Machine Learning and AI

- Methods and Algorithms -

Personnal Notes François Bouvier d'Yvoire

CentraleSupélec & Imperial College

Contents

1	Con	ımon N	Machine Learning algorithms	3
	1.1	Linear	Regression	3
		1.1.1	Maximum Likelihood Estimation (MLE)	3
	1.2	Gradie	ent Descent	4
		1.2.1	Simple Gradient Descent	4
		1.2.2	Gradient Descent with Momentum	4
		1.2.3	Stochastic Gradient Descent	4
	1.3	Model	Selection and Validation	4
		1.3.1	Cross-Validation	4
		1.3.2	Marginal Likelihood	4
	1.4	Bayesi	an Linear Regression	4
		1.4.1	Mean and Variance	4
		1.4.2	Sample function	4

Todo list

	Add bibtex reference
ĺ	Find better paragraph layout

Intro

This document will use the following classification for the machine learning algorithms. However their might be some changes. For exemple, some of them will be part of the commons algorithms and not from their real class.

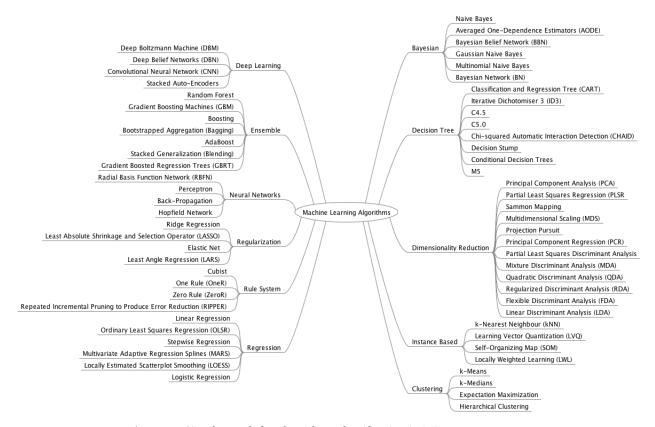


Figure 1 – Simple graph for algorithms classification in ML

Chapter 1

Common Machine Learning algorithms

This chapter is dedicated to the most common ML algorithms, a major part of the notes come from the mml-books.com ______Add bibtex reference

1.1 Linear Regression

Find better paragraph layout

1.1.1 Maximum Likelihood Estimation (MLE)

Closed-Form Solution

- Problem to Solve
- Algorithm
- Properties
- Use Cases

Maximum A Posteriori Estimation (MAP)

- 1.2 Gradient Descent
- 1.2.1 Simple Gradient Descent
- 1.2.2 Gradient Descent with Momentum
- 1.2.3 Stochastic Gradient Descent
- 1.3 Model Selection and Validation
- 1.3.1 Cross-Validation
- 1.3.2 Marginal Likelihood
- 1.4 Bayesian Linear Regression
- 1.4.1 Mean and Variance
- 1.4.2 Sample function