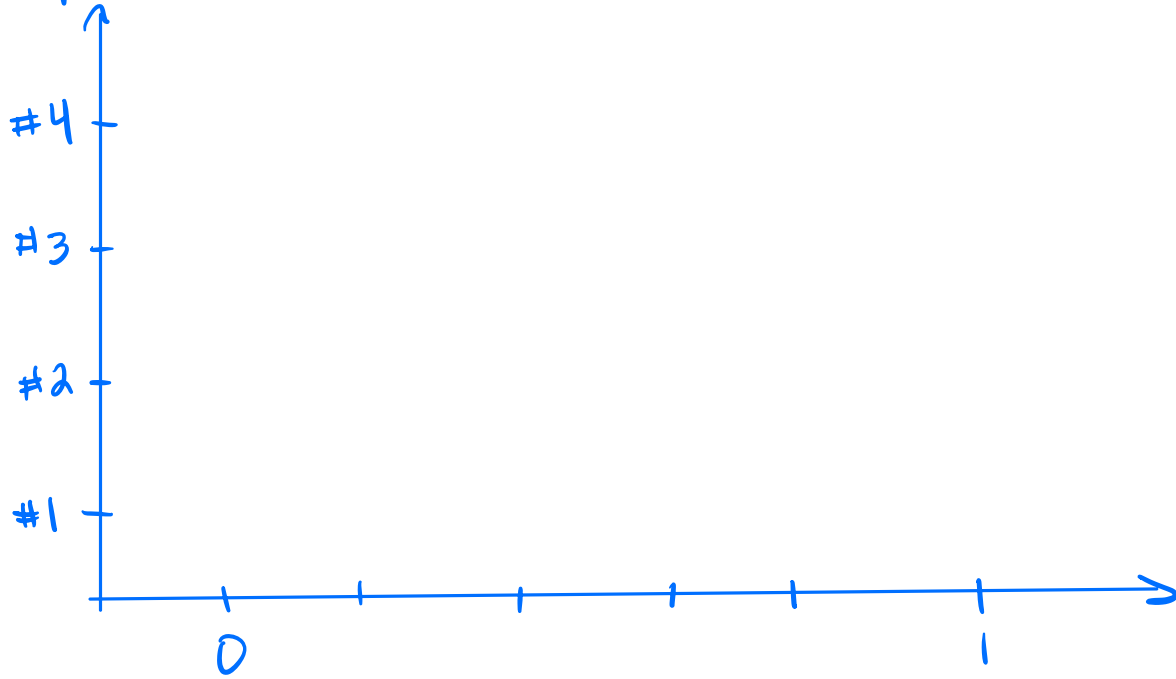


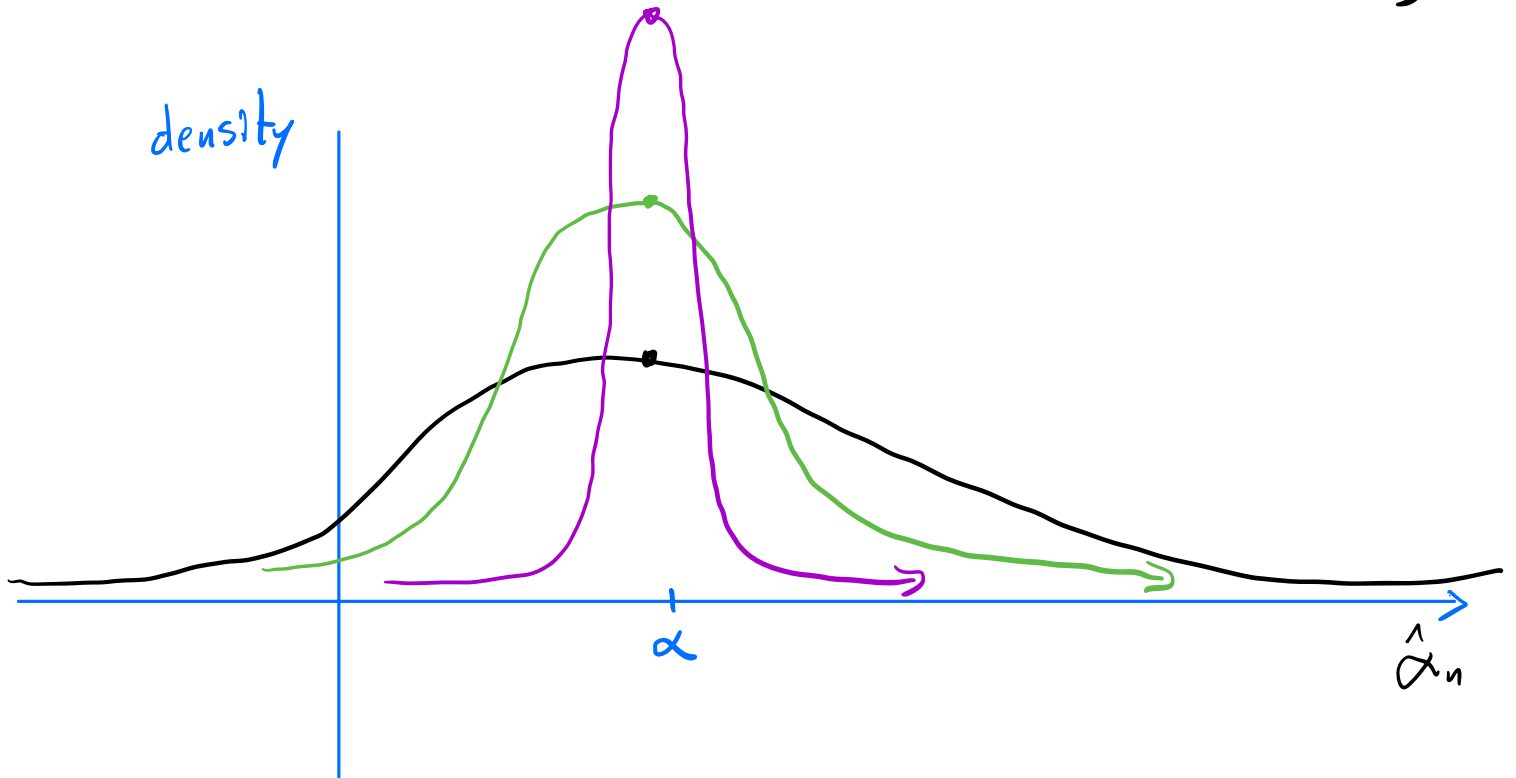
$$n = 5$$

$$\alpha = 4/5$$

experiments



$$P_{\hat{\alpha}_n} \approx \mathcal{N}(E[\hat{\alpha}_n], \text{Var}[\hat{\alpha}_n])$$



Estimating the loss function

$(\vec{X}, Y) \sim P_{\vec{X}, Y}$ is a r.v.

$f(\vec{X})$ is a r.v.

$\ell(f(\vec{X}), Y)$ is a r.v.

We don't know $L(f) = \mathbb{E}[\ell(f(\vec{X}), Y)]$