

ITERATIVE REGULARIZATION FOR COMPUTATIONAL LEARNING

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Iterative regularization approaches to ill-posed inverse problems are known to provide a viable alternative to Tikhonov regularization, especially in large scale problems. Supervised learning can be seen as an inverse problem under a suitable stochastic data model. In this context, iterative regularization is particularly suited since statistical and computational aspects are tackled at once, a key property when dealing with large data-sets. In this talk we will discuss old and new results on learning with iterative regularization and connect them with recent results in online learning.