Statistics > Machine Learning

Risk bounds for time series without strong mixing

Daniel J. McDonald, Cosma Rohilla Shalizi, Mark Schervish

(Submitted on 3 Jun 2011)

We show how to control the generalization error of time series models wherein past values of the outcome are used to predict future values. The results are based on a generalization of standard IID concentration inequalities to dependent data. We show how these concentration inequalities behave under different versions of dependence to provide some intuition for our methods.

Comments: 10 pages, 1 figures
Subjects: **Machine Learning (stat.ML)**; Learning (cs.LG)
Cite as: **arXiv:1106.0730 [stat.ML]**
(or **arXiv:1106.0730v1 [stat.ML]** for this version)

Submission history

From: Daniel McDonald [view email]
[v1] Fri, 3 Jun 2011 19:09:31 GMT (12kb)

Which authors of this paper are endorsers?