

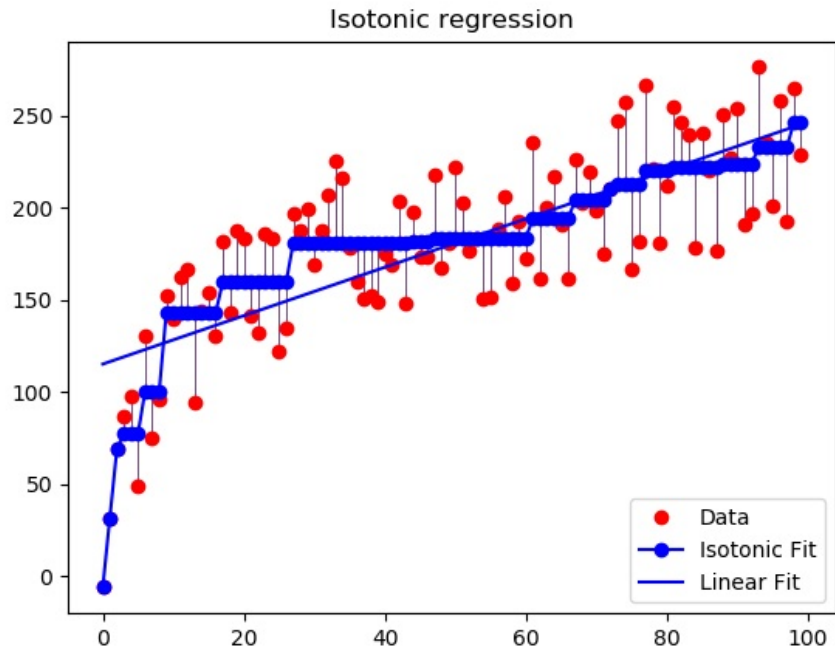
1.15. Isotonic regression

The class `IsotonicRegression` fits a non-decreasing function to data. It solves the following problem:

minimize

subject to

where each λ_i is strictly positive and each x_i is an arbitrary real number. It yields the vector which is composed of non-decreasing elements the closest in terms of mean squared error. In practice this list of elements forms a function that is piecewise linear.



Toggle Menu