Contents

Preface		ix
I Int	roduction	
1 A	bout the Book and Supporting Material	3
1.1	What Do Data Mining, Machine Learning, and Knowledge	
	Discovery Mean?	3
1.2	·	5
1.3	An Incomplete Survey of the Relevant Literature	8
1.4	Introduction to the Python Language and the Git Code	
	Management Tool	12
1.5	Description of Surveys and Data Sets Used in Examples	13
1.6	8	29
1.7	How to Efficiently Use This Book	35
	References	37
2 F	ast Computation on Massive Data Sets	41
2.1	Data Types and Data Management Systems	41
2.2	Analysis of Algorithmic Efficiency	42
2.3	Seven Types of Computational Problem	44
2.4	Eight Strategies for Speeding Things Up	45
2.5	Case Studies: Speedup Strategies in Practice	48
	References	60
II Sta	atistical Frameworks and Exploratory	
	ta Analysis	
3 P	robability and Statistical Distributions	65
3.1	Brief Overview of Probability and Random Variables	66
3.2	Descriptive Statistics	73
3.3	Common Univariate Distribution Functions	80
3.4	The Central Limit Theorem	98
3.5	Bivariate and Multivariate Distribution Functions	100
	Correlation Coefficients	108
3.7	Random Number Generation for Arbitrary Distributions	111
	References	114

4 C	classical Statistical Inference	115
4.1	Classical vs. Bayesian Statistical Inference	115
4.2	Maximum Likelihood Estimation (MLE)	116
	The Goodness of Fit and Model Selection	123
4.4	ML Applied to Gaussian Mixtures: The Expectation	
	Maximization Algorithm	126
4.5	Confidence Estimates: The Bootstrap and the Jackknife	132
4.6	Hypothesis Testing	135
4.7	Comparison of Distributions	141
4.8	1 0 0	153
	Selection Effects and Luminosity Function Estimation	157
4.10) Summary	162
	References	162
5 B	ayesian Statistical Inference	165
5.1	Introduction to the Bayesian Method	166
5.2	Bayesian Priors	170
5.3	Bayesian Parameter Uncertainty Quantification	174
	Bayesian Model Selection	175
5.5		
	and Lutz–Kelker Biases	180
	Simple Examples of Bayesian Analysis: Parameter Estimation	185
	Simple Examples of Bayesian Analysis: Model Selection	211
	Numerical Methods for Complex Problems (MCMC)	217
	Hierarchical Bayesian Modeling	228
	Approximate Bayesian Computation	232
5.11	Summary of Pros and Cons for Classical and Bayesian	22
	Methods	234
	References	237
Ⅲ Da	ta Mining and Machine Learning	
6 S	earching for Structure in Point Data	243
6.1	Nonparametric Density Estimation	244
	Nearest-Neighbor Density Estimation	251
6.3	· ·	253
6.4	Finding Clusters in Data	263
6.5	, "	269
6.6		
	Should I Use?	273
	References	277
7 D	imensionality and Its Reduction	281
7.1	The Curse of Dimensionality	281
7.2	The Data Sets Used in This Chapter	283
_	· · · · · · · · · · · · · · · · · · ·	200

		Contents • vii
7.3	Principal Component Analysis	283
7.4	Nonnegative Matrix Factorization	295
7.5	Manifold Learning	297
7.6	Independent Component Analysis and Projection	
	Pursuit	304
7.7	Which Dimensionality Reduction Technique Should	
	I Use?	306
	References	309
8 R	egression and Model Fitting	311
8.1	Formulation of the Regression Problem	311
8.2	Regression for Linear Models	315
8.3	Regularization and Penalizing the Likelihood	321
8.4	Principal Component Regression	326
8.5	Kernel Regression	327
8.6	Locally Linear Regression	328
8.7	Nonlinear Regression	329
8.8	Uncertainties in the Data	331
8.9	Regression That Is Robust to Outliers	332
8.10	Gaussian Process Regression	337
	Overfitting, Underfitting, and Cross-Validation	341
8.12	Which Regression Method Should I Use?	349
	References	351
9 C	lassification	353
9.1	Data Sets Used in This Chapter	353
9.2	Assigning Categories: Classification	354
9.3	Generative Classification	356
9.4	K-Nearest-Neighbor Classifier	366
9.5	Discriminative Classification	367
9.6	Support Vector Machines	370
9.7	Decision Trees	373
9.8	Deep Learning and Neural Networks	381
9.9	Evaluating Classifiers: ROC Curves	391
9.10	Which Classifier Should I Use?	393
	References	397
10	Гime Series Analysis	399
10.1	Main Concepts for Time Series Analysis	400
10.2	Modeling Toolkit for Time Series Analysis	401
10.3	Analysis of Periodic Time Series	420
10.4	Temporally Localized Signals	447
	Analysis of Stochastic Processes	449
10.6	Which Method Should I Use for Time Series	
	Analysis?	459
	References	460

IV Appendices

A An Introduction to Scientific Computing with Python	467
A.1 A Brief History of Python	467
A.2 The SciPy Universe	468
A.3 Getting Started with Python	470
A.4 IPython: The Basics of Interactive Computing	482
A.5 Introduction to NumPy	484
A.6 Visualization with Matplotlib	489
A.7 Overview of Useful NumPy/SciPy Modules	492
A.8 Efficient Coding with Python and NumPy	497
A.9 Wrapping Existing code in Python	501
A.10 Other Resources	502
B AstroML: Machine Learning for Astronomy	505
B.1 Introduction	505
B.2 Dependencies	505
B.3 Tools Included in AstroML v1.0	506
B.4 Open Source Deep Learning Libraries	507
C Astronomical Flux Measurements and Magnitudes	509
C.1 The Definition of the Specific Flux	509
C.2 Wavelength Window Function for Astronomical	
Measurements	509
C.3 The Astronomical Magnitude Systems	510
D SQL Query for Downloading SDSS Data	513
E Approximating the Fourier Transform with the FFT	515
References	518
Visual Figure Index	521
Index	529