

Prediction or Inference?

Precondition

- We are only interested making an accurate prediction of y given x

Examples: predicting disaster risk, predicting disease, predicting survival

- In this case, the prediction function $f(x)$ can be treated as a “black box”

• Example methods:



K

N

N

random forests

→ SWMS

→ smoothing splines

→ Gaussian processes

→ neural networks

...generally speaking, flexible/nonparemetric methods

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Prediction

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