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On-line learning is one of the most powerful and commonly used techniques for training large layered networks and has been used successfully in many real-world applications. Traditional analytical methods have been recently complemented by ones from statistical physics and Bayesian statistics. This powerful combination of analytical methods provides more insight and deeper understanding of existing algorithms and leads to novel and principled proposals for their improvement. This book presents a coherent picture of the state-of-the-art in the theoretical analysis of on-line learning. An introduction relates the subject to other developments in neural networks and explains the overall picture. Surveys by leading experts in the field combine new and established material and enable non-experts to learn more about the techniques and methods used. This book, the first in the area, provides a comprehensive view of the subject and will be welcomed by mathematicians, scientists and engineers, whether in industry or academia.

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