

PREDICTORS

Why

We discuss inferring (or learning) functions from examples.

Definitions

A predictor $f: \mathcal{U} \to \mathcal{V}$ is a function from \mathcal{U} to \mathcal{V} . An inducer is a function from finite datasets in $\mathcal{U} \times \mathcal{V}$ to predictors from \mathcal{U} to \mathcal{V} . A learner is a function family of inducers, indexed by n, each defined for datasets of size n. We call the elements of \mathcal{U} inputs and the elements of \mathcal{V} outputs.

Predictors

An function inducer is an inducer from datasets functions, in which case we call the elements of \mathcal{U} inputs and the elements of \mathcal{V} outputs. We also refer to a function inputs to outputs as a predictor and call the result of an input under a predictor a prediction. Predictors map inputs to outputs, and (functional) inducers map datasets to predictors.

Relation inducers

We need only consider the case of functional inducers, since we can associate a relation R on $\mathcal{U} \times \mathcal{V}$ with a function function $f: \mathcal{U} \times \mathcal{U} \to \{0,1\}$ defined by f(u,v) = 1 if $(u,v) \in R$. Henceforth, by inducer we mean a functional inducer.

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. Then $G_n(D)$ is the predictor which the inductor associates with dataset D. And $\{G_n : (\mathcal{U} \times \mathcal{V})^n \to \mathcal{P}((\mathcal{U} \times \mathcal{V}))\}_{n \in \mathbb{N}}$ is a family of inductors.

Consistent and complete datasets

Let $D = ((u_i, v_i))_{i=1}^n$ be a dataset and $R \subset X \times Y$ a relation. D is consistent with R if each $(u_i, v_i) \in R$. 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, $x_i = x_j \longrightarrow y_i = y_j$. D is functionally complete if $\bigcup_i \{x_i\} = X$. 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 functional inductor include learning algorithm, learner, supervised learning algorithm. Other terms for a predictor include input-output mapping, prediction rule,

 $hypothesis,\ concept,\ or\ classifier.$

