttt{spam}, \texttt{ham}\}$ ($\texttt{ham}$=correct e-mail) or $\mathcal{Y} = \{0, 1, \ldots, 9\}$.
The objective could be

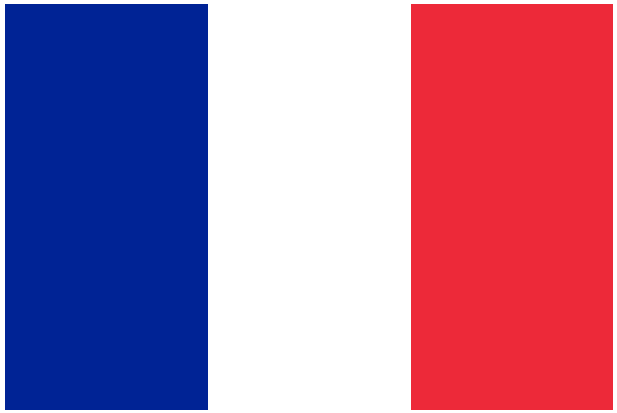
- create a classifier $\phi(x)$ that maps x to one of the classes in $\mathcal{Y}$

Double column when needed

Bayes classifier is optimal

$$\phi^*(x) = \arg\max_{y \in \mathcal{Y}} P(Y = y | X = x)$$

for the loss $l(y, y') = 1_{y \neq y'}$.



One can always use $\widehat{\phi}(x)$.

Alternatives:

- logistic regression / LDA
- GAM
- SVM

Empty

... or so.

But note that is also possible and is simple to use. And a common issue is not using the percentage symbol (%) enough !

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Rapidement

Lectures:

- **Joseph Salmon** :
  - current situation: Professor at Université de Montpellier

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Bibliographie

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