Lecture 12: Measure of hypothesis complexity: VC and V-gamma dimensions

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Description

Review the induction principle of Empirical Risk Minimization. Introduce the induction principle of Structural Risk Minimization. Discuss a relation between strong stability and finite V-gamma dimension.

Suggested Reading

- V. N. Vapnik. Statistical Learning Theory. Wiley, 1998.
- T. Evgeniou and M. Pontil and T. Poggio. Regularization Networks and Support Vector Machines. Advances in Computational Mathematics, 2000.
- O. Bousquet and A. Elisseeff. Stability and Generalization. Journal of Machine Learning Research, to appear, 2002.
