The Elements of Statistical Learning

Hastie, Tibshirani, and Friedman (2009). The Elements of Statistical Learning. Second Edition. Springer.

1 Introduction

Statistical learning plays a key role in science, finance, industry, and many more areas. This book is about learning from data: - supervised learning (presence of outcome variable for learning) - unsupervised learning (outcome variable is not observed) Examples: - classification of spam emails - explain prostate specific antigen from clinical measurements via regression - image classification of handwritten digits - clustering of DNA microarray data for cancer diagnostic