

**Supervised**

- 1. Decision Tree  
PSEUDO CODE HERE with  $O(n)$  on steps
- 2. Naive Bayes  
PSEUDO CODE HERE with  $O(n)$  on steps
- 3. KNN
  - Non-Parametric
  - fit cost: store  $O(nd)$
  - Prediction Cost:  $O(nd)$  ?
  - Usage:  
PSEUDO CODE HERE with  $O(n)$  on steps
- 4. Linear Regression
- 5. Non-linear Regression (Supervised)

**Unsupervised**

- 1. K-Means (Unsupervised) PSEUDO CODE HERE with  $O(n)$  on steps
- 2. DBSCAN (Unsupervised)
- 3. Outlier Detection Methods

- 1. Ensemble Methods
- 2. Cross-Validation PSEUDO CODE HERE with  $O(n)$  on steps
- 3. Definitions
- 4. Linear Algebra Notes Basics
  - (a)  $w^T x_i = \sum_{j=1}^d w_j x_{ij}$ ,  $x_i, w$  is  $d \times 1$
  - (b)  $a^T A b = b^T B^T a$  both sides are vectors
  - (c)  $\frac{1}{2} \|Xw - y\|_2^2 = \frac{1}{2} \sum_{i=1}^n (w^T x_i - y_i) = \frac{1}{2} w^T X^T X w - w^T X^T y + \frac{1}{2} y^T y$
  - (d)  $\nabla \text{const} = 0, \nabla w^T b = w, \nabla \frac{1}{2} w^T A w = A w$  if  $A$  symmetric
  - (e)  $\nabla \frac{1}{2} \|Xw - y\|_2^2 = X^T X w - X^T y$
  - (f) Normal equation  $X^T X w = X^T y$
  - (g)  $(Xw - y)^T V (Xw - y) = \sum_{i=1}^n v_i (w^T x_i - y_i)^2$
- Run Time
  - (a)  $X^T y : O(nd)$
  - (b)  $X^T X : O(nd^2)$
  - (c) solve  $d \times d$  system of equations :  $O(d^3)$
  - (d) solve normal equation :  $O(d^3 + nd^2)$
- Gradient Descent
  - (a)  $w^{t+1} = w^t - \alpha^t \nabla f(w^t) = w^t - X^T (Xw^t - y)$  (least square)
  - (b) cost  $O(nd)$  no need to form  $X^T X$
  - (c) total cost  $O(ndt)$
  - (d) faster for large  $d$ , works generally
- 5. Multivariable Calc Notes
- 6. Probability Notes