

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

2 Overview of Supervised Learning

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3 Linear Methods for Regression

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