## **Contents**

Contents				V			2.5.3	Multivariate Student's	
Notation								t-distribution	10
							2.5.4	Dirichlet distribution	
1	Intro	Testing direction				2.6		ormations of random variables	
1	Introduction			1			2.6.1	Linear transformations	
	1.1	• •		1			2.6.2	General transformations	
	1.2		elements of a machine learning	1			2.6.3	Central limit theorem	
		1.2.1		1		2.7	Monte	Carlo approximation	13
		1.2.1	Representation	1		2.8	Inform	ation theory	14
		1.2.2		2			2.8.1	Entropy	14
	1.2		Optimization	2			2.8.2	KL divergence	14
	1.3	1.3.1	pasic concepts	2			2.8.3	Mutual information	14
		1.3.1	Parametric vs non-parametric models	2					
		1.3.2		2	3	Gene		odels for discrete data	
		1.5.2	A simple non-parametric classifier: K-nearest neighbours	2		3.1	Genera	tive classifier	17
		1.3.3		2		3.2	Bayesia	an concept learning	
		1.3.4	Overfitting Cross validation	2			3.2.1	Likelihood	17
		1.3.4	Model selection	2			3.2.2	Prior	17
		1.3.3	Woder selection				3.2.3	Posterior	17
2	Prob	ability		3			3.2.4	Posterior predictive distribution	18
-	2.1					3.3	The be	ta-binomial model	18
	2.2	A brief review of probability theory					3.3.1	Likelihood	18
	2.2	2.2.1	Basic concepts	3			3.3.2	Prior	18
		2.2.2	Mutivariate random variables	3			3.3.3	Posterior	18
		2.2.3	Bayes rule	4			3.3.4	Posterior predictive distribution	19
		2.2.4	Independence and conditional	•		3.4	The Di	richlet-multinomial model	19
		2.2	independence	4			3.4.1	Likelihood	20
		2.2.5	Quantiles	4			3.4.2	Prior	
		2.2.6	Mean and variance	4			3.4.3	Posterior	
	2.3		common discrete distributions	5			3.4.4	Posterior predictive distribution	
		2.3.1	The Bernoulli and binomial	·		3.5		Bayes classifiers	
		2.0.1	distributions	5			3.5.1	Optimization	
		2.3.2	The multinoulli and				3.5.2	Using the model for prediction	21
			multinomial distributions	5			3.5.3	The log-sum-exp trick	
		2.3.3	The Poisson distribution	5			3.5.4	Feature selection using	
		2.3.4	The empirical distribution	5			0.011	mutual information	22
	2.4		common continuous distributions.	6			3.5.5	Classifying documents using	
		2.4.1	Gaussian (normal) distribution.	6				bag of words	22
		2.4.2	Student's t-distribution	6				oug of words	
		2.4.3	The Laplace distribution	7	4	Gaus	sian Mo	dels	25
		2.4.4	The gamma distribution	8		4.1	Basics		25
		2.4.5	The beta distribution	8			4.1.1	MLE for a MVN	25
		2.4.6	Pareto distribution	8			4.1.2	Maximum entropy derivation	
	2.5		robability distributions	9				of the Gaussian *	26
		2.5.1	Covariance and correlation	9		4.2	Gaussi	an discriminant analysis	
		2.5.2	Multivariate Gaussian				4.2.1	Quadratic discriminant	_`
			distribution	10				analysis (QDA)	26
				-					-

vi Preface

		4.2.2	Linear discriminant analysis			6.2		ntist decision theory	39
			(LDA)	27		6.3	Desirab	ole properties of estimators	39
		4.2.3	Two-class LDA	28		6.4	Empirio	cal risk minimization	39
		4.2.4	MLE for discriminant analysis.	28			6.4.1	Regularized risk minimization.	39
		4.2.5	Strategies for preventing				6.4.2	Structural risk minimization	39
			overfitting	29			6.4.3	Estimating the risk using	
		4.2.6	Regularized LDA *	29				cross validation	39
		4.2.7	Diagonal LDA	29			6.4.4	Upper bounding the risk	
		4.2.8	Nearest shrunken centroids					using statistical learning	
			classifier *	29				theory *	39
	4.3	Inferen	ce in jointly Gaussian				6.4.5	Surrogate loss functions	39
		distribu	itions	29		6.5	Patholo	gies of frequentist statistics *	39
		4.3.1	Statement of the result	29					
		4.3.2	Examples	30	7		_	ssion	41
	4.4	Linear	Gaussian systems	30		7.1		ction	41
		4.4.1	Statement of the result	30		7.2	-	entation	41
	4.5	Digress	sion: The Wishart distribution *	30		7.3			41
	4.6	Inferrir	ng the parameters of an MVN	30			7.3.1	OLS	41
		4.6.1	Posterior distribution of $\mu$	30			7.3.2	SGD	42
		4.6.2	Posterior distribution of $\Sigma$ *	30		7.4		regression(MAP)	42
		4.6.3	Posterior distribution of $\mu$				7.4.1	Basic idea	43
			and $\Sigma$ *	30			7.4.2	Numerically stable	
		4.6.4	Sensor fusion with unknown					computation *	43
			precisions *	30			7.4.3	Connection with PCA *	43
_	_						7.4.4	Regularization effects of big	
5			istics	31					43
	5.1		ection	31		7.5	Bayesia	an linear regression	43
	5.2		arizing posterior distributions	31	0	T !	4' - D		15
		5.2.1	MAP estimation	31	8	_	_	ession	45
		5.2.2	Credible intervals	32		8.1	-	entation	45 45
		5.2.3	Inference for a difference in	22		8.2	8.2.1	zation	45 45
	<b>.</b> .		proportions	33			8.2.2	MLE	45
	5.3	•	an model selection	33		8.3			45
		5.3.1	Bayesian Occam's razor	33		0.3	8.3.1	omial logistic regression	45
		5.3.2	Computing the marginal	2.4			8.3.2	MLE	
		522	likelihood (evidence)	34			8.3.3	MAP	
	<i>5</i> 4	5.3.3	Bayes factors			8.4		an logistic regression	
	5.4			36		0.4	8.4.1	Laplace approximation	47
		5.4.1	Uninformative priors	36			8.4.2	Derivation of the BIC	47
		5.4.2	Robust priors	36			8.4.3	Gaussian approximation for	4/
		5.4.3	Mixtures of conjugate priors	36			0.4.3	logistic regression	47
	5.5		chical Bayes	36			8.4.4	Approximating the posterior	4/
	5.6		cal Bayes	36			0.4.4	predictive	47
	5.7		an decision theory	36			8.4.5	Residual analysis (outlier	47
		5.7.1	Bayes estimators for common	27			0.4.5	detection) *	47
		570	loss functions	37		8.5	Online	learning and stochastic	4/
		5.7.2	The false positive vs false	20		0.5		ration	47
			negative tradeoff	38			8.5.1	The perceptron algorithm	47
6	Fran	uentist s	tatistics	39		8.6		tive vs discriminative classifiers.	48
U	6.1		ng distribution of an estimator	39		0.0	8.6.1	Pros and cons of each approach	48
	0.1	6.1.1	Bootstrap	39			8.6.2	Dealing with missing data	48
		6.1.2	Large sample theory for the	5)			8.6.3	Fishers linear discriminant	-70
		0.1.4	Large sample alcory for the						
			MLE *	39			0.0.5	analysis (FLDA) *	50

Preface vii

9			inear models and the				11.3.2	Computing a MAP estimate	
	_		mily					is non-convex	
	9.1	_	onential family			11.4		algorithm	
		9.1.1	Definition				11.4.1	Introduction	
		9.1.2	Examples	51			11.4.2	Basic idea	
		9.1.3	Log partition function	52			11.4.3	EM for GMMs	
		9.1.4	MLE for the exponential family	53			11.4.4	EM for K-means	
		9.1.5	Bayes for the exponential				11.4.5	EM for mixture of experts	64
			family	53			11.4.6	EM for DGMs with hidden	
		9.1.6	Maximum entropy derivation					variables	64
			of the exponential family *	53			11.4.7	EM for the Student	
	9.2	General	lized linear models (GLMs)	53				distribution *	
		9.2.1	Basics	53			11.4.8	EM for probit regression *	
	9.3	Probit r	egression	53			11.4.9	Derivation of the $Q$ function	64
	9.4	Multi-ta	ask learning	53			11.4.10	Convergence of the EM	
			_					Algorithm *	65
<b>10</b>	Direc	ted grap	hical models (Bayes nets)	55			11.4.11	Generalization of EM	
	10.1	Introdu	ction	55				Algorithm *	
		10.1.1	Chain rule	55				Online EM	
		10.1.2	Conditional independence	55				Other EM variants *	66
		10.1.3	Graphical models	55		11.5		election for latent variable	_
		10.1.4	Directed graphical model	55					66
	10.2	Exampl	les	56			11.5.1	Model selection for	
		10.2.1	Naive Bayes classifiers	56			11.50	probabilistic models	6
		10.2.2	Markov and hidden Markov				11.5.2	Model selection for	
			models	56		11.6	Titat	non-probabilistic methods	
	10.3	Inferen	ce	56		11.6		nodels with missing data	6
	10.4		ıg	56			11.6.1	EM for the MLE of an MVN	
			Learning from complete data	56				with missing data	0.
		10.4.2	Learning with missing and/or		12	Later	ıt linear r	nodels	60
			latent variables	57	12	12.1		nalysis	
	10.5					12.1	12.1.1	FA is a low rank	0,
			<b>I</b> s	57			12.1.1	parameterization of an MVN	69
		10.5.1	d-separation and the Bayes				12.1.2	Inference of the latent factors	
			Ball algorithm (global				12.1.2	Unidentifiability	
			Markov properties)	57			12.1.4	Mixtures of factor analysers	
		10.5.2					12.1.5	EM for factor analysis models.	
			DGMs	57			12.1.6	Fitting FA models with	, ,
		10.5.3	Markov blanket and full				12.1.0	missing data	71
			conditionals	57		12.2	Principa	l components analysis (PCA)	71
		10.5.4	Multinoulli Learning			12.2	12.2.1	Classical PCA	71
	10.6		ce (decision) diagrams *				12.2.2	Singular value decomposition	, ,
							12.2.2	(SVD)	72
11	Mixture models and the EM algorithm						12.2.3	Probabilistic PCA	73
	11.1	Latent	variable models	59			12.2.4	EM algorithm for PCA	74
	11.2			59		12.3		g the number of latent	-
		11.2.1	Mixtures of Gaussians	59				ons	74
		11.2.2	Mixtures of multinoullis	60			12.3.1	Model selection for FA/PPCA.	74
		11.2.3	Using mixture models for				12.3.2	Model selection for PCA	74
			clustering	60		12.4		categorical data	74
		11.2.4	Mixtures of experts	60		12.5		paired and multi-view data	75
	11.3		ter estimation for mixture models				12.5.1	Supervised PCA (latent	
			Unidentifiability	60				factor regression)	75

viii Preface

	12.6	12.5.2 12.5.3 Indeper 12.6.1 12.6.2 12.6.3 12.6.4	Discriminative supervised PCA Canonical correlation analysis a dent Component Analysis (ICA) Maximum likelihood estimation The FastICA algorithm Using EM Other estimation principles *	75 75	16	Adaptive basis function models       89         16.1 AdaBoost       89         16.1.1 Representation       89         16.1.2 Evaluation       89         16.1.3 Optimization       89         16.1.4 The upper bound of the training error of AdaBoost       89
13	Spars	se linear	models	77	17	
						17.1       Introduction
14	Kernels			79 79		
	14.1 Introduction			79	18	State space models 93
	17.2	14.2.1	RBF kernels	79	19	Undirected graphical models (Markey
		14.2.2	TF-IDF kernels	79	19	Undirected graphical models (Markov random fields) 95
		14.2.3	Mercer (positive definite)	,,		random netus)
		11.2.5	kernels	79	20	<b>Exact inference for graphical models</b> 97
		14.2.4	Linear kernels	80		
		14.2.5	Matern kernels	80	21	Variational inference
		14.2.6	String kernels	80	22	More variational inference
		14.2.7	Pyramid match kernels	81	22	viole variational interence
		14.2.8	Kernels derived from		23	Monte Carlo inference
			probabilistic generative models	81		
	14.3	Using k	ternels inside GLMs	81	24	
		14.3.1	Kernel machines	81		(MCMC)inference
		14.3.2	L1VMs, RVMs, and other			24.1 Introduction
			sparse vector machines			24.2 Metropolis Hastings algorithm 105
	14.4		nel trick	81		24.3 Gibbs sampling
		14.4.1	Kernelized KNN	82		24.5 Auxiliary variable MCMC * 105
		14.4.2	Kernelized K-medoids	0.2		2 no mannary variable intense
		14.4.2	clustering	82	<b>25</b>	<b>Clustering</b>
		14.4.3	Kernelized ridge regression			
	145	14.4.4	Kernel PCA	83 83	<b>26</b>	Graphical model structure learning 109
	14.5	14.5.1	t vector machines (SVMs) SVMs for classification		27	Latent variable models for discrete data 111
		14.5.1				27.1 Introduction
		14.5.2	Choosing C			27.2 Distributed state LVMs for discrete data 111
		14.5.4	A probabilistic interpretation	65		
		14.5.4	of SVMs	85	<b>28</b>	<b>Deep learning</b>
		14.5.5	Summary of key points	85		Outhorized an acade do
	14.6		rison of discriminative kernel		A	Optimization methods         115           A.1 Convexity         115
			8	86		A.1 Convexity
	14.7		for building generative models .	86		A.2.1 Stochastic gradient descent 115
						A.2.2 Batch gradient descent 115
15	Gaussian processes			87		A.2.3 Line search
	15.1		ction	87		A.2.4 Momentum term
	15.2		regression	87		A.3 Lagrange duality
	15.3		eet GLMs	87		A.3.1 Primal form
	15.4		tion with other methods	87		A.3.2 Dual form
	15.5		nt variable model	87		A.4 Newton's method
	15.6		imation methods for large	07		A.5 Quasi-Newton method
		uatasets		Ŏ/		A.5.1 DFP

Preface			j	ix
	A.5.2	BFGS116	<b>Glossary</b>	9
	A.5.3	Broyden		