The Goal of Statistical Learning

...is to "get knowledge" from the data, so that the information can be used for prediction, identification, understanding [ESL]

There is no free lunch in statistics: no one method dominates all others over all possible data sets
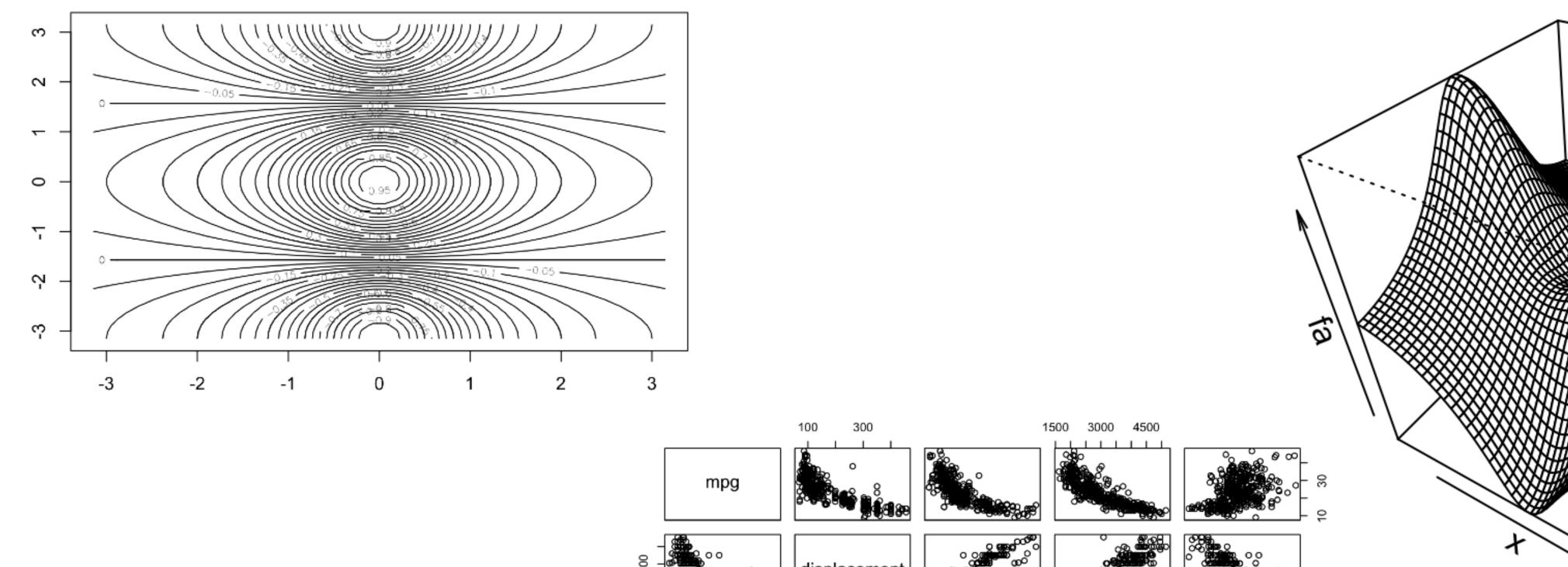
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This Week's Practical: R you ready?