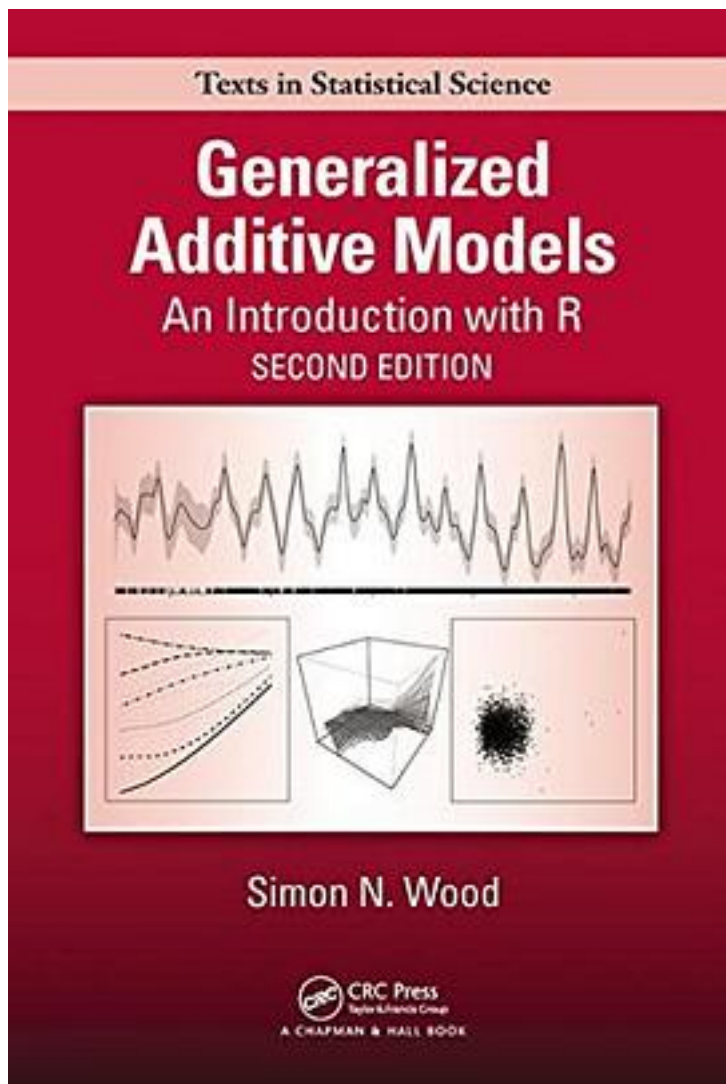


# Generalized Additive Models



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著者:T.J. Hastie

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This book describes an array of power tools for data analysis that are based on nonparametric regression and smoothing techniques. These methods relax the linear assumption of many standard models and allow analysts to uncover structure in the data that might otherwise have been missed. While McCullagh and Nelder's Generalized Linear Models shows how to extend the usual linear methodology to cover analysis of a range of data types, Generalized Additive Models enhances this methodology even further by incorporating the flexibility of nonparametric regression. Clear prose, exercises in each chapter, and case studies enhance this popular text.

作者介绍:

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标签

数学

统计学

机器学习

统计

Math

评论

$\bar{y} = Sy$ ，这个等式是如何成立的？貌似不看这本书也应该想到为什么成立。

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I guess I won't touch GAM again in the future. The advanced ML project I did with this framework was quite uneasy. But, still want to pay tribute to this elegant creation. It encompasses so much potential for non-parametric methods. Yet it's just so hard...

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大师早期作品，竟然评论聊聊。感谢大师对cox模型推导，帮助我更好的理解了cox模型似然形式，感恩。

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书评

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