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1. AGENCY USE ONLY (Leave blank)

2. REPORT DATE

3. REPORT TYPE AND DATES COVERED
FINAL/15 FEB 92 TO 14 FEB 934. TITLE AND SUBTITLE
STATISTICAL LEARNING THEORY & ALGORITHMS (U)

5. FUNDING NUMBERS

6. AUTHOR(S)

Professor John Moody

2304/HS
F49620-92-J-01437. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES)
Yale University
Dept of Computer Science
New Haven CT 065118. PERFORMING ORGANIZATION
REPORT NUMBER

AFOSR-TR- 93 0 1

9. SPONSORING / MONITORING AGENCY NAME(S) AND ADDRESS(ES)
AFOSR/NM
110 DUNCAN AVE, SUITE B115
BOLLING AFB DC 20332-000110. SPONSORING / MONITORING
AGENCY REPORT NUMBER
F496220-92-J-0143DTIC
S ELECTE D
OCT 06 1993

11. SUPPLEMENTARY NOTES

12a. DISTRIBUTION / AVAILABILITY STATEMENT

APPROVED FOR PUBLIC RELEASE: DISTRIBUTION IS UNLIMITED

12b. DISTRIBUTION CODE

UL

13. ABSTRACT (Maximum 200 words)

This project addressed three fundamental areas in statistical learning theory and algorithms: (1) a practical and theoretically sound method of estimating generalization performance of nonlinear learning systems (Generalized Prediction Error, GPE), (2) a more powerful and efficient class of network architectures (Parameterized Projection Pursuit Regression (P(3)R) Networks), and (3) faster real-time learning methods based on asymptotically optimal stochastic gradient search. Three papers were published under this grant. Additionally, a graduate student finished his PhD under research topic "Networks with Learned Unit Response Functions".

93-23147



288

93 10 1 284

14. SUBJECT TERMS

15. NUMBER OF PAGES

16. PRICE CODE

17. SECURITY CLASSIFICATION
UNCLASSIFIED18. SECURITY CLASSIFICATION
UNCLASSIFIED19. SECURITY CLASSIFICATION
UNCLASSIFIED20. LIMITATION OF ABSTRACT
SAR(SAME AS REPORT)

Final Report:
Statistical Learning Theory and Algorithms
AFOSR Grant F49620-92-J-0143

John E. Moody, PI
Computer Science, Oregon Graduate Institute
formerly: Computer Science, Yale University

This project addressed three fundamental areas in statistical learning theory and algorithms:

1. a practical and theoretically sound method for estimating generalization performance of nonlinear learning systems (Generalized Prediction Error (GPE)),
2. a more powerful and efficient class of network architectures (Parametrized Projection Pursuit Regression (P^3R) Networks), and
3. faster real-time learning methods based on asymptotically optimal stochastic gradient search.

Under the sponsorship of this grant, my research group published the following papers:

"The *Effective* Number of Parameters: an Analysis of Generalization and Regularization in Nonlinear Learning Systems", John Moody, in *Advances in Neural Information Processing Systems 4*, Moody, Hanson, and Lippmann, eds., Morgan Kaufmann, Palo Alto, (1992).

"Towards Faster Stochastic Gradient Search" Christian Darken and John Moody, in *Advances in Neural Information Processing Systems 4*, Moody, Hanson, and Lippmann, eds., Morgan Kaufmann, Palo Alto, (1992).

"Networks with Learned Unit Response Functions" John Moody and Norman Yarvin, in *Advances in Neural Information Processing Systems 4*, Moody, Hanson, and Lippmann, eds., Morgan Kaufmann, Palo Alto, (1992).

Additionally, Christian Darken finished his Ph.D. research on topic (3). He presented his thesis work at the Neural Networks and Signal Processing Conference in Copenhagen in September 1992 (right after the keynote speech by the renowned Lennart Ljung) and successfully defended his Ph.D. dissertation at Yale in October 1992.

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