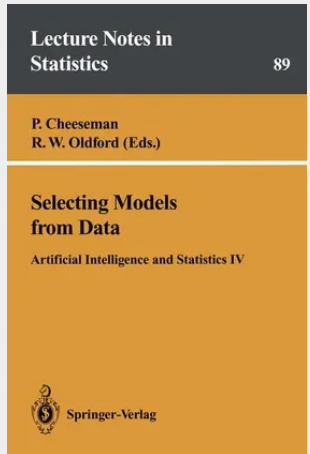


Selecting Models from Data

Artificial Intelligence and Statistics IV

This volume is a selection of papers presented at the Fourth International Workshop on Artificial Intelligence and Statistics held in January 1993. These biennial workshops have succeeded in bringing together researchers from Artificial Intelligence and from Statistics to discuss problems of mutual interest. The exchange has broadened research in both fields and has strongly encouraged interdisciplinary work. The theme of the 1993 AI and Statistics workshop was: "Selecting Models from Data". The papers in this volume attest to the diversity of approaches to model selection and to the ubiquity of the problem. Both statistics and artificial intelligence have independently developed approaches to model selection and the corresponding algorithms to implement them. But as these papers make clear, there is a high degree of overlap between the different approaches. In particular, there is agreement that the fundamental problem is the avoidance of "overfitting"-Le., where a model fits the given data very closely, but is a poor predictor for new data; in other words, the model has partly fitted the "noise" in the original data.

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106,99 €

99,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387942810

Medium: Buch

ISBN: 978-0-387-94281-0

Verlag: Springer

Erscheinungstermin: 27.05.1994

Sprache(n): Englisch

Auflage: 1. Auflage 1994

Serie: Lecture Notes in Statistics

Produktform: Kartoniert

Gewicht: 756 g

Seiten: 487

Format (B x H): 155 x 235 mm

