Chapter THREE Generative Models

Siheng Zhang zhangsiheng@cvte.com

September 10, 2020

The notes is mainly based on the following books:

- \bullet Understanding Machine Learning: From Theory to Algorithms, Shai Shalev-Shwartz and Shai Ben-David, 2014 1
- Pattern Recognition and Machine Learning, Christopher M. Bishop, 2006 ²
- Probabilistic Graphical Models: Principles and Techniques, Daphne Koller and Nir Friedman, 2009 ³
- \bullet Graphical Models, Exponential Families, and Variational Inference, Martin J. Wainwright and Michael I. Jordan, 2008 4

This part corresponds to Chapter 24, 31 in UML, Chapter? in PRML, Chapter? in PGM, and mainly answers the following questions:

ullet

•

 $^{^{1}} https://www.cs.huji.ac.il/\tilde{s}hais/UnderstandingMachineLearning/understanding-machine-learning-theory-algorithms.pdf$

²http://users.isr.ist.utl.pt/w̃urmd/Livros/school/Bishop - Pattern Recognition And Machine Learning - Springer 2006.pdf

 $^{^3} https://mitpress.mit.edu/books/probabilistic-graphical-models$

 $^{^4} https://people.eecs.berkeley.edu/\tilde{w}ainwrig/Papers/WaiJor08_FTML.pdf$

Contents

1	Naive Bayes	3
2	Density estimation 2.1 Parametric methods	3
3	Bayesian Reasoning	3
4	PAC-Bayes	3
5	Generative models 5.1 GMM (Gaussian mixture models)	3
6	Exercises and solutions	3

- 1 Naive Bayes
- 2 Density estimation
- 2.1 Parametric methods
- 2.2 Non-parametric methods
- 3 Bayesian Reasoning
- 4 PAC-Bayes
- 5 Generative models
- 5.1 GMM (Gaussian mixture models)
- 5.2 HMM (Hidden Markov models)
- 5.3 v.s. discriminant models
- 5.4 Naive Bayes to linear discriminant models
- 6 Exercises and solutions

Chapter 4. Linear models, perceptron, MLP, deep learning, Generalization bounds on deep learning.