

PREDICTORS

Why

We discuss inferring (or learning) functions from examples.

Definitions

Suppose \mathcal{U} and \mathcal{V} are two sets. A predictor from \mathcal{U} to \mathcal{V} is a function $f: \mathcal{U} \to \mathcal{V}$. We call \mathcal{U} the inputs, \mathcal{V} the outputs, and f(u) the prediction of f on $u \in \mathcal{U}$.

An *inductor* is a function from datasets in $\mathcal{U} \times \mathcal{V}$ to predictors from \mathcal{U} to \mathcal{V} . A *learner* (or *learning algorithm*) is a family of inductors whose index set is \mathbf{N} , and whose nth term is an inductor for a dataset of size n.

Notation

Let D be a dataset of size n in $\mathcal{U} \times \mathcal{V}$. Let $g: \mathcal{U} \to \mathcal{V}$, a predictor, which makes prediction g(u) on input $u \in \mathcal{U}$. Let $G_n: (\mathcal{U} \times \mathcal{V})^n \to (\mathcal{U} \times \mathcal{V})$ be an inductor, so that $G_n(D)$ is the predictor which the inductor associates with dataset D. Then $\{G_n: (\mathcal{U} \times \mathcal{V})^n \to \mathcal{V}^{\mathcal{U}}\}_{n \in \mathbb{N}}$ is a learner.

Relations

Functions are relations, so we might ask if *inferring* relations may be a more general and difficult problem than inferring functions. The following consideration shows that this is *not* the case.

A relation inductor is a function from finite datasets in $\mathcal{U} \times \mathcal{V}$ to relations on $\mathcal{U} \times \mathcal{V}$. Suppose R is a relation between \mathcal{U} and \mathcal{V} . Suppose the function $f: \mathcal{U} \times \mathcal{V} \to \{0,1\}$ is such that

$$f(u, v) = 1$$
 if and only if $(u, v) \in R$

Given f we can find R, and given R we can find f. Thus, instead of learning the *relation* R we can think of learning the *function* f. In other words, if we have an inductor for f, we have a *relation* inductor for R.

Consistent and complete datasets

What can a dataset tell us?

Suppose $D = ((u_i, v_i))_{i=1}^n$ be a dataset and $R \subset X \times Y$ a relation. D is consistent with R if $(u_i, v_i) \in R$ for all i = 1, ..., n. D is consistent if there exists a relation with which it is consistent. A dataset is always consistent (take $R = \mathcal{U} \times \mathcal{V}$). D is functionally consistent if it is consistent with a function; in this case, $x_i = x_j \Rightarrow y_i = y_j$. D is functionally complete if $\cup_i \{x_i\} = X$. In this case, the dataset includes every element of the relation.

Other terminology

Other terms for the inputs include independent variables, explanatory variables, precepts, covariates, patterns, instances, or observations. Other terms for the outputs include dependent variables, explained variables, postcepts, targets, outcomes, labels or observational outcomes. An input-output pair is sometimes called a record pair.

Other terms for a learner include supervised learning algorithm. Other terms for a predictor include input-output mapping, prediction rule, hypothesis, concept, and classifier.

