Machine Learning Topic 6

Structural Risk Minimization & Complexity Regularization

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How do we choose a class of classifier? Approximation and Estimation errors are in conflict.

- Definition **estimation** and **approximation errors**: *slide 1*
- Selecting classifiers using the VC dimension: *slide 2*
    - **How to minimize empirical error with regularization term**: *slide 2*
- Bound of the expected value of the data based classifer from the true risk: *slide 3*
- Upper bound of the estimation error: *slide 3*