

Lecture 1 intro to statistical learning theory

wbg231

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1 introduction

- for stuff before the midterm i am going to review it pretty quickly unless it is really important

decision theory definitions

- a prediction function gets input $x \in X$ as inputs and produces $a \in A$

$$f : X \rightarrow A$$

- a loss function evaluates an action in the context of the outcome y that is

$$\ell : A \times Y \rightarrow \mathbb{R}$$

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