



Data Fitting

1 Why

We think there is a functional relationship between vectors in d -dimensional space and vectors in m -dimensional space.

2 Definition

We think a vector in d -dimensional space and a vector in m -dimensional space are approximately related by a function. We call the argument to the function the **independent variable** and we call the result of the function the **dependent variable**. If $m = 1$, the dependent variable is a single real number.

A **predictor** is a function from the d dimensional space to the m dimensional space.