

Modern Developments in Predictive Learning

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Abstract

Predictive learning refers to estimating models from data with the goal of predicting future outcomes, in particular regression and classification models. In the past ten years there have been rapid advances in predictive learning methodology. Techniques such as random forests, boosted decision trees, and support vector machines have led to dramatic increases in accuracy of prediction. This talk will present an overview of these and other modern methods with the goal of understanding their basic principles and placing them within a common conceptual framework.