

Vocabulary

Concept	Statistics\Econometrics	Machine Learning
"Computation"	Fit\Estimate	Train
"Left-hand side"	Dependent variable	Target
"Right-hand side"	Regressor\Predictor\Class	Feature\Factor\Enum
"Goal"	Estimation\Explanation	Prediction

Machine Learning Methods

Supervised Learning Methods

- Regression (GLM)
 - Lasso
 - Ridge
- Elastic net
- Decision tree
- Random Forest
- Gradient Boosted Models
- Support Vector Machine
- Neural Network
- Deep Learning

Unsupervised Learning Methods

- Clustering
 - Kmeans
- Hierarchical
- Principal Components Analysis
- Autoencoders
- Non-negative matrix factorization
- Generalized Low Rank Models

When do I use what tool?



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