

Q5 Name a parametric method and non-para method with an exple
noting on the major diff between them.

- (and form)
- Parametric: Models with fixed finite set of parameters (μ and σ^2 of Gaussian)
 - Non-Para: Parameters complexity of the models grows with the data

- Parametric Method: MLE, MAP, Non-Para Method: K-nn, Histograms

- MLE setup: N independent samples $\{x_1, \dots, x_n\}$ from distribution P_X , we wish to estimate $P_{X|\theta}(x|\theta)$, θ fixed parameters of the model chosen.

Parameters as random variables \leftarrow we estimate. Assume Gauss distribution with unknown μ and σ^2 ($\theta = \begin{bmatrix} \mu \\ \sigma^2 \end{bmatrix}$). we want to fit Gauss to data by estimating θ .

- MLE is: $\hat{\theta}_{MLE} = \underset{\theta \in \Theta}{\operatorname{argmax}} \prod_{n=1}^N P_{X|\theta}(x_n|\theta)$

- K-nn: Prediction by majority vote (classification) or average (regression) of k closes training examples

- fix number of and vary interval: $\hat{P}_X(x) = \frac{k}{2Nd_k(x)}$ where $d_k(x)$ is the distance to k_{th} nearest point x_n

- The bin around x is implicitly chosen so that it contains k neighbor

- Bayesian classification for k-nn: $\hat{P}_{C|X}(c|x) = \frac{k_c(\text{counts of neighbor from class } c)}{k(\text{number of neighbors})}$

- Test point x which we want to classify select class c with the highest count among the k nearest neighbor to x .