



THE UNIVERSITY OF CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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Predictive Value Generalization Bounds

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ZOOM Meeting

ABSTRACT

In this talk, we discuss a bi-criterion framework for assessing scoring functions in the context of binary classification. The positive and negative predictive values are conditional probabilities of the true label matching a classifier's predicted label. We study generalization properties of scoring functions with respect to these predictive values by deriving new distribution-free large deviation and uniform convergence bounds.