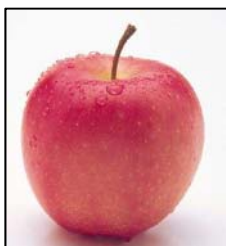


**LAMDA**  
Learning And Mining from Data  
<http://lamda.nju.edu.cn>

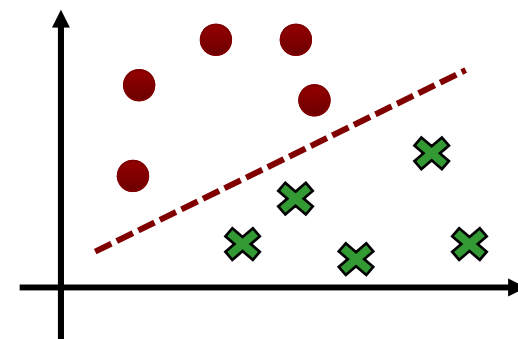




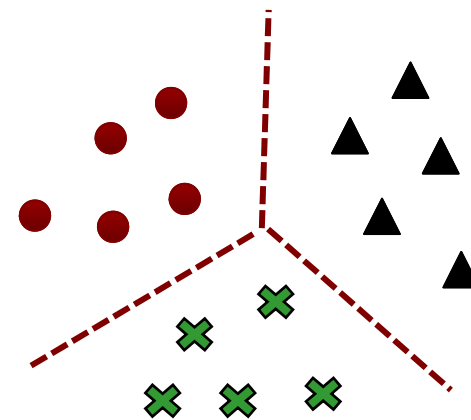




$$\begin{array}{l}
 (\mathbf{x}, y) \\
 \dots \\
 (\mathbf{x}, y)
 \end{array}
 \Rightarrow y \approx h(\mathbf{x})$$



$$\begin{array}{l}
 \mathbf{x} \\
 \dots \\
 \mathbf{x}
 \end{array}
 \Rightarrow h(\mathbf{x})$$





( ) ( )



{ }



( )



— ( ( ) )





— ( )



( ) ( )



{ ( ) }



— ( ) — || ||



( ) ( )



{ ( ) }



|| ||



- ( ( ) ) - || ||



( ) ( )



( )



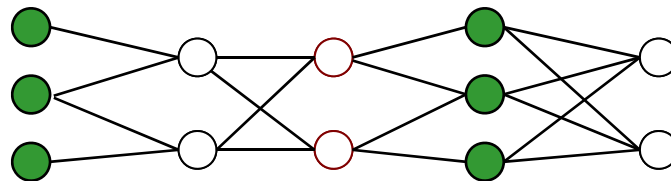
( ) || ||



5 . + 6



|| ||

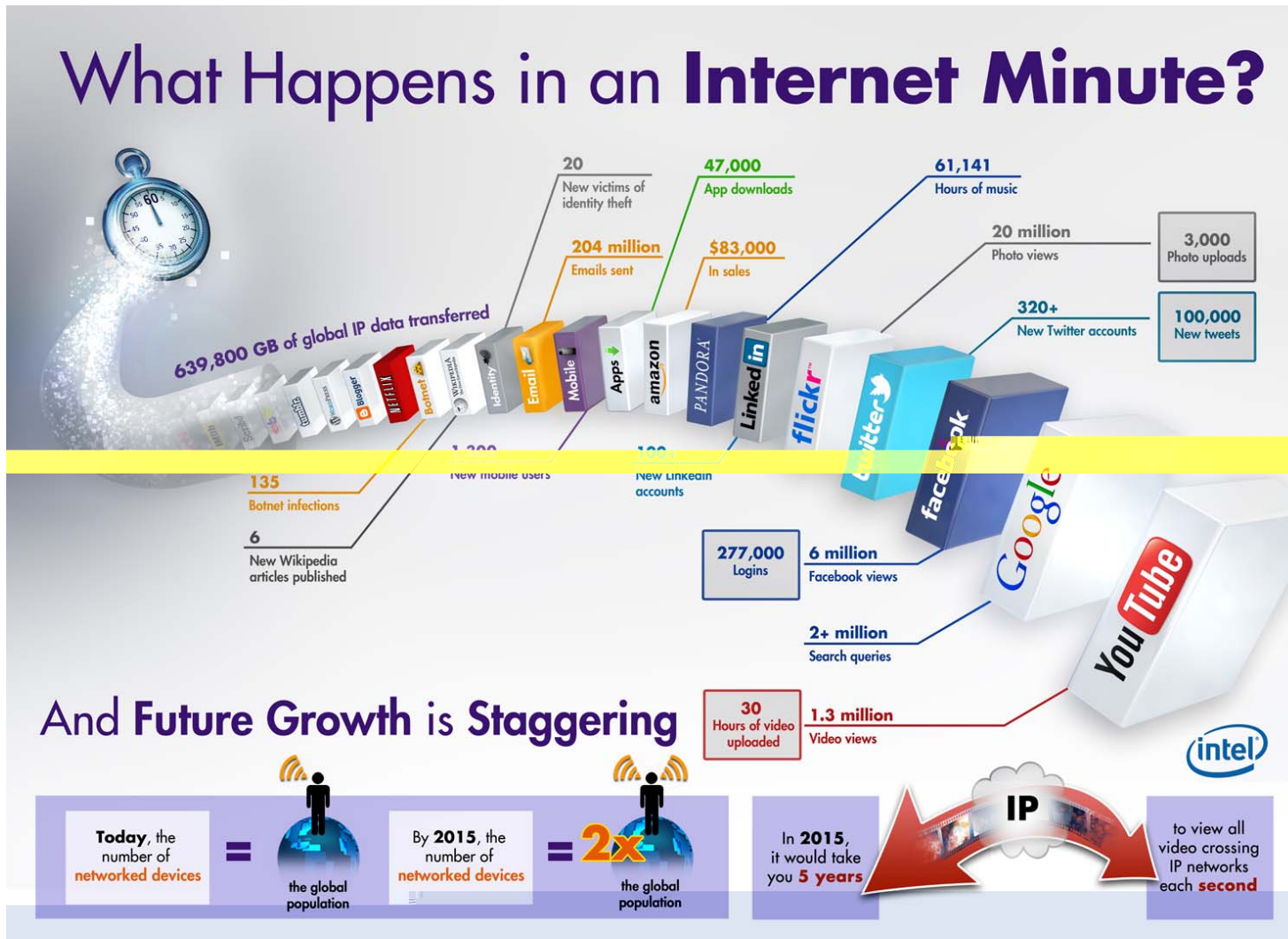








# What Happens in an Internet Minute?

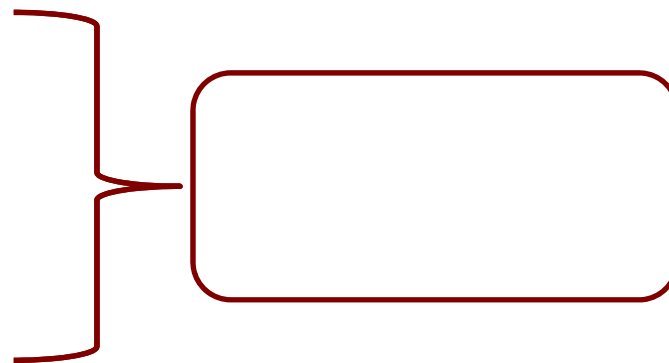




— ( ( ) )



( ) ( )







> 6KDOHY 6KZDUW] @

2QOLQH OHDUQLQJ LV WKH SURFHVV RI  
TXHVWLRQ **QD\ELH** **SQNWLRD** **OHGJH** RI DQVZH  
SUHYLRXV TXHVWLRQV DQG SRVVLEO\ D





>6KDOHY 6KZDUW] @

2QOLQH OHDUQLQJ LV WKH SURFHVV RI  
TXHVWLRQ **ED\ELHSONUWLDO** HGJH RI DQVZH  
SUHYLRXV TXHVWLRQV DQG SRVVLEO\ D



%DQGLWV



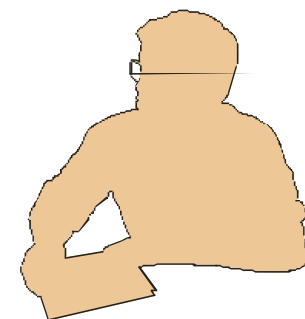
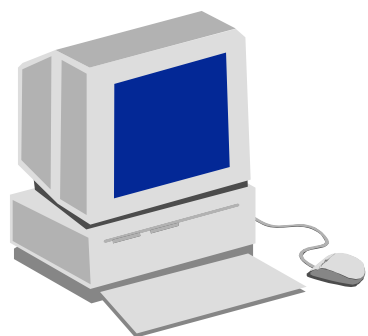


IRU

TGR

()

HQG IRU



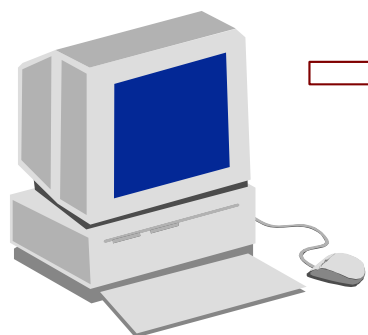


IRU

TGR

()

HQG IRU







IRU

TGR

( )

HQG IRU



( )





IRU

TGR

( )



HQG IRU

5HJUHW

( )





IRU

TGR

()

HQG IRU



5HJUHW







3 H U F H S W U R Q H Q E O D W W

@



I R t U

T G R

( )

( )

H Q G I R U





> = L Q N H Y L F K

@



I R t U

T G R

()

H Q G I R U



> = L Q N H Y L F K

@



( )

( )

( $\sqrt{\quad}$ )  
( )





$2^2 3 H J D V R V \rightarrow 6 K D O H Y 6 K Z D U W J H W D C$



( )



( )





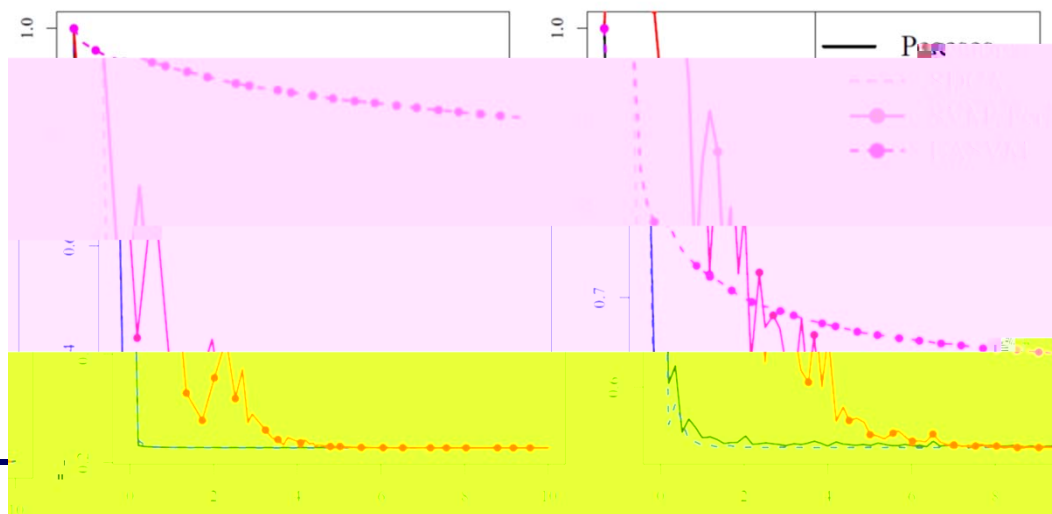
— ( ) — || ||



2 2 3 H J D V R V 6 K D O H Y 6 K Z D U W J H W D C

CCAT

cov1





- ( ( ) )



( )



( ) ( ( ) )



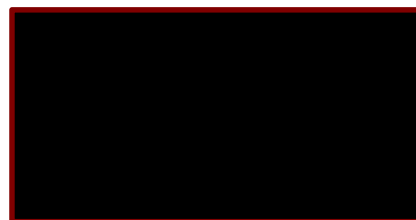
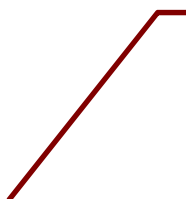


□ > = K D Q J H W D O     \$ \$ \$ ,     @  
□ > = K D Q J H W D O     , & 0 /     @



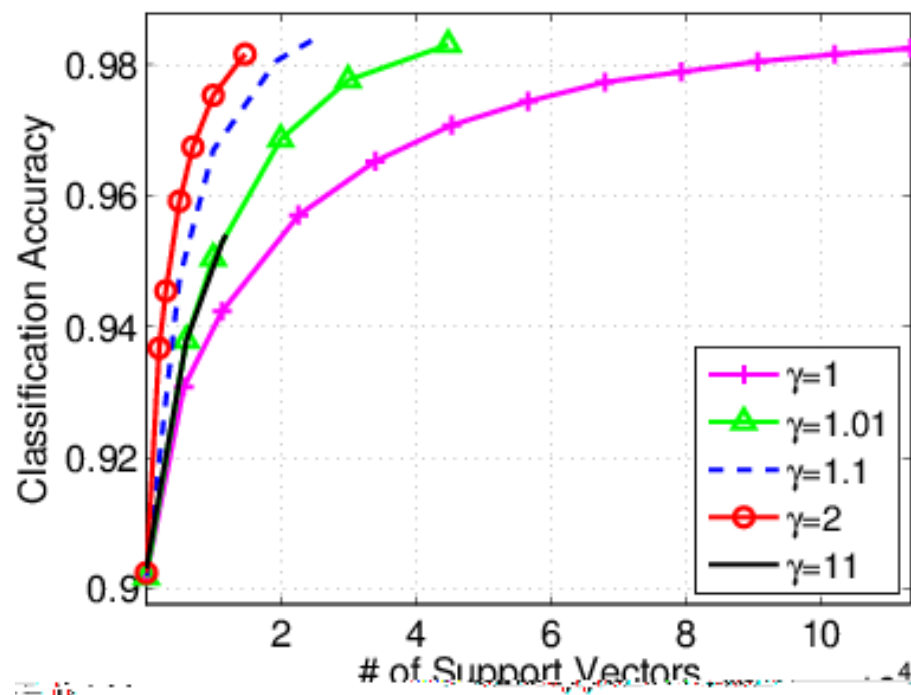
- 
- 
- 
- 
- 

( )  
( ) ( ( ) )





□  $\gamma = K D Q J H W D O \quad \$ \$ \$ , \quad @$   
 □  $\gamma = K D Q J H W D O \quad , \& 0 / \quad @$







> 5 REEL QV

□ 0XOWL \$UPHG %DQGL

□






> 5 REEL QV

□ 0XOWL \$UPHG %DQGL

□






> 5 REEL QV (

□ 0XOWL \$UPHG %DQGL  
 □








> 5 REEL QV (

□ 0XOWL \$UPHG %DQGL  
 □






> 5 REEL QV

□ 0XOWL \$UPHG %DQGL

□






> 5 REEL QV (

□ 0XOWL \$UPHG %DQGL  
 □






> 5 REEL QV

□ 0XOWL \$UPHG %DQGL

□






> 5 REEL QV

□ 0XOWL \$UPHG %DQGL

□






> 5 REEL QV

□ 0XOWL \$UPHG %DQGL

□


□

2

✓ ([SORUDWLRQ YV ([SORLWDWLRQ



8 & % > \$XHU HW DO

@

□

2 2

□





$\mu$   $\mu$   $\mu$

$\mu$  ●

$\mu$  ●

$\mu$  ●



$\mu$     $\mu$     $\mu$

$\bar{\mu}$     $\bar{\mu}$     $\bar{\mu}$

$\bar{\mu}$  ●

$\mu$  ●

$\mu$  ●

$\bar{\mu}$  ●

$\bar{\mu}$  ●

$\mu$  ●

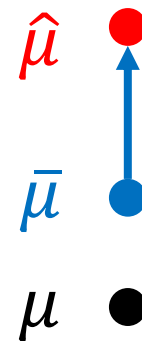
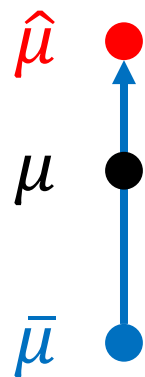
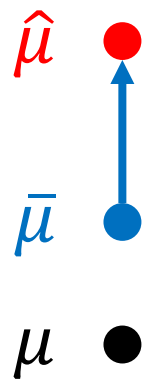


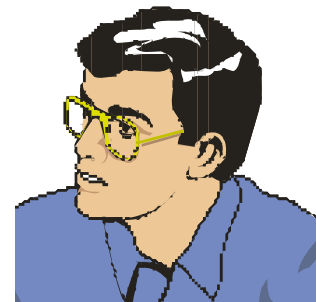


$\mu$     $\mu$     $\mu$

$\bar{\mu}$     $\bar{\mu}$     $\bar{\mu}$

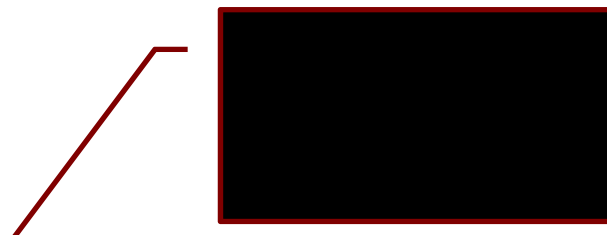
$\hat{\mu}$     $\hat{\mu}$     $\hat{\mu}$





X





8 & % > ' D Q L H W D O @  
 $\sqrt{\quad}$



□  $> =$  K D Q J H W D O , & 0 / @



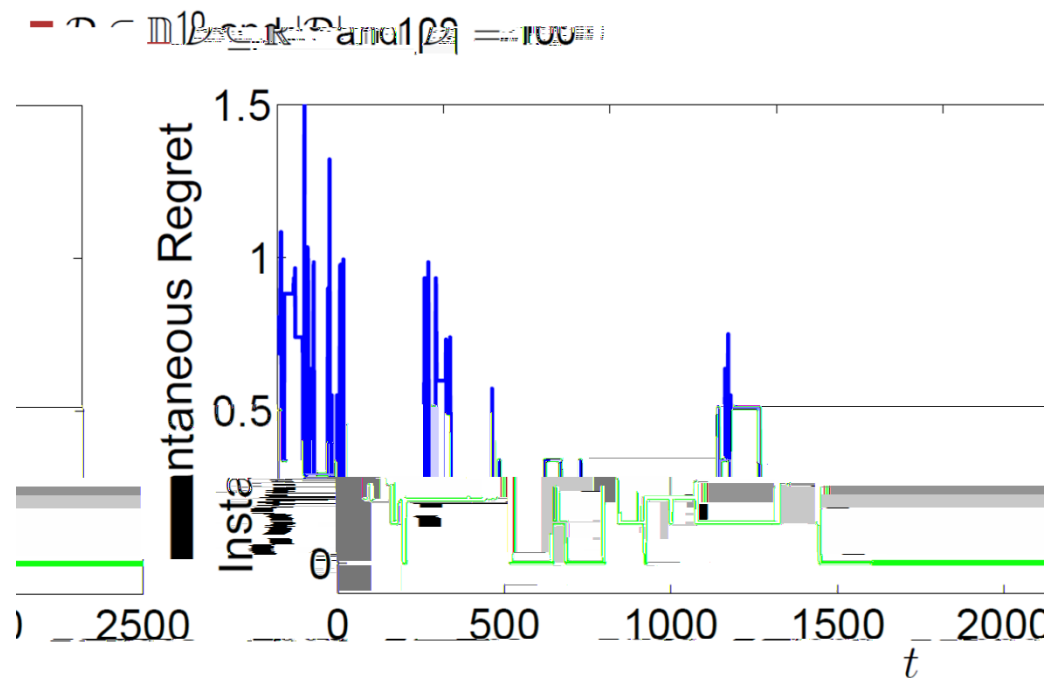
[ ] \_\_\_\_\_



$\sqrt{\quad}$



**□**  $\geq$  KDQJ HW DO , & 0 / @

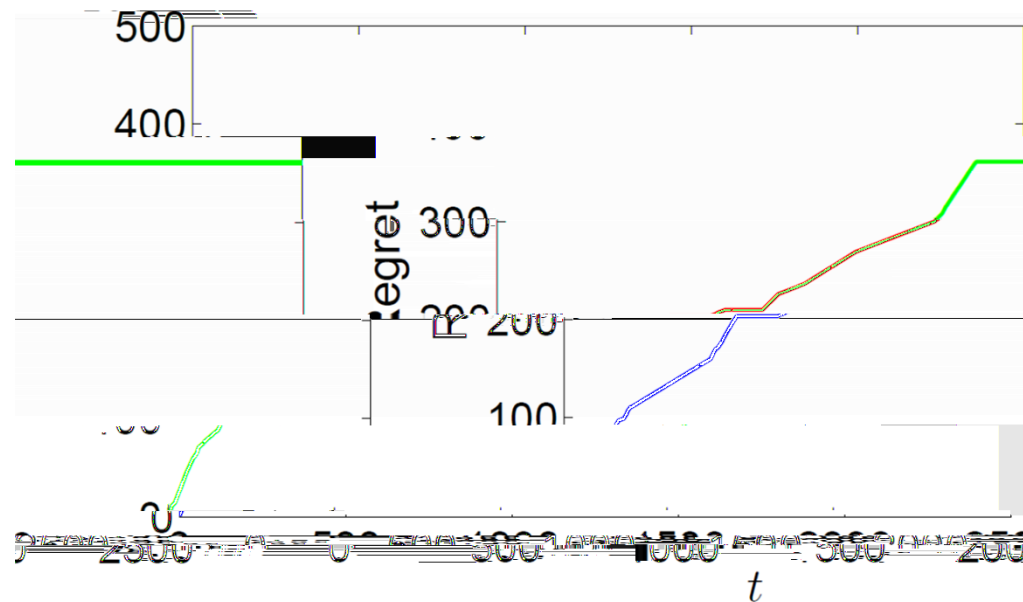




$\square \geq KDQJ \text{ HW DO } , \& 0 / \quad @$



■  $\mathcal{D} \subseteq \mathbb{R}^{10}$  and  $|\mathcal{D}| = 100$







5 H J U H W







□ ( )



> = K D Q J H W D O \$\$\$ , @



> + R X H W D O 1 , 3 6 @



( ) ( )



> = K D Q J H W D O 1 , 3 6 @

■  $\min_{\mathbf{w}} \sum_{j=1}^n \max_{i \in \mathcal{S}_j} \langle \mathbf{w}, \mathbf{x}_{ij} \rangle - \lambda \|\mathbf{w}\|_1$  ;

*Efficient online learning for large-scale sparse kernel logistic regression.*

*In Proceedings of the 26th AAAI Conference on Artificial Intelligence (AAAI).*

■  $\min_{\mathbf{w}} \sum_{j=1}^n \max_{i \in \mathcal{S}_j} \langle \mathbf{w}, \mathbf{x}_{ij} \rangle - \lambda \|\mathbf{w}\|_1 - \mu \sum_{j=1}^n \|\mathbf{w}_{\mathcal{S}_j}\|_0$  ;

*Online kernel learning with a near optimal sparsity bound.*

*In Proceedings of the 30th International Conference on Machine Learning (ICML).*

■  $\min_{\mathbf{w}} \sum_{j=1}^n \max_{i \in \mathcal{S}_j} \langle \mathbf{w}, \mathbf{x}_{ij} \rangle - \lambda \|\mathbf{w}\|_1 - \mu \sum_{j=1}^n \|\mathbf{w}_{\mathcal{S}_j}\|_0 - \nu \sum_{j=1}^n \|\mathbf{w}_{\mathcal{S}_j}\|_2$  ;

*Online bandit learning for a special class of non-convex losses.*

*In Proceedings of the 29th AAAI Conference on Artificial Intelligence (AAAI).*

■  $\min_{\mathbf{w}} \sum_{j=1}^n \max_{i \in \mathcal{S}_j} \langle \mathbf{w}, \mathbf{x}_{ij} \rangle - \lambda \|\mathbf{w}\|_1 - \mu \sum_{j=1}^n \|\mathbf{w}_{\mathcal{S}_j}\|_0 - \nu \sum_{j=1}^n \|\mathbf{w}_{\mathcal{S}_j}\|_2 - \eta \sum_{j=1}^n \|\mathbf{w}_{\mathcal{S}_j}\|_1$  ;

*Online stochastic linear optimization under one-bit feedback.*

*In Proceedings of the 33rd International Conference on Machine Learning (ICML).*

■ = KDQJ  $\leq$  DQJ 7  $<$  L - - LQ 5 DQG = KRX = +

*Improved dynamic regret for non-degenerate functions.*

*In Advances in Neural Information Processing Systems 30 (NIPS).*

■ + RX % = KDQJ DQG = KRX = +

*Learning with Feature Evolvable Streams.*

*In Advances in Neural Information Processing Systems 30 (NIPS).*

■ 5 RVHQEODWW )

*The perceptron: a probabilistic model for information storage and organization in the brain.*

*Psychological Review, 65:386–407.*

■ = LQNH YLFK 0

*Online convex programming and generalized infinitesimal gradient ascent.*

*In Proceedings of the 20th International Conference on Machine Learning (ICML).*

■ 6 KDOHY 6 KZDUW] 6 6 LQJHU  $<$  DQG 6 UHEUR

*Pegasos: primal estimated sub-gradient solver for SVM.*

*In Proceedings of the 24th International Conference on Machine Learning (ICML).*

---

■ 6KDOHY 6KZDUW] 6

*Online learning and online convex optimization.*

*Foundations and Trends in Machine Learning, 4(2):107–194.*

■ \$XHU 3 &HVD %LDQFKL 1 DQG )LVFKHU 3

*Finite-time analysis of the multiarmed bandit problem.*

*Machine Learning, 47(2-3):235–256.*

■ 'DQL 9 +D\HV 7 3 DQG .DNDGH 6 0

*Stochastic linear optimization under bandit feedback.*

*In Proceedings of the 21st Annual Conference on Learning (COLT).*