

Springer Series in Statistics

Trevor Hastie • Robert Tibshirani • Jerome Friedman
The Elements of Statistical Learning

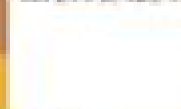
During the past decade, there has been an explosion in computational and administrative tools, which have in turn given rise to massive amounts of data in a variety of fields, such as medicine, biology, finance, and marketing. The challenge of understanding these data has led to the development of new tools in the field of statistics and spawned new areas such as data mining, machine learning, and bioinformatics. Many of these tools have common underpinnings, but no single approach suits all these circumstances. This book describes the important ideas in these areas in a common conceptual framework. While the approach is statistical, the emphasis is on concepts rather than mathematics. Many examples are given, with a liberal use of color graphics. It should be a valuable resource for statisticians and anyone interested in data mining in context of statistics. The book's coverage is broad, from supervised learning (prediction) to unsupervised learning. The many topics include model selection, support vector machines, classification trees and boosting—the first comprehensive treatment of the topic in one book.

The major new addition features more topics and content in the original, including graphical models, random forests, ensemble methods, least angle regression, ℓ_1 path algorithms for feature selection, cross-validation, sparse discriminant, and spectral clustering. There is also a chapter on methods for “web” data (e.g. PageRank) as well as including multiple testing and time-dependent data.

Trevor Hastie, Robert Tibshirani, and Jerome Friedman are professors of statistics at Stanford University. They are prominent researchers in this area, and Tibshirani developed graphical lasso and random forests, while Hastie created several of the most successful machine learning algorithms and contributed to SVM, PLS, and several principal components methods. Tibshirani proposed the lasso and is co-author of the most successful bioinformatics data mining algorithm in the world, the support vector machine. Hastie contributed to SVM, PLS, and several principal components methods and gradient boosting.

FOREWORD

by John D. Lafferty



Springer

Hastie • Tibshirani • Friedman



The Elements of Statistical Learning

The Elements of Statistical Learning

Data Mining, Inference, and Prediction

Second Edition

Springer

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