Minimum Description Length Model Selection

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When I took prof. Vitányi’s course on Kolmogorov complexity, I was delighted by his seemingly endless supply of anecdotes, opinions and wisdoms that ranged the whole spectrum from politically incorrect jokes to profound philosophical insights. At the time I was working on my master’s thesis on data compression with Breanndán Ó Nualláin, which may have primed me for the course; at any rate, I did well enough and Paul Vitányi and Peter Grünwald (who taught a couple of guest lectures) singled me out as a suitable PhD candidate, which is how I got the job. This was a very lucky turn of events for me, because I was then, and am still, very much attracted to that strange mix of computer science, artificial intelligence, information theory and statistics that make up machine learning and learning theory.

While Paul’s commonsense suggestions and remarks kept me steady, Peter has performed the job of PhD supervision to perfection: besides pointing me towards interesting research topics, teaching me to write better papers, and introducing me to several conferences, we also enjoyed many interesting discussions and conversations, as often about work as not, and he said the right things at the right times to keep my spirits up. He even helped me think about my future career and dropped my name here and there… In short, I wish to thank Paul and Peter for their excellent support.

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