Statistical Learning

Y = f(X) + noise

"statistical learning refers to a set of approaches for estimating f"

[ISLR2 2]

Considerations when choosing among methods:

Supervised or unsupervised task?

Is the outcome continuous or discrete?

What is your goal: prediction or inference?

How well does the model match the data generating process?

Likelihood-based or algorithmic method?

How big is n? How much flexibility is needed?

Statistical Learning

$$Y = f(X) + noise$$

"statistical learning refers to a set of approaches for estimating f" [ISLR2]

Considerations when choosing among methods:

- Supervised or unsupervised task?
- Is the outcome continuous or discrete?
- What is your goal: prediction or inference?
- How well does the model match the data generating process?
- Likelihood-based or algorithmic method?
- How big is *n*? How much flexibility is needed?

Supervised or Unsupervised?