Regularized Least Squares for Classification

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We present a number of recent results concerning the theoretical and empirical performance of algorithms for learning regularized least-squares classifiers. The behavior of these algorithms is analyzed under various assumptions on the generation of the data (individual sequences, i.i.d., probabilistic linear model) and relatively to various learning tasks (binary classification, hierarchical classification, label efficient learning).

This research has been carried out jointly with C. Gentile, A. Conconi, and L. Zaniboni.