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Probabilistic Machine Learning

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March 5, 2025

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Abstract

As a student of Scientific and Data Intensive Computing, I've created these notes while attending the **Probabilistic Machine Learning** course.

This course will cover the "*probabilistic side*" of machine learning. In particular, we will focus on the following topics:

- Basics of probability and probabilistic inference
- Probabilistic formulation of learning (Empirical Risk Minimization and PAC Learning)
- Graphical Models
- Inference with graphical models: belief propagation
- Hidden Markov Models for sequential data
- Bayesian Linear Regression and Classification, Laplace approximation, Model Selection
- Kernel Regression and Kernel functions, Gaussian Processes for regression (hints)
- Monte Carlo sampling
- Expectation Maximization and Variational Inference
- Bayesian Neural Networks
- Generative Modelling: Variational Autoencoders and Diffusion Processes

While these notes were primarily created for my personal study, they may serve as a valuable resource for fellow students and professionals interested in probabilistic machine learning.

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1 Introduction

1.1 Machine Learning

Machine learning is a field of computer science about **learning models**.

Models

Definition: *Model*

- A **Model** is a hypothesis that certain features of a system of interest are well replicated in another, simpler system.
- **Mathematical Model** is a model where the simpler system consists of a set of mathematical relations between objects (equations, inequalities, etc).
- A **Stochastic Model** is a mathematical model where the objects are probability distributions.

All modelling usually starts by defining a family of models indexed by some parameters, which are tweaked to reflect how well the feature of interest are replicated.

Machine learning deals with algorithms for automatic selection of a model from observations of the system.

Machine Learning

Definition: *Machine learning*

Machine learning explores the study and construction of algorithms that can learn from and make predictions on data.

Wikipedia

There are three main types of machine learning:

Generative and Discriminative Learning

- **Generative Learning** is aimed at describing the full probability distribution of inputs x or input/output pairs (x, y) .

$$p(x, y) = p(x)p(y|x)$$

- **Discriminative Learning** aims at describing the conditional probability of output given the input, or a statistics/function of such probability

$$p(y|x) \quad \text{or} \quad y = f(x)$$

[to fix:]

- **Supervised Learning**: The algorithm learns from labeled data by mapping inputs to outputs.
- **Unsupervised Learning**: The algorithm identifies patterns or structures in unlabeled data.
- **Data Generation**: The algorithm generates new data points.

Inference and Estimation

Two central concepts for probabilistic machine learning are:

- **Inference**: Compute marginals and conditional probability distributions applying the laws of probability.
- **Estimation**: Given data and a family of models, find the best parameters/models that explain the data.

In the Bayesian world: estimation \approx inference.

Probability

Probability is a mathematical theory that deals with **uncertainty**

When a certain problem has to face practical difficulties due to its complexity, we can use probability to model the *aleatorical uncertainty*, which is the uncertainty due to the randomness of the system.

More often, we have a limited knowledge of the system, and we can use probability to model the *epistemic uncertainty*, which is the uncertainty due to the lack of knowledge.

💡 **Tip: Everything is a probability distribution**

In machine learning **everything is a probability distribution**, even if not explicitly stated.

1.2 Probability basics

1.2.1 Random Variables

Random Variables are functions mapping outcomes of an experiment to real numbers. They serve as abstract representations of the outcomes in randomized experiments. Note that what we observe are the *realizations* (values resulting from an observed outcome) of these random variables.

❓ **Example: Random Variable**

Consider the following example:

$$\{Head, Tail\}, \quad \{0, 1\}, \quad \left\{\frac{1}{2}, \frac{1}{2}\right\}.$$

Only the second is the random variable itself; the third is its probability distribution, while the first is the sample space of potential outcomes.

We consider a **Sample Space** Ω , which is the set of all possible outcomes of a random experiment. A random variable X is a function:

$$X : \Omega \rightarrow E, \quad \text{where } E \subseteq \mathbb{R} \quad (\text{or } E \subseteq \mathbb{N})$$

with the probability measure

$$P(X \in S) = P(\{\omega \in \Omega \mid X(\omega) \in S\}), \quad S \subseteq E.$$

A model for our random outcome is the probability distribution of X . In particular, if the sample space is finite or countable the **probability mass function (pmf)** is given by:

$$p(x) := P(X = x).$$

If the sample space is infinite, we use the **probability density function (pdf)** where

$$P(a \leq X \leq b) = \int_a^b p(x)dx \quad \text{and} \quad \int_{\mathbb{R}} p(x)dx = 1.$$

1.2.2 Notable Probability Distributions

Below are some of the most common probability distributions.

Discrete Distributions

Distribution	pmf	Mean	Variance
Binomial $\text{Bin}(n, p)$	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$
Bernoulli $\text{Bern}(p)$	$p \quad (x=1), \quad 1-p \quad (x=0)$	p	$p(1-p)$
Discrete Uniform $\mathcal{U}(a, b)$	$\frac{1}{b-a+1}$	$\frac{a+b}{2}$	$\frac{(b-a+1)^2 - 1}{12}$
Geometric $\text{Geom}(p)$	$(1-p)^{x-1} p$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
Poisson $\text{Pois}(\lambda)$	$\frac{\lambda^x e^{-\lambda}}{x!}$	λ	λ

Continuous Distributions

Distribution	pdf	Mean	Variance
Continuous Uniform $\mathcal{U}(a, b)$	$\begin{cases} \frac{1}{b-a} & x \in [a, b] \\ 0 & \text{otherwise} \end{cases}$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
Exponential $\text{Exp}(\lambda)$	$\lambda e^{-\lambda x}$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
Gaussian $\mathcal{N}(\mu, \sigma^2)$	$\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2\right)$	μ	σ^2
Beta $\text{Beta}(\alpha, \beta)$	$\frac{x^{\alpha-1}(1-x)^{\beta-1}}{B(\alpha, \beta)}$	$\frac{\alpha}{\alpha+\beta}$	$\frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$
Gamma $\text{Gamma}(\alpha, \beta)$	$\frac{\beta^\alpha}{\Gamma(\alpha)} x^{\alpha-1} e^{-\beta x}$	$\frac{\alpha}{\beta}$	$\frac{\alpha}{\beta^2}$
Dirichlet $\text{Dir}(\alpha)$	$\frac{1}{B(\alpha)} \prod_{i=1}^K x_i^{\alpha_i-1}$	$\tilde{\alpha}_i$	$\frac{\tilde{\alpha}_i(1-\tilde{\alpha}_i)}{\alpha_0+1}$
Student's t $St(\nu)$	$\frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\sqrt{\nu\pi} \Gamma\left(\frac{\nu}{2}\right)} \left(1 + \frac{x^2}{\nu}\right)^{-\frac{\nu+1}{2}}$	0	$\begin{cases} \frac{\nu}{\nu-2} & \nu > 2 \\ \infty & 1 < \nu \leq 2 \end{cases}$

Notes:

- For discrete distributions, $n \in \{0, 1, 2, \dots\}$, $p \in [0, 1]$, and x runs over the support.
- For continuous distributions, parameters such as λ , μ , σ , α , and β belong to \mathbb{R} (with appropriate restrictions) and $x \in \mathbb{R}$.
- In the Dirichlet distribution, $\tilde{\alpha}_i = \frac{\alpha_i}{\sum_{h=1}^K \alpha_h}$ and $\alpha_0 = \sum_{i=1}^K \alpha_i$.

- For Student's t-distribution, $\nu > 1$.

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Data Generation Distribution

We want our model to be able to generate an output given a certain input.

- input space:

$$X \subseteq \mathbb{R}^n$$

- output space:

$$Y = \mathbb{R}, \text{ or } \{0, 1\}, \text{ or } \{0, 1, \dots, K\}$$

We want to model the distribution of the data, i.e. the joint distribution of input and output:

$$p(x, y) \in \text{Dist}(X \times Y) \quad p(x, y) = p(x)p(y|x)$$

$$p(x) = \int p(x, y) dy$$

$$p(y|x) = \frac{p(x, y)}{p(x)}$$

$$D \sim p^N(x, y)$$

$$D = \{(x_i, y_i) | i = 1, \dots, N\} \text{ such that } (x_i, y_i) \sim p(x, y)$$

We assume the probability of y given x to be actually a probability depending on a function of x :

$$p(y|x) = p(y|f(x)), \text{ for some } f(x)$$

Hypothesis class: $\mathcal{H} = \{h : X \rightarrow Y\}$

We want to pick an hypothesis h that is close to the true function f .

$$h = h_\theta \text{ with } \theta \in \Theta \subset \mathbb{R}^k$$

$$f(x) = \text{STAT}(p(y|x))$$

regression

$$f(x) = E_p[\bar{y}|x]$$

2.1 Risk and Empirical Risk

$$h \in \mathcal{H} \quad x, y \sim p(x, y)$$

loss function $l(x, y, h) \in \mathbb{R}_{\geq}$,

- 0-1 loss: $l(x, y, h) = \mathbb{I}(h(x) \neq y)$, with $y \in \{0, 1\}$.
- squared loss: $l(x, y, h) = (h(x) - y)^2$, with $y \in \mathbb{R}$.

We have a probabilistic process, so we have some inputs that are more likely than others. If a model makes a mistake on a more likely input, it should be penalized more.

Definition: Risk

The **risk** (or **generalization error**) is defined as:

$$R(h) = E_{x, y \sim p(x, y)} [l(x, y, h)]$$

Risk minimization principle:

The goal is to find the hypothesis h that minimizes the risk.

$$\text{find } h^* \in \mathcal{H} \text{ such that } h^* = \arg \min_{h \in \mathcal{H}} R(h)$$

Definition: Empirical Risk

The **empirical risk** (or **training error**) is defined as:

$$\hat{R} = \frac{1}{N} \sum_{i=1}^N l(x_i, y_i, h)$$

Empirical risk minimization principle:

The goal is to find the hypothesis h that minimizes the empirical risk.

$$\text{find } h_D^* = \arg \min_{h \in \mathcal{H}} \hat{R}(h)$$

2.1.1 Bias Variance Trade-off

In this section, we want to analyze the generalization error and decompose it according to the sources of error that we are going to commit.

In what follows, we will use the squared loss (hence we will focus on regression problems). Considering $h \in \mathcal{H}$, an explicit expression of the generalization error committed when choosing hypothesis h is:

$$R(h) = E_p[l(x, y, h)] = \int \int (h(x) - y)^2 p(x, y) dx dy$$

Theorem 1. The minimizer of the generalization error R is:

$$g(x) = E[y|x] = \int y p(y|x) dy$$

so that $g = \arg \min_h R(h)$, if $g \in \mathcal{H}$

We can rewrite the risk as:

$$R(h) = \underbrace{\int (h(x) - g(x))^2 p(x) dx}_{=0 \text{ if } h(x)=g(x)} + \overbrace{\int \int (g(x) - y)^2 p(x, y) dx dy}^{\text{independent of } h: \text{ intrinsic noise}}$$

$$\begin{aligned} E_D[R(h_D^*)] &= \underbrace{\int (E_D[h_D^*(x)] - g(x))^2 p(x) dx}_{\text{bias}^2} \\ &+ \underbrace{\int E_D[(h_D^*(x) - E_D[h_D^*(x)])^2] p(x) dx}_{\text{variance}} \\ &+ \underbrace{\int \int (g(x) - y)^2 p(x, y) dx dy}_{\text{noise}} \end{aligned}$$

2.2 ERM and Maximum Likelihood

Given a dataset $D = \{(x_i, y_i)\}_{i=1, \dots, m}$ s.t. $D \sim p^m, p = p(x, y)$

We factorize the data generating distributions as: $p(x, y) = p(x)p(y|x)$ and we make an hypothesis on $p(y|x)$, trying to express this conditional probability in a parametric form:

$$p(y|x) = p(y|x, \theta)$$

[check recording for missing part]

We consider the log Likelihood:

$$L(\theta; D) = \sum_{i=1}^m \log p(y_i | x_i, \theta)$$

Then we apply the maximum likelihood principle:

$$\begin{aligned} \arg \min_{\theta} -L(\theta; D) &= \arg \min_{\theta} -\frac{1}{m} \sum_{i=1}^m \log p(y_i | x_i, \theta) \\ &= \arg \min_{\theta} E_{p(x,y)} [-\log p(y | x, \theta)] \end{aligned}$$

since the average is an empirical approximation of the expectation.

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