

Index

- accuracy, 421
- activation function, 404
- activations, 404
- additive, 12, 87–91, 104–105
- additivity, 307
- adjusted p -values, 584
- adjusted R^2 , 78, 227, 228, 232–235
- Advertising** data set, 15, 16, 20, 59, 61–63, 68, 69, 71–76, 79, 81, 82, 87–89, 103–105
- agglomerative clustering, 521
- Akaike information criterion, 78, 227, 228, 232–235
- alternative hypothesis, 67, 555
- analysis of variance, 314
- ANOVA, 585
- area under the curve, 151, 480–481
- argument, 43
- AUC, 151
- Auto** data set, 14, 48, 50, 56, 91–94, 123, 194, 198–200, 202, 204, 213, 215–217, 324, 401
- auto-correlation, 427
- autoregression, 430
- backfitting, 309, 325
- backpropagation, 436
- backward stepwise selection, 79, 231, 270
- bag-of- n -grams, 421
- bag-of-words, 419
- bagging, 12, 26, 327, 340–343, 351, 357–359
- BART, 340, 348, 351, 360–361
- baseline, 86, 140, 158
- basis function, 294, 297
- Bayes
 - classifier, 37–41, 142, 143
 - decision boundary, 143, 144
 - error, 37–41
- Bayes' theorem, 141, 142, 248
- Bayesian, 248–249, 350
- Bayesian additive regression trees, 327, 340, 348, 351, 360–361

- Bayesian information criterion, 78, 227, 228, 232–235
- Benjamini-Hochberg procedure, 573–575
- Bernoulli distribution, 170
- best subset selection, 227, 243, 267–270
- bias, 33–36, 65, 82, 155, 409
- bias-variance decomposition, 34
- trade-off, 33–37, 42, 105–106, 153, 155, 160, 161, 239, 252, 262, 266, 302, 331, 377, 386
- bidirectional, 431
- Bikeshare** data set, 14, 164–170, 185, 188
- binary, 28, 132
- biplot, 501, 502
- Bonferroni method, 573–575, 584
- Boolean, 175
- boosting, 12, 25, 26, 327, 340, 345–348, 351, 359–360
- bootstrap, 12, 197, 209–212, 340
- Boston** data set, 14, 57, 111, 115, 128, 195, 223, 287, 324, 356, 357, 359, 360, 363, 552
- bottom-up clustering, 521
- boxplot, 50
- BrainCancer** data set, 14, 464, 466–468, 475, 483
- branch, 329
- burn-in, 350
- C-index, 481
- Caravan** data set, 14, 182, 364
- Carseats** data set, 14, 119, 124, 353, 363
- categorical, 3, 28
- censored data, 461–495
- censoring
- independent, 463
 - interval, 464
 - left, 463
- mechanism, 463
- non-informative, 463
- right, 463
- time, 462
- chain rule, 436
- channel, 411
- CIFAR100** data set, 411, 414–417, 448
- classification, 3, 12, 28–29, 37–42, 129–195, 367–383
- error rate, 335
 - tree, 335–338, 353–356
- classifier, 129
- cluster analysis, 26–28
- clustering, 4, 26–28, 516–532
- agglomerative, 521
 - bottom-up, 521
 - hierarchical, 517, 521–532
 - K*-means, 12, 517–520
- Cochran-Mantel-Haenszel test, 467
- coefficient, 61
- College** data set, 14, 54, 286, 324
- collinearity, 99–104
- conditional probability, 37
- confidence interval, 66–67, 81, 82, 104, 292
- confounding, 139
- confusion matrix, 148, 174
- continuous, 3
- contour, 244
- contour plot, 46
- contrast, 86
- convolution filter, 412
- convolution layer, 412
- convolutional neural network, 411–419
- correlation, 70, 74–75, 527
- count data, 164, 167
- Cox’s proportional hazards model, 473, 476, 478–480
- C_p , 78, 227, 228, 232–235
- Credit** data set, 14, 83, 84, 86, 89, 90, 99, 100, 102
- cross-entropy, 410

- cross-validation, 12, 33, 36, 197–208, 227, 250, 271–274
k-fold, 203–206
 leave-one-out, 200–203
 curse of dimensionality, 107, 190, 265–266
- data augmentation, 417
 data frame, 48
 Data sets
- Advertising**, 15, 16, 20, 59, 61–63, 68, 69, 71–76, 79, 81, 82, 87–89, 103–105
 - Auto**, 14, 48, 50, 56, 91–94, 123, 194, 198–200, 202, 204, 213, 215–217, 324, 401
 - Bikeshare**, 14, 164–170, 185, 188
 - Boston**, 14, 57, 111, 115, 128, 195, 223, 287, 324, 356, 357, 359, 360, 363, 552
 - BrainCancer**, 14, 464, 466–468, 475, 483
 - Caravan**, 14, 182, 364
 - Carseats**, 14, 119, 124, 353, 363
 - CIFAR100**, 411, 414–417, 448
 - College**, 14, 54, 286, 324
 - Credit**, 14, 83, 84, 86, 89, 90, 99, 100, 102
 - Default**, 14, 130, 131, 133, 134, 136–139, 147, 148, 150–152, 156, 157, 220, 221, 459
 - Fund**, 14, 564–567, 569, 573, 574, 584, 586, 587
 - Heart**, 336, 337, 341–345, 350, 352, 383–385
 - Hitters**, 14, 267, 274, 278, 279, 328, 329, 333–335, 364, 432, 433
 - IMDb**, 419–421, 423, 424, 426, 452, 454, 460
 - Income**, 16–18, 22–24
 - Khan**, 14, 396, 577–581, 588, 591
 - MNIST**, 407, 409, 410, 437, 439, 445, 448
 - NCI60**, 4, 5, 14, 542–544, 546, 547
 - NYSE**, 14, 429, 430, 460
 - OJ**, 14, 363, 401
 - Portfolio**, 14, 216
 - Publication**, 14, 475–481, 483, 486
 - Smarket**, 3, 14, 171, 177, 179, 180, 182, 193
 - USArrests**, 14, 501–503, 505–508, 510, 512–514, 535
 - Wage**, 1–3, 9, 10, 14, 291, 293, 295, 296, 298–301, 304, 306–308, 310, 311, 323, 324
 - Weekly**, 14, 193, 222
- decision tree, 12, 327–340
 deep learning, 403–458
Default data set, 14, 130, 131, 133, 134, 136–139, 147, 148, 150–152, 156, 157, 220, 221, 459
 degrees of freedom, 31, 265, 295, 296, 302
 dendrogram, 517, 521–527
 density function, 142
 dependent variable, 15
 derivative, 296, 302
 detector layer, 415
 deviance, 228
 dimension reduction, 226, 251–261
 discriminant function, 145
 discriminant method, 141–158
 dissimilarity, 527–530
 distance
 - correlation-based, 527–530, 550
 - Euclidean, 503, 504, 518, 519, 525, 527–530
 double descent, 439–443
 double-exponential distribution, 249
 dropout, 411, 438

- dummy variable, 82–86, 132, 137, 293
- early stopping, 438
- effective degrees of freedom, 302
- eigen decomposition, 500, 511
- elbow, 544
- embedding, 424
- embedding layer, 425
- ensemble, 340–352
- entropy, 335–336, 353, 361
- epochs, 437
- error
 - irreducible, 18, 32
 - rate, 37
 - reducible, 18
 - term, 16
- Euclidean distance, 503, 504, 518, 519, 525, 527–530, 550
- event time, 462
- expected value, 19
- exploratory data analysis, 498
- exponential distribution, 170
- exponential family, 170
- F-statistic, 75
- factor, 84
- factorial, 167
- failure time, 462
- false
 - discovery proportion, 151, 571
 - discovery rate, 554, 571–575, 578–580, 582
 - negative, 151, 559
 - positive, 151, 559
 - positive rate, 151, 152, 384
- family-wise error rate, 561–571, 575
- feature, 15
- feature map, 411
- feature selection, 226
- featurize, 419
- feed-forward neural network, 404
- fit, 21
- fitted value, 94
- flattening, 430
- flexible, 22
- for loop, 215
- forward stepwise selection, 78, 229–230, 270–271
- function, 43
- Fund** data set, 14, 564–567, 569, 573, 574, 584, 586, 587
- Gamma distribution, 170
- Gamma regression, 170
- Gaussian (normal) distribution, 141, 143, 145–146, 170, 557
- generalized additive model, 6, 25, 159, 289, 290, 306–311, 318
- generalized linear model, 6, 129, 164–170, 172, 214
- generative model, 141–158
- Gini index, 335–336, 343, 361
- global minimum, 434
- gradient, 435
- gradient descent, 434
- Harrell’s concordance index, 481
- hazard function, 469–471
 - baseline, 471
- hazard rate, 469
- Heart** data set, 336, 337, 341–345, 350, 352, 383–385
- heatmap, 47
- heteroscedasticity, 96–97, 166
- hidden layer, 405
- hidden units, 404
- hierarchical clustering, 521–527
 - dendrogram, 521–525
 - inversion, 526
 - linkage, 525–527
- hierarchical principle, 89
- high-dimensional, 78, 230, 262
- hinge loss, 387
- histogram, 51
- Hitters** data set, 14, 267, 274, 278, 279, 328, 329, 333–335, 364, 432, 433
- hold-out set, 198

- Holm's method, 565, 574, 584
 hypergeometric distribution, 493
 hyperplane, 368–373
 hypothesis test, 67–68, 75, 96, 554–
 582
- IMDb** data set, 419–421, 423, 424,
 426, 452, 454, 460
 imputation, 510
Income data set, 16–18, 22–24
 independent variable, 15
 indicator function, 292
 inference, 17, 19
 inner product, 380, 381
 input layer, 404
 input variable, 15
 integral, 302
 interaction, 60, 81, 87–91, 104–
 105, 310
 intercept, 61, 63
 interpolate, 439
 interpretability, 225
 inversion, 526
 irreducible error, 18, 39, 82, 104
 joint distribution, 155
 K-means clustering, 12, 517–520
 K-nearest neighbors, 129, 160–164
 classifier, 12, 38–41
 regression, 105–110
 Kaplan-Meier survival curve, 464–
 466, 476
 kernel, 380–383, 386, 397
 linear, 382
 non-linear, 379–383
 polynomial, 382, 383
 radial, 382–384, 393
 kernel density estimator, 156
Khan data set, 14, 396, 577–581,
 588, 591
 knot, 290, 295, 297–299
 ℓ_1 norm, 241
 ℓ_2 norm, 238
 lag, 427, 428
 Laplace distribution, 249
 lasso, 12, 25, 241–249, 264–265,
 333, 387, 478
 leaf, 329, 522
 learning rate, 436
 least squares, 6, 21, 61–63, 135,
 225
 line, 63
 weighted, 97
 level, 84
 leverage, 98–99
 likelihood function, 135
 linear, 2, 59–110
 linear combination, 123, 226, 251,
 499
 linear discriminant analysis, 6, 12,
 129, 132, 142–151, 161–
 164, 377, 383
 linear kernel, 382
 linear model, 20, 21, 59–110
 linear regression, 6, 12, 59–110,
 170
 multiple, 71–82
 simple, 60–71
 link function, 170
 linkage, 525–527, 545
 average, 525–527
 centroid, 525–527
 complete, 522, 525–527
 single, 525–527
 local minimum, 434
 local regression, 290, 318
 log odds, 140
 log-rank test, 466–469, 476
 logistic function, 134
 logistic regression, 6, 12, 26, 129,
 133–139, 161–164, 170, 310–
 311, 378, 386–387
 multinomial, 140, 160
 multiple, 137–139
 logit, 135, 315
 loss function, 302, 386
 low-dimensional, 261
 LSTM RNN, 426

- main effects, 88, 89
- majority vote, 341
- Mallow's C_p , 78, 227, 228, 232–235
- Mantel-Haenszel test, 467
- margin, 371, 387
- marginal distribution, 155
- Markov chain Monte Carlo, 350
- matrix completion, 510
- matrix multiplication, 12
- maximal margin
 - classifier, 367–373
 - hyperplane, 371
- maximum likelihood, 134–137, 168
- mean squared error, 29
- minibatch, 436
- misclassification error, 37
- missing at random, 511
- missing data, 50, 510–516
- mixed selection, 79
- MNIST** data set, 407, 409, 410, 437, 439, 445, 448
- model assessment, 197
- model selection, 197
- multicollinearity, 102, 266
- multinomial logistic regression, 140, 160
- multiple testing, 553–582
- multi-task learning, 408
- multivariate Gaussian, 145–146
- multivariate normal, 145–146
- naive Bayes, 129, 153–158, 161–164
- natural spline, 298, 302, 317
- NCI60** data set, 4, 5, 14, 542–544, 546, 547
- negative binomial distribution, 170
- negative binomial regression, 170
- negative predictive value, 151, 152
- neural network, 6, 403–458
- node
 - internal, 329
 - purity, 335–336
 - terminal, 329
- noise, 22, 250
- non-linear, 2, 12, 289–326
 - decision boundary, 379–383
 - kernel, 379–383
- non-parametric, 21, 23–24, 105–110, 190
- normal (Gaussian) distribution, 141, 143, 145–146, 170, 468, 557
- null, 148
 - distribution, 557, 576
 - hypothesis, 67, 555
 - model, 78, 227, 242
- NYSE** data set, 14, 429, 430, 460
- Occam's razor, 432
- odds, 134, 140, 192
- OJ** data set, 14, 363, 401
- one-hot encoding, 84, 407, 446, 449, 452
- one-standard-error rule, 236
- one-versus-all, 385
- one-versus-one, 385
- optimal separating hyperplane, 371
- optimism of training error, 32
- ordered categorical variable, 316
- orthogonal, 256, 501
 - basis, 312
- out-of-bag, 342–343
- outlier, 97–98
- output variable, 15
- over-parametrized, 459
- overdispersion, 169
- overfitting, 22, 24, 26, 32, 80, 148, 229, 371
- p-value, 67–68, 74, 556–558, 576–578
 - adjusted, 584, 585
- parameter, 61
- parametric, 21–23, 105–110
- partial least squares, 252, 259–261, 281, 282
- partial likelihood, 473
- path algorithm, 247

- permutation, 576
 permutation approach, 575–582
 perpendicular, 256
 pipe, 444
 Poisson distribution, 167, 170
 Poisson regression, 129, 164–170
 polynomial
 kernel, 382, 383
 regression, 91–92, 289–292, 295
 pooling, 415
 population regression line, 63
Portfolio data set, 14, 216
 positive predictive value, 151, 152
 posterior
 distribution, 248
 mode, 249
 probability, 142
 power, 101, 151, 559
 precision, 151
 prediction, 17
 interval, 82, 104
 predictor, 15
 principal components, 499
 analysis, 12, 252–259, 498–510
 loading vector, 500
 missing values, 510–516
 proportion of variance explained, 505–510, 543
 regression, 12, 252–259, 279–281, 498–499, 510
 score vector, 500
 scree plot, 509–510
 prior
 distribution, 248
 probability, 142
 probability density function, 469, 470
 projection, 226
 proportional hazards assumption, 471
 pruning, 331–333
 cost complexity, 331–333
 weakest link, 331–333
Publication data set, 14, 475–481, 483, 486
 q-value, 586
 quadratic, 92
 quadratic discriminant analysis, 4, 129, 152–153, 161–164
 qualitative, 3, 28, 82, 129, 164, 198
 variable, 82–86
 quantitative, 3, 28, 82, 129, 164, 198
- R functions
`%>%`, 444
`abline()`, 113, 123, 326, 545
`all.equal()`, 187
`anova()`, 117, 314, 315
`apply()`, 273, 532, 533
`as.dist()`, 541
`as.factor()`, 50
`as.raster()`, 449
`attach()`, 50
`BART`, 360
`biplot()`, 534
`boot()`, 216–218, 221
`bs()`, 317, 324
`c()`, 43
`cbind()`, 182, 313
`coef()`, 112, 173, 270, 275
`compile()`, 445
`confint()`, 112
`contour()`, 46, 47
`contrasts()`, 120, 174
`cor()`, 45, 124, 171, 550
`coxph()`, 484
`cumsum()`, 535
`cut()`, 316
`cutree()`, 541
`cv.glm()`, 214, 215, 222
`cv.glmnet()`, 277
`cv.tree()`, 355, 357, 364
`data.frame()`, 194, 223, 286, 353
`dataset_mnist()`, 445
`dev.off()`, 46
`dim()`, 48, 50
`dist()`, 540, 550

`for()`, 215
`gam()`, 309, 318, 320
`gbart()`, 360
`gbm()`, 359
`glm()`, 172, 177, 214, 221, 315
`glmnet()`, 274, 275, 277, 278,
 453
`hatvalues()`, 114
`hclust()`, 540, 541
`head()`, 49
`hist()`, 51, 56
`I()`, 116, 313, 315, 321
`identify()`, 51
`ifelse()`, 353
`image()`, 47
`importance()`, 358, 363
`is.na()`, 267
`jitter()`, 316
`jpeg`, 449
`jpeg()`, 46
`keras_model_sequential()`,
 444
`kmeans()`, 538–540
`knn()`, 181, 182
`layer_conv_2D()`, 450
`layer_dense()`, 446
`layer_dropout()`, 446
`lbart()`, 360
`lda()`, 177, 179, 180
`legend()`, 126
`length()`, 43
`library()`, 110, 111
`lines()`, 113
`lm()`, 111, 113, 114, 116, 118,
 123, 124, 172, 177, 213,
 214, 277, 279, 312, 318,
 353, 444, 456
`lo()`, 320
`loadhistory()`, 52
`loess()`, 318
`ls()`, 43
`matrix()`, 44
`mean()`, 45, 174, 213, 532
`median()`, 194
`mfrow()`, 113
`model.matrix()`, 272, 274, 444
`na.omit()`, 50, 267
`naiveBayes()`, 180
`names()`, 50, 112
`ns()`, 317
`p.adjust()`, 584
`pairs()`, 51, 55
`par()`, 113, 313
`pbart()`, 360
`pcr()`, 279–281
`pdf()`, 46
`persp()`, 47
`plot()`, 45, 46, 50, 56, 113,
 123, 269, 319, 354, 389,
 390, 401, 448, 540, 543
`plot.Gam()`, 319
`plsR()`, 281
`points()`, 269
`poly()`, 118, 213, 312–314, 324
`prcomp()`, 533, 534, 550
`predict()`, 113, 173, 177–179,
 181, 213, 272, 273, 276,
 277, 313, 315, 316, 320,
 354, 355, 391, 394, 395
`prune.misclass()`, 355
`prune.tree()`, 357
`q()`, 52
`qda()`, 179, 180
`quantile()`, 223
`rainbow()`, 543
`randomForest()`, 357, 358
`range()`, 56
`read.csv()`, 49, 55, 552
`read.table()`, 48, 49
`regsubsets()`, 268, 270–272,
 286
`residuals()`, 114
`return()`, 195
`rm()`, 43
`rnorm()`, 45, 126, 285, 551
`rstudent()`, 114
`runif()`, 551
`s()`, 318
`sample()`, 213, 216, 549
`savehistory()`, 52

`scale()`, 183, 444, 541, 552
`sd()`, 45
`seq()`, 46
`set.seed()`, 45, 213, 540
`sim.survdata()`, 487
`smooth.spline()`, 317, 318
`softImpute`, 538
`sqrt()`, 44, 45
`sum()`, 267
`summary()`, 51, 55, 56, 114,
 123, 124, 173, 218, 221,
 268, 269, 279, 280, 319,
 353, 356, 359, 363, 390,
 391, 393, 402, 543
`survdiff()`, 484
`survfit()`, 483
`svd()`, 535
`svm()`, 389, 390, 392, 393, 395,
 396
`t.test()`, 582
`table()`, 174, 551
`text()`, 354
`title()`, 313
`tree()`, 328, 353
`TukeyHSD()`, 585
`tune()`, 390, 391, 394, 402
`update()`, 116
`validationplot()`, 280
`var()`, 45
`varImpPlot()`, 359
`View()`, 48, 55
`vif()`, 115
`which.max()`, 114, 269
`which.min()`, 269
`with()`, 443
`write.table()`, 48
 radial kernel, 382–384, 393
 random forest, 12, 327, 340, 343–
 345, 351, 357–359
 re-sampling, 575–582
 recall, 151
 receiver operating characteristic (ROC),
 150, 383–384
 recommender systems, 511
 rectified linear unit, 405
 recurrent neural network, 421–433
 recursive binary splitting, 330, 333,
 335
 reducible error, 18, 81
 regression, 3, 12, 28–29
 local, 289, 290, 304–306
 piecewise polynomial, 295
 polynomial, 289–292, 300
 spline, 290, 294, 317
 tree, 328–334, 356–357
 regularization, 226, 237, 411, 478–
 480
 ReLU, 405
 resampling, 197–212
 residual, 61, 72
 plot, 93
 standard error, 66, 68–69, 79–
 80, 103
 studentized, 98
 sum of squares, 62, 70, 72
 residuals, 262, 346
 response, 15
 ridge regression, 12, 237–241, 387,
 478
 risk set, 465
 robust, 374, 377, 532
 ROC curve, 150, 383–384, 480–
 481
 R^2 , 68–71, 79–80, 103, 234
 rug plot, 316
 scale equivariant, 239
 scatterplot, 50
 Scheffé’s method, 569
 scree plot, 506, 509–510, 544
 elbow, 509
 seed, 213
 semi-supervised learning, 28
 sensitivity, 149, 151
 separating hyperplane, 368–373
 Seq2Seq, 431
 shrinkage, 226, 237, 478–480
 penalty, 237
 sigmoid, 405
 signal, 250

- singular value decomposition, 535
- slack variable, 376
- slope, 61, 63
- Smarket** data set, 3, 14, 171, 177, 179, 180, 182, 193
- smoother, 310
- smoothing spline, 290, 301–304, 317
- soft margin classifier, 373–375
- soft-thresholding, 248
- softmax, 141, 410
- sparse, 242, 250
- sparse matrix format, 420
- sparsity, 242
- specificity, 149, 151
- spline, 289, 295–304
 - cubic, 297
 - linear, 297
 - natural, 298, 302
 - regression, 290, 295–300
 - smoothing, 31, 290, 301–304
 - thin-plate, 23
- standard error, 65, 94
- standardize, 183
- statistical model, 1
- step function, 105, 289, 292–294
- stepwise model selection, 12, 227, 229
- stochastic gradient descent, 436
- stump, 347
- subset selection, 226–236
- subtree, 331
- supervised learning, 26–28, 260
- support vector, 371, 377, 387
 - classifier, 367, 373–378
 - machine, 6, 12, 26, 379–388
 - regression, 388
- survival
 - analysis, 461–495
 - curve, 464, 477
 - function, 464
 - time, 462
- synergy, 60, 81, 87–91, 104–105
- systematic, 16
- t-distribution, 67, 162
- t-statistic, 67
- t-test
 - one-sample, 582, 586
 - paired, 585
 - two-sample, 556, 568, 576–580, 582, 588
- test
 - error, 37, 41, 175
 - MSE, 29–34
 - observations, 30
 - set, 32
 - statistic, 556
- theoretical null distribution, 575
- time series, 94
- total sum of squares, 70
- tracking, 95
- train, 21
- training
 - data, 21
 - error, 37, 41, 175
 - MSE, 29–33
- tree, 327–340
- tree-based method, 327
- true negative, 151
- true positive, 151
- true positive rate, 151, 152, 384
- truncated power basis, 297
- Tukey’s method, 568, 584, 585
- tuning parameter, 237, 478
- two-sample *t*-test, 466
- Type I error, 151, 559–561
- Type I error rate, 559
- Type II error, 151, 559, 565, 582
- unsupervised learning, 26–28, 253, 259, 497–547
- USArrests** data set, 14, 501–503, 505–508, 510, 512–514, 535
- validation set, 198
 - approach, 198–200
- variable, 15
 - dependent, 15
 - dummy, 82–86, 89–91

- importance, 343, 358
- independent, 15
- indicator, 37
- input, 15
- output, 15
- qualitative, 82–86, 89–91
- selection, 78, 226, 242
- variance, 19, 33–36, 155
 - inflation factor, 102–104, 115
- varying coefficient model, 306
- vector, 43
- Wage** data set, 1–3, 9, 10, 14, 291, 293, 295, 296, 298–301, 304, 306–308, 310, 311, 323, 324
- weak learner, 340
- weakest link pruning, 332
- Weekly** data set, 14, 193, 222
- weight freezing, 419, 425
- weight sharing, 423
- weighted least squares, 97, 306
- weights, 408
- with replacement, 211
- within class covariance, 146
- workspace, 52
- wrapper, 313