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Algorithm 1 k-Nearest Neighbor [Tay et al., 2014] link:16,31

Input: X: training data, Y: Class labels of X, x : unknown sample

Output: Class label of unknown sample

```

1: function CLASSIFY( $X, Y, x$ )
2:   for  $i = 1$  to  $m$  do
3:     Compute distance  $d(X_i, x)$ 
4:   end for
5:   Compute set  $I$  containing indices for the  $k$  smallest distances  $d(X_i, x)$ 
6:   Return majority label  $\{Y_i \text{ where } i \in I\}$ 
7: end function

```

Algorithm 2 Adaboost [Schapire, 2014]

Input:

Training data $\{(x_i, y_i)_{i=1}^N$ where $x_i \in \mathbb{R}^k$ and $y_i \in \{-1, 1\}\}$

Large number of classifiers denoted by $f_m(x) \in \{-1, 1\}$

0-1 loss function I defined as

$$I(f_m(x, y)) = \begin{cases} 0, & \text{if } f_m(x_i) = y_i \\ 1, & \text{if } f_m(x_i) \neq y_i \end{cases} \quad (1)$$

(2)

Output: The final classifier

```

1: for  $i = 1$  to  $N$  do
2:   for  $i = 1$  to  $M$  do
3:     Fit weak classifier  $m$  to minimize the objective function:
4:      $\epsilon_m = \frac{\sum_{i=1}^N w_i^m I(f_m(x_i) \neq y_i)}{x^2 + 2x + 1}$ 
5:     where  $I(f_m(x_i) \neq y_i) = 1$  if  $f_m(x_i) \neq y_i$  and 0 otherwise
6:      $\alpha_m = \ln \frac{1 - \epsilon_m}{\epsilon_m}$ 
7:   end for
8:   for all  $i$  do
9:      $w_i^{m+1} = w_i^{(m)} e^{\alpha_m I(f_m(x_i) \neq y_i)}$ 
10:  end for
11: end for

```

Algorithm 3 Adaboost [Hertzmann et al., 2015]

Input:

Training data $\{(x_i, y_i)_{i=1}^N$ where $x_i \in \mathbb{R}^k$ and $y_i \in \{-1, 1\}\}$

Output: Weighted sum that represents the final output of the boosted classifier

```

1: Given Training data  $\{(x_i, y_i) \text{ where } y_i \in \{-1, 1\}\}$ 
2: initialize  $D_1$  = uniform distribution on training examples
3: for  $t = 1$  to  $T$  do
4:   Train weak classifier  $h_t$  on  $D_t$ 
5:   choose  $\alpha_t > 0$ 
6:   compute new distribution  $D_{t+1}$ :
7:   for all  $i$  do
8:     multiply  $D_t(x)$  by

```

$$\begin{cases} e^{-\alpha_t}, & (< 1) \text{ if } y_i = h_t(x_i) \\ e^{\alpha_t}, & (> 1) \text{ if } y_i \neq h_t(x_i) \end{cases} \quad (3)$$

(4)

```

9:   renormalize
10: end for
11: output final classifier  $H_{final}(x) = \text{sign}(\sum \alpha_t h_t(x))$ 
12: end for

```

Algorithm 4 Adaboost4 [., 2012] Link:23,35,93,95

Input:Training data $\{(x_i, y_i)_{i=1}^N$ where $x_i \in \mathbb{R}^k$ and $y_i \in \{-1, 1\}\}$ **Output:** Weighted sum that represents the final output of the boosted classifier

- 1: Set uniform example weights.
 - 2: **for** each base learner **do**
 - 3: Train base learner with weighted sample.
 - 4: Test base learner on all data.
 - 5: Set learner weight with weighted error.
 - 6: Set example weights based on ensemble predictions.
 - 7: **end for**
-

Algorithm 5 Random forest [Bernstein, 2016] Link:78

Input: S: training set, F:Features and number of trees in forest B **Output:** Constructed tree

- 1: **function** RANDOMFOREST(S, F)
 - 2: $H \leftarrow \emptyset$
 - 3: **for** $i \in 1, \dots, B$ **do**
 - 4: $S^{(i)} \leftarrow$ A bootstrap sample from S
 - 5: $h_i \leftarrow \text{RANDOMIZEDTREELEARN}(S^{(i)}, F)$
 - 6: $H \leftarrow H \cup \{h_i\}$
 - 7: **end for**
 - 8: return H
 - 9: **end function**
 - 10: **function** RANDOMIZEDTREELEARN(S, F)
 - 11: At each node:
 - 12: $f \leftarrow$ a very small subset of F
 - 13: Split on best feature in f
 - 14: return The learned tree
 - 15: **end function**
-

Algorithm 6 Iterative Dichotomiser 3 [., 2015a] Link:12,14,41, 69,95,98,114,134,164,177,186,193

Input: D : Training Data, X : Set of Input Attributes**Output:** A decision tree

- 1: **function** ID3(D, X)
 - 2: Let T be a new tree
 - 3: **if** all instances in D have the same class c **then**
 - 4: Label(T) = c ; Return T
 - 5: **end if**
 - 6: **if** $X = \emptyset$ or no attribute has positive information gain **then**
 - 7: Label(T) = most common class in D ; Return T
 - 8: **end if**
 - 9: $X \leftarrow$ attribute with highest information gain
 - 10: Label(T) = X
 - 11: **for** each value x of X **do**
 - 12: $D_x \leftarrow$ instances in D with $X = x$
 - 13: **if** D_x is empty **then**
 - 14: Let T_x be a new tree
 - 15: Label(T_x) = most common class in D
 - 16: **else**
 - 17: $T_x = \text{ID3}(D_x, X - \{x\})$
 - 18: **end if**
 - 19: Add a branch from T to T_x labeled by x
 - 20: **end for**
 - 21: return T
 - 22: **end function**
-

Algorithm 7 Perceptron [Brownlee, 2015d] Link:65

Input: ProblemSize, InputPatterns, Max number of iterations, Learning rate

Output: WeightsClassification of the entire training set)

```
1: for  $i = 1$  to Max number of iterations do
2:    $Pattern_i \leftarrow \text{SelectInputPattern}(\text{InputPatterns})$ 
3:    $Activation_i \leftarrow \text{ActivateNetwork}(Pattern_i, \text{Weights})$ 
4:    $Output_i \leftarrow \text{TransferActivation}(Activation_i)$ 
5:    $\text{UpdateWeights}(Pattern_i, Output_i, \text{Learning rate})$ 
6: end for
7: Return Weights
```

Algorithm 8 Perceptron [Amini, 2015] Link:65

Input:

Training set $S = ((x_1, y_1), \dots, (x_m, y_m))$

Learning rate $\eta > 0$

Maximum number of iterations T

Output: Parameters of the linear model $w^{(t)}$

Initialize weights $w^{(0)} = (\bar{w}^{(0)}, w_0^{(0)})$

$t \leftarrow 0$

```
1: while  $t \leq T$  do
2:   Choose an example at random  $(x, y) \in S$ 
3:   if  $y \times (\langle \bar{w}^{(t)}, x \rangle + w_0^{(t)}) \leq 0$  then
4:      $w_0^{(t+1)} \leftarrow w_0^{(t)} + \eta \times y$ 
5:      $\bar{w}^{(t+1)} \leftarrow \bar{w}^{(t)} + \eta \times y \times x$ 
6:   else
7:      $w^{(t+1)} \leftarrow w^{(t)}$ 
8:   end if
9: end while
10:  $t \leftarrow t + 1$ 
```

Algorithm 9 Back-propagation [Brownlee, 2015a] Link:15,53,82,95

Input: ProblemSize, InputPatterns, Max number of iterations, Learning rate

Output: Network

```
1: Network  $\leftarrow \text{ConstructNetworkLayers}()$ 
2:  $Network_{weights} \leftarrow \text{InitializeWeights}(\text{Network}, \text{ProblemSize})$ 
3: for  $i = 1$  to Max number of iterations do
4:    $Pattern_i \leftarrow \text{SelectInputPattern}(\text{InputPatterns})$ 
5:    $Output_i \leftarrow \text{ForwardPropagate}(Pattern_i, \text{Network})$ 
6:    $\text{BackwardPropagateError}(Pattern_i, Output_i, \text{Network})$ 
7:    $\text{UpdateWeights}(Pattern_i, Output_i, \text{Network}, \text{Learning rate})$ 
8: end for
9: Return Network
```

Algorithm 10 Back-propagation2 [Ng,]

Input:Training Set $x^{(1)}, y^{(1)}, \dots, (x^{(m)}, y^{(m)})$ **Output:**

Gradient of the cost function

- 1: $\Delta_{ij}^{(l)} = 0$ (for all l, i, j)
 - 2: **for** $i = 1$ to m **do**
 - 3: Set $a^{(1)} = x^{(i)}$
 - 4: Perform forward propagation to compute $a^{(l)}$ for $l = 2, 3, \dots, L$
 - 5: Using $y^{(i)}$, compute $\delta^{(L)} = a^{(L)} - y^{(i)}$
 - 6: Compute $\delta^{(L-1)}, \delta^{(L-2)}, \dots, \delta^{(2)}$
 - 7: $\Delta_{ij}^{(l)} := \Delta_{ij}^{(l)} + a_j^{(l)} \delta_i^{(l+1)}$
 - 8: **end for**
 - 9: $D_{ij}^{(l)} := \frac{1}{m} \Delta_{ij} + \lambda \theta_{ij}^{(l)}$ if $j \neq 0$
 - 10: $D_{ij}^{(l)} := \frac{1}{m} \Delta_{ij}$ if $j = 0$
 - 11: $\frac{\partial}{\partial \theta_{ij}^{(l)}} J(\theta) = D_{ij}^{(l)}$
-

Algorithm 11 Learning Vector Quantization [Brownlee, 2015c] Link : 97 and 105

Input: ProblemSize, InputPatterns, Max number of iterations, $CodebookVectors_{num}$, Learning rate**Output:** CodebookVectors

- 1: $CodebookVectors \leftarrow InitializeCodebookVectors(CodebookVectors_{num}, ProblemSize)$
 - 2: **for** $i = 1$ to Max number of iterations **do**
 - 3: $Pattern_i \leftarrow SelectInputPattern(InputPatterns)$
 - 4: $Bmu_i \leftarrow SelectBestMatchingUnit(Pattern_i, CodebookVectors)$
 - 5: **for** $Bmu_i^{attribute} \in Bmu_i$ **do**
 - 6: **if** $Bmu_i^{class} \equiv Pattern_i^{class}$ **then**
 - 7: $Bmu_i^{attribute} \leftarrow Bmu_i^{attribute} + learn_{rate} \times (Pattern_i^{attribute} - Bmu_i^{attribute})$
 - 8: **else**
 - 9: $Bmu_i^{attribute} \leftarrow Bmu_i^{attribute} - learn_{rate} \times (Pattern_i^{attribute} - Bmu_i^{attribute})$
 - 10: **end if**
 - 11: **end for**
 - end for**
 - Return** CodebookVectors
-

Algorithm 12 Self Organizing Map [Brownlee, 2015b] Link: 63, 71, 85, 86, 98, 105

Input: InputPatterns, Max number of iterations, Learning rate, $Grid_{width}$, $Grid_{height}$ **Output:** CodebookVectors

- 1: $CodebookVectors \leftarrow InitializeCodebookVectors(Grid_{width}, Grid_{height}, InputPatterns)$
 - 2: **for** $i = 1$ to Max number of iterations **do**
 - 3: $Learn_{rate}^i \leftarrow CalculateLearningRate(i, learn_{rate}^{init})$
 - 4: $neighborhood_{size}^i \leftarrow CalculateNeighborhoodSize(i, neighborhood_{init}^{size})$
 - 5: $Pattern_i \leftarrow SelectInputPattern(InputPatterns)$
 - 6: $Bmu_i \leftarrow SelectBestMatchingUnit(Pattern_i, CodebookVectors)$
 - 7: Neighborhood $\leftarrow Bmu_i$
 - 8: Neighborhood $\leftarrow SelectNeighbors(Bmu_i, CodebookVectors, neighborhood_{size}^i)$
 - 9: **for** $Vector_i \in Neighborhood$ **do**
 - 10: **for** $Vector_i^{attribute} \in Vector_i$ **do**
 - 11: $Vector_i^{attribute} \leftarrow Vector_i^{attribute} + learn_{rate} \times (Pattern_i^{attribute} - Vector_i^{attribute})$
 - 12: **end for**
 - 13: **end for**
 - 14: **end for**
 - 15: **Return** CodebookVectors
-

Algorithm 13 Self Organizing Map [[., g](#)] Link:69

Input:Training data: Vectors of length n 1: $(x_{1,1}, x_{1,2}, \dots, x_{1,n})$

2:

3:

4: $(x_{p,1}, x_{p,2}, \dots, x_{p,n})$ ▷ p distinct training vectors**Output:**A vector Y of length $m : (y_1, y_2, \dots, y_m)$ 5: ▷ Sometimes $m < n$, sometimes $m > n$, sometimes $m = n$ 6: Select output layer network topology ▷ Initialize current neighborhood distance, $D(0)$, to a positive value

7: Initialize weights from inputs to outputs to small random values

8: Let $t = 1$ 9: **while** computational bounds are not exceeded **do**10: Select an input sample i_l 11: Compute the square of the Euclidean distance of i_l 12: from weight vectors(w_j) associated with each output node

$$\sum_{k=1}^n ((i_{l,k} - w_{j,k}(t)))^2$$

13: Select output node j^* that has weight vector with minimum value from step 2)14: Update weights to all nodes within a topological distance given by $D(t)$ from j^* using the weight update rule: $w_j(t+1) = w_j(t) + \eta(t)(i_l - w_j(t))$ 15: increment t 16: **end while**

Algorithm 14 Hierarchial Agglomerative Algorithm [[Stein, 2016a](#)] Link:46,101

Input: $\langle V, E, w \rangle$. d_c .Distance measure for two clusters**Output:** $\langle V_T, E_T \rangle$.Cluster hierarchy or dendogram1: $C = \{\{v \mid v \in V\}\}$

▷ Initial Clustering

2: $V_t = \{v_C \mid C \in C\}, E_T = \emptyset$

▷ Initial Dendogram

3: **while** $|C| > 1$ **do**4: $update_distance_matrix(C, G, d_c)$ 5: $\{C, C'\} = \underset{\{C_i, C_j\} \in C: C_i \neq C_j}{argmin} d_c(C_i, C_j)$ 6: $C = (C \setminus \{C, C'\}) \cup \{C \cup C'\}$

▷ Merging

7: $V_T = V_T \cup \{v_{C,C'}\}, E_T = E_T \cup \{\{v_{C,C'}, v_C\}, \{v_{C,C'}, v_{C'}\}\}$

▷ Dendogram

8: **end while**9: Return T

Algorithm 15 Hierarchial Agglomerative Algorithm 2 [[., 2015c](#)] Link:46,101,158

Input:

N number of Data points

 d_c .Distance measure for two clusters**Output:** Cluster hierarchy or dendogram of size N1: **while** More than one cluster remains **do**

2: Compute the proximity graph if necessary

3: repeat

4: Merge the closest two clusters.

5: Update the proximity matrix to reflect the proximity between the new cluster and the original clusters.

6: **end while**

Algorithm 16 Hierarchial Divisive Algorithm [Stein, 2016b]

Input:

$\langle V, E, w \rangle$. Weighted graph
 d_c . Distance measure for two clusters

Output: $\langle V_T, E_T \rangle$. Cluster hierarchy or dendrogram

```
1:  $C = \{V\}$  ▷ Initial Clustering
2:  $V_t = \{v_C \mid C \in C\}, E_T = \emptyset$  ▷ Initial Dendrogram
3: while  $\exists C_x : (C_x \in C \wedge |C_x| > 1)$  do
4:    $update\_distance\_matrix(C, G, d_c)$ 
5:    $\{C, C'\} = \underset{\{C_i, C_j\} : C_i \cup C_j = C_x \wedge C_i \cap C_j = \emptyset}{argmax} d_c(C_i, C_j)$ 
6:    $C = (C \setminus \{C, C'\}) \cup \{C \cup C'\}$  ▷ Merging
7:    $V_T = V_T \cup \{v_{C, C'}\}, E_T = E_T \cup \{\{v_{C, C'}, v_C\}, \{v_{C, C'}, v_{C'}\}\}$  ▷ Dendrogram
8: end while
9: Return  $T$ 
```

Algorithm 17 Hierarchial Divisive Algorithm [Stein, 2016b]

Input:

$\langle V, E, w \rangle$. Weighted graph
 d_c . Distance measure for two clusters

Output: $\langle V_T, E_T \rangle$. Cluster hierarchy or dendrogram

```
1: while More than one cluster remains do
2:   Create a new cluster by breaking the link corresponding to the largest distance (smallest similarity).
3: end while
```

Algorithm 18 C4.5 [Dai and Ji, 2014] Link :18,72,87,102,130,131,132,133,134,135 ,178

Input:

T : Training dataset
 S : Attributes

Output: decision tree $Tree$

```
1: function C4.5( $T$ )
2:   if  $T$  is NULL then
3:     return failure
4:   end if
5:   if  $S$  is NULL then
6:     return  $Tree$  as a single node with most frequent class label in  $T$ 
7:   end if
8:   if  $|S| = 1$  then
9:     return  $Tree$  as a single node  $S$ 
10:  end if
11:  set  $Tree = \{\}$ 
12:  for  $a \in S$  do
13:    set  $Info(a, T) = 0$  and  $SplitInfo(a, T) = 0$ 
14:    compute  $Entropy(a)$ 
15:    for  $v \in values(a, T)$  do
16:      set  $T_{a,v}$  as the subset of  $T$  with attribute  $a = v$ 
17:       $Info(a, T) += \frac{|T_{a,v}|}{|T_a|} Entropy(a)$ 
18:       $SplitInfo(a, T) += -\frac{|T_{a,v}|}{|T_a|} \log \frac{|T_{a,v}|}{|T_a|}$ 
19:    end for
20:     $Gain(a, T) = Entropy(a) - Info(a, T)$ 
21:     $GainRatio(a, T) = \frac{Gain(a, T)}{SplitInfo(a, T)}$ 
22:  end for
23:  set  $a_{best} = argmax\{GainRatio(a, T)\}$ 
24:   $a_{best}$  into  $Tree$ 
25:  for  $v \in values(a_{best}, T)$  do call C4.5( $T_{a,v}$ )
26:  end for
27:  return  $Tree$ 
28: end function
```

Algorithm 19 Gradient Descent [., 2015b] Link :35,106,142, 210

Input:

f
starting value x_1
termination tolerances

Output: $x_{maxIters}$

```
1: for  $i = 1$  to  $maxIters$  do
2:   Compute the search direction  $d_t = -\delta f(x_t)$ 
3:   if  $|d_T| < \epsilon_g$  then
4:     return "Converged to critical point", output  $x_t$ 
5:   end if
6:   Find  $\alpha_t$  so that  $f(x_t + \alpha_t d_t) < f(x_t)$ 
7:   if  $|\alpha_t d_T| < \epsilon_x$  then
8:     return "Converged in x", output  $x_t$ 
9:   end if
10:  Let  $x_{t+1} = x_t + \alpha_t d_t$ 
11: end for
12: Return "Max number of iterations reached", output  $x_{maxIters}$ 
```

Algorithm 20 Naive Bayes [., e] Link:6,7,8, 9, 57,88,89,90,102,157,166,167,168,178,179,185,187

Input:

C : A fixed set of classes
 D : Documents

Output: Category(Class) of the Documents

```
1: function TRAINMULTINOMIALNB( $C, D$ )
2:    $V \leftarrow EXTRACTVOCABULARY(D)$ 
3:    $N \leftarrow COUNTDOCS(D)$ 
4:   for each  $c \in C$  do
5:      $N_c \leftarrow COUNTDOCSINCLASS(D, c)$ 
6:      $prior|c| \leftarrow N_c / N$ 
7:      $text_c \leftarrow CONCATENATE TEXT OF ALL DOCS IN CLASS(D, C)$ 
8:     for each  $t \in V$  do
9:        $condprob|t||c| \leftarrow \frac{T_{ct}+1}{\sum_{t'} (T_{ct'}+1)}$ 
10:    end for
11:  end for
12:  return  $V, prior, condprob$ 
13: end function
14: function APPLYMULTINOMIALNB( $C, D, prior, condprob, d$ )
15:    $W \leftarrow EXTRACTTOKENS FROM DOC(V, d)$ 
16:   for each  $c \in C$  do
17:      $score|c| \leftarrow \log prior|c|$ 
18:     for each  $t \in W$  do
19:        $score|c| + = \log condprob|t||c|$ 
20:     end for
21:   end for
22:   return  $\arg \max_{c \in C} score|c|$ 
23: end function
```

Algorithm 21 Lasso Regression [[Wang et al.,](#)] Link:52,61,209,214

Input:

ipy : Inner product vector, $ipy_i = \langle y, X_{\cdot i} \rangle$
 ipx : Inner product matrix, $ipx_{ij} = \langle X_{\cdot i}, X_{\cdot j} \rangle$
 λ : Penalty parameter
 N : Number of samples

Output: β : Regression parameter vector

```
1: function FASTLASSO( $ipy, ipx, \lambda, N$ )  
2:   stop_thr ▷ Threshold for stopping iteration  
3:    $p \leftarrow \text{length}(ipy)$   
4:    $\beta \leftarrow 0$  with length  $p$   
5:    $gc \leftarrow 0$  with length  $p$   
6:   while  $\text{difBeta}_{max} \geq \text{stop\_thr}$  do  
7:      $\text{difBeta}_{max} \leftarrow 0$   
8:     for  $j = 1 \leftarrow p$  do  
9:        $z \leftarrow (ipy[j] - gc[j])/N + \beta[j]$   
10:       $\text{beta\_tmp} \leftarrow \max(0, z - \lambda) - \max(0, -z - \lambda)$   
11:       $\text{difBeta} \leftarrow \text{beta\_tmp} - \beta[j]$   
12:       $\text{difabs} \leftarrow \text{abs}(\text{difBeta})$   
13:      if  $\text{difabs} > 0$  then  
14:         $\beta[j] \leftarrow \text{beta\_tmp}$   
15:         $gc \leftarrow gc + ipx[j] \times \text{difBeta}$   
16:         $\text{difBeta}_{max} = \max(\text{difBeta}_{max}, \text{difabs})$   
17:      end if  
18:    end for  
19:  end while  
20: end function
```

Algorithm 22 Bagging [[., a](#)] Link:43,105

Input:

B : the number of bags or base hypotheses
 L : Base Learning Algorithm

Output: New Training Sets

```
1: function BAGGING( $examples, B, L$ )  
2:   for  $i = 1$  to  $B$  do  
3:      $examples_i \leftarrow$  a bootstrap sample of  $examples$   
4:   end for  
5:   Compute set  $I$  containing indices for the  $k$  smallest distances  $d(X_i, x)$   
6:    $h_i \leftarrow$  apply  $L$  to  $examples_i$   
7:   Return  $h_1, h_2, \dots, h_B$   
8: end function
```

Algorithm 23 Deep Q-Learning with Experience Replay [Mnih et al., 2013] Link: 42, 81, 155 ,156,177

Input:

D: data set

Q: Action-Value Function

Output: Actions that maximize the total reward

```

1: for  $i = 1$  to  $M$  do
2:   Initialise sequence  $s_1 = \{x_1\}$  and preprocessed sequenced  $\phi = \phi(s_1)$ 
3:   for  $i = 1$  to  $T$  do
4:     With probability  $\epsilon$  select a random action  $a_t$  otherwise select  $a_t = \max_a Q * (\phi(s_t).a : \theta)$ 
5:     Execute action  $a_t$  in emulator and observe reward  $r$  and image  $x_{t+1}$ 
6:     Set  $s_{t+1} = s_t, a_t, x_{t+1}$  and preprocess  $\phi_{t+1} = \phi(s_{t+1})$ 
7:     Store transition  $(\phi_t, a_t, r_t, \phi_{t+1})$  in  $D$ 
8:     Set  $y_j =$ 

```

$$\begin{cases} r_j, & \text{for terminal } \phi_{j+1} \\ r_j + \gamma \max_{a'} Q(\phi_{j+1}, a'; \theta), & \text{for terminal } \phi_{j+1} \end{cases} \quad (5)$$

$$\quad (6)$$

```

9:   Perform a gradient descent step on  $(y_j - Q(\phi_j, a_j; \theta))^2$  according to the following equation
10:

```

$$\Delta_{\theta} L_i(\theta_i) = \mathbb{E}_{s, a \sim \rho(\cdot); s' \sim \epsilon[(r + \gamma \max_{a'} Q(s', a'; \theta_{i-1}) - Q(s, a; \theta_i)) \Delta_{\theta_i} Q(s, a; \theta_i)]}$$

```

11:   end for
12: end for

```

Algorithm 24 PageRank [., f] Link:20,109,203,204

Input:

G: inlink file

iteration: Number of iteration

Output: PageRank

```

1: function PAGERANK( $G, iteration$ )
2:    $d \leftarrow 0.85$  ▷ damping factor: 0.85
3:    $oh \leftarrow G$  ▷ get outlink hash from G
4:    $ih \leftarrow G$  ▷ get inlink hash from G
5:    $N \leftarrow G$  ▷ get number of pages from G
6:   for all  $p$  in the graph do
7:      $opg[p] \leftarrow \frac{1}{N}$ 
8:   end for
9:   while  $iteration > 0$  do
10:     $dp \leftarrow 0$ 
11:    for all  $p$  that has no out-links do
12:       $dp \leftarrow dp + d * \frac{opg[p]}{N}$ 
13:    end for
14:    for all  $p$  in the graph do
15:       $npg[p] \leftarrow dp + \frac{[1-d]}{N}$ 
16:      for all  $ip$  in  $ih[p]$  do
17:         $npg[p] \leftarrow dp + \frac{d * opg[ip]}{oh[ip]}$ 
18:      end for
19:    end for
20:     $opg \leftarrow npg$ 
21:     $iteration \leftarrow iteration - 1$ 
22:  end while
23: end function

```

Algorithm 25 K means [[., b](#)] Link:48,59,139,187,205

Input:

$E = \{e_1, e_2, \dots, e_k\}$
 k (number of clusters)
 $MaxIters$ (limit of iterations)

Output:

$C = \{c_1, c_2, \dots, c_k\}$
 $L = \{l(e) | e = 1, 2, \dots, n\}$ (set of cluster labels of E)

```
1: for each  $c_i \in C$  do
2:    $c_i \leftarrow e_j \in E$  (e.g random selection)
3: end for
4: for each  $e_i \in E$  do
5:    $l(e_i) \leftarrow \operatorname{argmin}_{j \in \{1..k\}} \operatorname{Distance}(e_i, c_j)$ 
6: end for
7:  $changed \leftarrow false$ 
8:  $iter \leftarrow 0$ 
9: while  $changed = true$  and  $iter \leq MaxIters$  do
10:   for  $c_i \in C$  do
11:      $UpdateCluster(c_i)$ 
12:   end for
13:   for  $c_i \in E$  do
14:      $minDist \leftarrow \operatorname{argmin}_{j \in \{1..k\}} \operatorname{Distance}(e_i, c_j)$ 
15:     if  $minDist \neq l(e_i)$  then
16:        $l(e_i) \leftarrow minDist$ 
17:        $changed \leftarrow true$ 
18:     end if
19:   end for
20:    $iter++$ 
21: end while
```

Algorithm 26 K means [[Hamerly,](#)] Link:48,59,139,187,205

Input:

k the number of centers
 X the n data points in d dimensions
initial location of the centers $C = \{c_j\}$

Output: C The final clusters

```
1: while the any  $c_j$  change location do
2:   for  $i \in \{1..n\}$  do
3:      $class(x_i) \leftarrow \operatorname{arg min}_j ||x_i - c_j||$ 
4:   end for
5:   for  $j \in \{1..k\}$  do  $c_j \leftarrow \frac{\sum_i I(class(x_i)=j)x_i}{\sum_i I(class(x_i)=j)}$ 
6:   end for
7: end while
8: return  $C$ 
```

Algorithm 27 K medoids [[Hamerly,](#)]

Input:

D (Pairwise distance matrix which describe the pairwise distances for the datapoints being clustered)
 $n \times n$ matrix of distances between all pairs of datapoints
the number of medoids desired k
 M The initial medoids

Output: M The final clusters

```
1: while any medoids  $m_j$  changes do
2:   for  $i \in \{1..n\}$  do
3:      $class(x_i) \leftarrow \operatorname{arg min}_j D_{ij}$ 
4:   end for
5:   for  $j \in \{1..|M|\}$  do  $m_j \leftarrow \operatorname{arg min}_i I(class(i) = j) D_{ij}$ 
6:   end for
7: end while
```

Algorithm 28 DBSCAN link:13,156,161,182 [Ram et al., 2010]

Input:

D : Data

ϵ : Threshold distance

$MinPts$: Minimum number of points required to form a cluster

Output: Clustered Data

```

1: function DBSCAN( $D, \epsilon, minPts$ )
2:    $C = 0$ 
3:   for each point  $P$  in dataset  $D$  do
4:     if  $P$  is visited then
5:       continue next point
6:     end if
7:     mark  $P$  as visited
8:      $NeighborPts = regionQuery(P, \epsilon)$ 
9:     if  $sizeof(NeighborPts) < MinPts$  then
10:      mark  $P$  as NOISE
11:    else
12:       $C = \text{next cluster}$ 
13:       $expandCluster(P, NeighborPts, C, \epsilon, MinPts)$ 
14:    end if
15:  end for
end function
function EXPANDCLUSTER( $P, NeighborPts, C, \epsilon, MinPts$ )
18: add  $P$  to Cluster  $C$ 
19: for each point  $P'$  in  $NeighborPts$  do
20:   if  $P'$  is not visited then
21:    mark  $P'$  as visited
22:     $NeighborPts' = regionQuery(P', \epsilon)$ 
23:    if  $sizeof(NeighborPts') \geq MinPts$  then
24:       $NeighborPts = NeighborPts \text{ joined with } NeighborPts'$ 
25:    end if
26:  end for
27:  if  $P'$  is not yet member of any cluster then
28:    add  $P'$  to cluster  $C$ 
29:  end if
30: end for
end function
function REGIONQUERY( $P, \epsilon$ )
33: return all points within  $P$ 's  $\epsilon$  neighborhood
end function

```

Algorithm 29 Principle Component Analysis [., 2014] Link:41,69,72

Input:

x_1, \dots, x_n d length vector, k

Output: Transform matrix R

```

1:  $X \leftarrow n \times d$  data matrix with  $x_i$  in each row
2:  $\bar{x} \leftarrow \frac{1}{n} \sum_{i=1}^n x_i$ 
3:  $X \leftarrow$  subtract  $\bar{x}$  from each row  $x_i$  in  $X$ 
4:  $COV \leftarrow \frac{1}{n-1} X^T \times X$  Compute eigenvalue  $e_1, \dots, e_d$  of  $COV$ , and sort them
5: Compute matrix  $V$  which satisfy  $V^{-1} \times COV \times V = D$ ,  $D$  is the diagonal matrix of eigenvalue of  $COV$ 
6:  $R \leftarrow$  the first  $k$  column of  $V$ 

```

Algorithm 30 Logistic Regression [., d] link:10,11,109,110,115,180

Input:

Training data of the form $\{(x_1, 1), (x_2, 0), \dots\}$

x : unknown sample

Output: The output is a probability that the given input point belongs to a certain class

1: $0 \leftarrow \beta$

2: Compute y by setting its elements to

$$y = \begin{cases} 1, & \text{if } g_i = 1 \\ 0, & \text{if } g_i = 2 \end{cases} \quad (7)$$

$i = 1, 2, \dots, N$

3: Compute p by setting its elements to

$$p(x_i, \beta) = \frac{e^{\beta^T x_i}}{1 + e^{\beta^T x_i}} \quad (8)$$

$i = 1, 2, \dots, N$

4: Compute the diagonal matrix W . The i th diagonal element is $p(x_i, \beta)(1 - p(x_i, \beta))$

5: $z \leftarrow X\beta + W^{-1}(y - p)$

6: $\beta \leftarrow (X^T W X)^{-1} X^T W z$

7: If the stopping criteria, stop; otherwise go back to step 3

Algorithm 31 Gaussian Process [., c] Link:78, 122

Input:

$X = \begin{bmatrix} x_1^T \\ \dots \\ x_n^T \end{bmatrix} \in \mathbb{R}^{n \times D}$, m training inputs

$y = \begin{bmatrix} y_1^T \\ \dots \\ y_n^T \end{bmatrix} \in \mathbb{R}^n$

$k(\cdot, \cdot) : \mathbb{R}^{D \times D}$

x_* test input

σ^2 noise level on the observations

$$[y(x) = f(x) + \epsilon, \epsilon \sim N(0, \sigma^2)]$$

Output:

f_*

$cov(f_*)$

1: $K \in \mathbb{R}^{n \times n}$ Gram matrix. $K_{ij} = k(x_i, x_j)$

$$k(x_*) = k_* = k(X, x_*) = \begin{bmatrix} k(x_1, x_*) \\ \dots \\ k(x_n, x_*) \end{bmatrix} \in \mathbb{R}$$

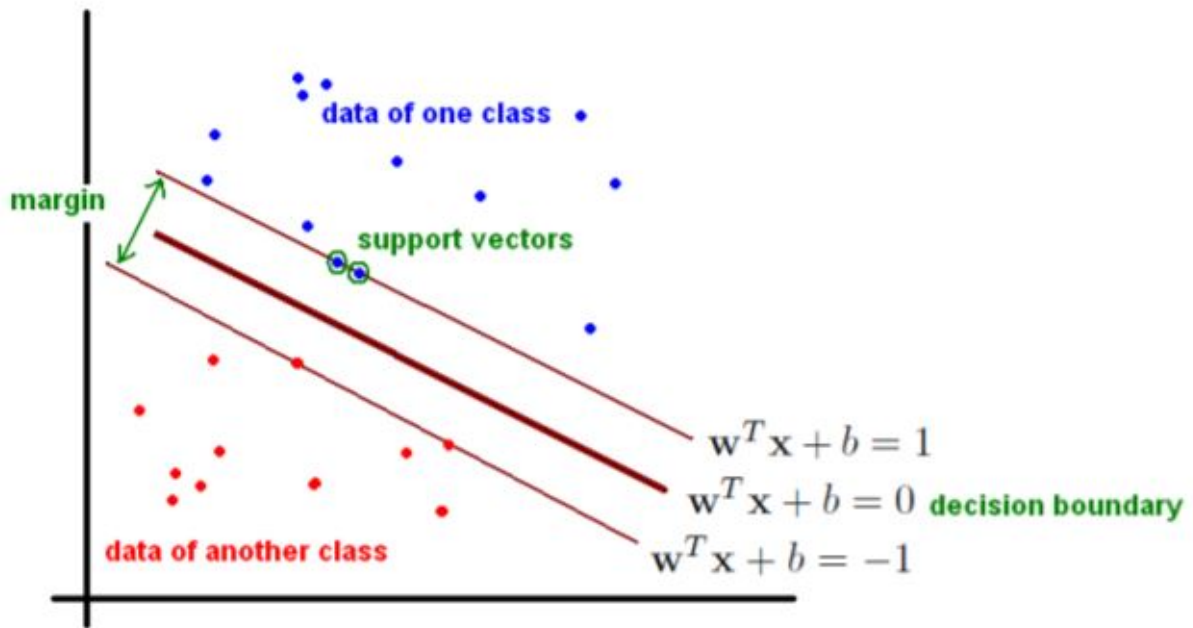
2: $\alpha = (K + \sigma^2 \mathbb{I}_n)^{-1} y$

3: $f_* = k_*^T \alpha \in \mathbb{R}$

4: $cov(f_*) = k(x_*, x_*) - k_*^T [K + \sigma^2 \mathbb{I}_n]^{-1} k_*$

Input:

Set of N input-output pairs $\{x, y\}^{N_1}$ x : input vectors of the same dimension and y : set of output target labels $y_i = \{0, 1\}$



1 Simple case : linearly-separable data, binary classification

Goal: we want to find the hyperplane (i.e. decision boundary) linearly separating our classes. Our boundary will have the equation: $\mathbf{w}^T \mathbf{x} + \mathbf{b} = 0$

Anything above the decision boundary should have label 1 i.e., $\mathbf{w}^T \mathbf{x}_i + b > 0$ will have corresponding $y_i = 1$

Similarly, anything below the decision boundary should have label -1 i.e. $\mathbf{w}^T \mathbf{x}_i + b < 0$ will have corresponding $y_i = -1$

The reason for this labeling scheme is that it lets us condense for the decision function to

$$f(x) = \text{sign}(\mathbf{w}^T \mathbf{x} + b)$$

since $f(x) = +1$ for all x above the boundary, and $f(x) = -1$ for all x below the boundary.

Thus, we can figure out if an instance has been classified properly by checking that $y(\mathbf{w}^T \mathbf{x} + b) \geq 1$ (which will be the case as long as either both $y, \mathbf{w}^T \mathbf{x} + b > 0$ or else $y, \mathbf{w}^T \mathbf{x} + b < 0$)

You'll notice that we will now have some space between our decision boundary and the nearest data points of either class. Thus, let's rescale the data such that anything on or above the boundary $\mathbf{w}^T \mathbf{x} + b = 1$ is of one class (with label 1), and anything on or below the boundary $\mathbf{w}^T \mathbf{x} + b = -1$ is of another class (with label -1)

What is the distance between these newly added boundaries?

First note that the two lines are parallel, and thus share their parameters w, b . Pick an arbitrary point x_1 to lie on line $\mathbf{w}^T \mathbf{x} + b = -1$. Then the closest point on line $\mathbf{w}^T \mathbf{x} + b = 1$ is the point $\mathbf{x}_2 = \mathbf{x}_1 + \lambda \mathbf{w}$ (since the closest point will always lie on the perpendicular; recall that the vector \mathbf{w} is perpendicular to both lines). Using this formulation, $\lambda \mathbf{w}$ will be the line segment connecting \mathbf{x}_1 and \mathbf{x}_2 , and thus, $\lambda \|\mathbf{w}\|$, the distance between \mathbf{x}_1 and \mathbf{x}_2 is the shortest distance between the two lines/boundaries.

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Algorithm 32 Support Vector Machines (continued)

Solving for $\lambda : \mathbf{w}^T \mathbf{x}_2 + b = 1$ where $\mathbf{x}_2 = \mathbf{x}_1 + \lambda \mathbf{w}$
 $\mathbf{w}^T (\mathbf{x}_1 + \lambda \mathbf{w}) + b = 1 \Rightarrow \mathbf{w}^T \mathbf{x}_1 + \lambda \mathbf{w}^T \mathbf{w} + b = 1$
 $\mathbf{w}^T \mathbf{x}_1 + b + \lambda \mathbf{w}^T \mathbf{w} = 1$ where $\mathbf{w}^T \mathbf{x}_1 + b = -1$
 $-1 + \lambda \mathbf{w}^T \mathbf{w} = 1$
 $\lambda \mathbf{w}^T \mathbf{w} = 2$
 $\lambda = \frac{2}{\mathbf{w}^T \mathbf{w}} = \frac{2}{\|\mathbf{w}\|^2}$
 And, so the distance $\lambda \|w\|$ is $\frac{2}{\|\mathbf{w}\|^2} \|w\| = \frac{2}{\|\mathbf{w}\|} = \frac{2}{\sqrt{\mathbf{w}^T \mathbf{w}}}$

It's intuitive that we would want to maximize the distance between the two boundaries demarcating the classes (Why? We want to be as sure that we are not making classification mistakes and thus we want our data points from the two classes to lie as far away from each other as possible). This distance is called the margin, so we want to obtain the maximal margin.

Thus, we want to maximize $\frac{2}{\sqrt{\mathbf{w}^T \mathbf{w}}}$, which is equivalent to minimizing $\frac{\sqrt{\mathbf{w}^T \mathbf{w}}}{2}$ which is in turn equivalent to minimizing $\frac{\mathbf{w}^T \mathbf{w}}{2}$ (since square root is a monotonic function)

This quadratic programming problem is expressed as :

$\min_{w,b} \frac{\mathbf{w}^T \mathbf{w}}{2}$
 subject to : $y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1 (\forall \text{ data points } \mathbf{x}_i)$

2 Soft-margin extension

Consider the case that your data isn't linearly separable. For instance, maybe you aren't guaranteed that all your data points are correctly labelled, so you want to allow some data points of one class to appear on the other side of the boundary.

We can introduce *slack variables* $\epsilon_i \geq 0$. Our quadratic programming problem becomes:

$\min_{\mathbf{w}, b, \epsilon} \frac{\mathbf{w}^T \mathbf{w}}{2} + C \sum_i \epsilon_i$
 subject to : $y_i(\mathbf{w}^T \mathbf{x}_i + b) \geq 1 - \epsilon_i$

3 Nonlinear decision boundary

Mapping your data vectors, x_i , into a higher-dimension (even infinite) feature space may make them linearly separable in that space (whereas they may not be linearly separable in the original space). The formation of the quadratic programming problem is as above, but with all \mathbf{x}_i replaced with $\phi(\mathbf{x}_i)$, where ϕ provides the higher-dimensional mapping. So we have the standard SVM formulation:

$\min_{\mathbf{w}, b, \epsilon} \frac{\mathbf{w}^T \mathbf{w}}{2}$
 subject to : $y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b) \geq 1 - \epsilon_i$ and $\epsilon_i \geq 0 (\forall \text{ data points } \mathbf{x}_i)$

4 Reformulating as a Lagrangian

We can introduce Lagrange multipliers to represent the condition:

$y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b)$ must be as close to 1 as possible. This condition is captured by: $\max_{\alpha_i \geq 0} \alpha_i [1 - y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b)]$. This ensures that when $y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b) \geq 1$, the expression above is maximal when $\alpha_i = 0$ (since $[1 - y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b)]$ ends up being negative). Otherwise, $y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b) < 1$, so $[1 - y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b)]$ is a positive value, and the expression is maximal when $\alpha_i \rightarrow \infty$. This has the effect of penalizing any misclassified data points, while assigning 0 penalty to properly classified instances.

We thus have the following formulation:

$\min_{w,b} [\frac{\mathbf{w}^T \mathbf{w}}{2} + \sum_i \max_{\alpha_i \geq 0} \alpha_i [1 - \mathbf{w}^T \phi(\mathbf{x}_i) + b]]$

To allow for slack (soft-margin), preventing the α variables from going to ∞ , we can impose constraints on the Lagrange multipliers to lie within: $0 \leq \alpha_i \leq C$. We can define the dual problem by interchanging the max and min as follows (i.e. minimize after fixing alpha):

$\max_{\alpha} [\min_{w,b} J(\mathbf{w}, b; \alpha)]$ where $J(\mathbf{w}, b; \alpha) = \frac{\mathbf{w}^T \mathbf{w}}{2} + \sum_i \alpha_i [1 - y_i(\mathbf{w}^T \phi(\mathbf{x}_i) + b)]$

Algorithm 32 Support Vector Machines (continued)

Since, we're solving an optimization problem, we set $\frac{\partial J}{\partial \mathbf{w}} = 0$ and discover that the optimal setting of \mathbf{w} is $\sum_i \alpha_i y_i \phi(x_i)$, while setting $\frac{\partial J}{\partial b} = 0$ yields the constraint $\sum_i \alpha_i y_i = 0$

Thus, after substituting and simplifying, we get:

$\min_{w,b} J(\mathbf{w}, b, \alpha) = \sum_i \alpha_i \alpha_j y_i y_j \phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)$ And thus our dual is:

$\max_{\alpha \geq 0} [\sum_i \alpha_i - \frac{1}{2} \sum_{i,j} \alpha_i \alpha_j y_i y_j \phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)]$

Subject to: $\sum_i \alpha_i y_i = 0$ and $0 \leq \alpha_i \leq C$

5 Kernel trick

Because we're working in a higher-dimension space (and potentially even an infinite-dimensional space), calculating $\phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)$ may be intractable. However, it turns out there are special *kernel* functions that operate on the lower dimension vectors \mathbf{x}_i and \mathbf{x}_j to produce a value equivalent to the dot-product of the higher dimensional vectors. For instance, consider the function $\phi: \mathbb{R}^3 \mapsto \mathbb{R}^{10}$, where: $\phi(x) = (1, \sqrt{2}x^{(1)}, \sqrt{2}x^{(2)}, \sqrt{2}x^{(3)}, [\mathbf{x}^{(1)}]^2, [\mathbf{x}^{(2)}]^2, [\mathbf{x}^{(3)}]^2, \sqrt{2}x^{(1)(2)}, \sqrt{2}x^{(1)(3)}, \sqrt{2}x^{(2)(3)})$. Instead, we have the kernel trick, which tells us that $K(\mathbf{x}_i, \mathbf{x}_j) = (1 + \mathbf{x}_i^T \mathbf{x}_j)^2 = \phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)$ for the given ϕ . Thus, we can simplify our calculations. Re-writing the dual in terms of the kernel yields: $\max_{\alpha \geq 0} [\sum_i \alpha_i - \frac{1}{2} \sum_{i,j} \alpha_i \alpha_j y_i y_j]$

6 Decision function

To classify a novel instance \mathbf{x} once you've learned the optimal α_i parameters, all you have to do is calculate $f(\mathbf{x}) = \text{sign}(\mathbf{w}^T \mathbf{x} + b) = \sum_i \alpha_i y_i \phi(\mathbf{x}_i)$ (and using the kernel trick). Note that α_i is only non-zero for instances $\phi(\mathbf{x}_i)$ on or near the boundary—those are called the *support vector* since they alone specify the decision boundary. We can toss out the other data points once training is complete. Thus, we only sum over the x_i which constitute the support vectors.

Algorithm 33 Stacking [Wolpert, 1992] link : 95,104

Input:

A training set

Output: the final output of the combined learners

- 1: Split the training set into two disjoint sets
- 2: Train several base learners on the first part
- 3: Test the base learners on the second part.
- 4: Using the predictions from 3) as the inputs, and the correct responses as the outputs, train a higher level learner.

Algorithm 34 Winnow [., 2017] Link :96,97,153

Input:

A training set

d : The Number of attributes

Output: Weights (Classification of the entire training set)

- 1: $\theta \leftarrow \frac{d}{2}$
- 2: $w \leftarrow (1, 1, \dots, 1)$
- 3: **for** $i = 1, 2, \dots$ **do**
- 4: **if** $w^T x^{(i)} > \theta$ **then**
- 5: $c_*(x^{(i)}) = 1$
- 6: **else**
- 7: $c_*(x^{(i)}) = 0$
- 8: **end if**
- 9: **if** $c_*(x^{(i)}) \neq c(x^{(i)})$ **then**
- 10: $\forall : x_j^{(i)} = 1, w_j \leftarrow 2w_j$
- 11: **else**
- 12: $\forall : x_j^{(i)} = 1, w_j \leftarrow 0$
- 13: **end if**
- 14: **end for**

Algorithm 35 Hidden Markov Models - The forward algorithm [Jurafsky and Martin, 2008]
Link:27,28,89,90,91,98

Input:

observations of length T , state-graph of length N

Output: forward-probability

```

1: create a probability matrix  $forward[N + 2, T]$ 
2: for state  $s$  from 1 to  $N$  do
3:    $forward[s, 1] \leftarrow a_{o,s} \times b_s(o_1)$ 
4: end for
5: for time step  $t$  from 2 to  $T$  do
6:   for state  $s$  from 1 to  $N$  do
7:      $forward[s, t] \leftarrow \sum_{s'=1}^N forward[s', t-1] \times a_{s',s} \times b_s(o_t)$ 
8:   end for
9: end for
10:  $forward[q_F, T] \leftarrow \sum_{s=1}^N forward[s, T] \times a_{s,q_F}$ 
11: return  $forward[q_F, T]$ 

```

Algorithm 36 Hidden Markov Models - Viterbi algorithm [Jurafsky and Martin, 2008] Link:26,27,90,91,98

Input:

observations of length T , state-graph of length N

Output: best-path

```

1: create a path probability matrix  $viterbi[N + 2, T]$ 
2: create a path probability matrix  $backpointer[N + 2, T]$ 
3: for state  $s$  from 1 to  $N$  do
4:    $viterbi[s, 1] \leftarrow a_{o,s} \times b_s(o_1)$ 
5:    $backpointer[s, 1] \leftarrow 0$ 
6: end for
7: for time step  $t$  from 2 to  $T$  do
8:   for state  $s$  from 1 to  $N$  do
9:      $viterbi[s, t] \leftarrow \max_{s'=1}^N viterbi[s', t-1] \times a_{s',s} \times b_s(o_t)$ 
10:     $backpointer[s, t] \leftarrow \operatorname{argmax}_{s'=1}^N viterbi[s', t-1] \times a_{s',s}$ 
11:   end for
12: end for
13:  $viterbi[q_F, T] \leftarrow \max_{s=1}^N viterbi[s, T] \times a_{s,q_F}$ 
14:  $backpointer[q_F, T] \leftarrow \operatorname{argmax}_{s=1}^N viterbi[s, T] \times a_{s,q_F}$ 
15: return the backtrace path by following backpointers to states back in time from  $backpointer[q_F, T]$ 

```

Algorithm 37 Hidden Markov Models - The Forward-Backward algorithm [Jurafsky and Martin, 2008] Link : 26

Input:

observations of len T

output vocabulary V

hidden state set Q

Output:

The forward and backward probabilities A and B

```

1: initialize A and B
2: iterate until convergence E-step
3:  $\gamma_t(j) = \frac{\alpha_t(j)\beta_t(j)}{\alpha_t(q_F)} \quad \forall t \text{ and } j$ 
4:  $\xi_t(i, j) = \frac{\alpha_t(i)a_{ij}b_j(o_{t+1})\beta_{t+1}(j)}{\alpha_t(N)} \quad \forall t, i, \text{ and } j$  M-step
5:  $\hat{\alpha}_{ij} = \frac{\sum_{t=1}^{|T|-1} \xi_t(i, j)}{\sum_{t=1}^{|T|-1} \sum_{j=1}^N \epsilon_t(i, j)}$ 
6:  $\hat{\beta}_j(v_k) = \frac{\sum_{t=1}^{|T|} \sum_{s: t.o_t=v_k} \gamma_t(j)}{\sum_{t=1}^{|T|} \gamma_t(j)}$ 
7: return A,B

```

Input:

population , a set of individuals

Fitness-FN, a function that measures the fitness of an individual

Output: the best-individual in population, according to FITNESS-FN

```
1: function GENETIC_ALGORITHM(population, FITNESS-FN)
2:   while some individual is not fit enough or enough time has not elapsed do
3:     new_population  $\leftarrow$  empty set
4:     for  $i = 1$  to SIZE(population) do
5:        $x \leftarrow$  RANDOM-SELECTION (population,FITNESS-FN)
6:        $y \leftarrow$  RANDOM-SELECTION (population,FITNESS-FN)
7:       child  $\leftarrow$  REPRODUCE( $x, y$ )
8:       if small random propbability then
9:         child  $\leftarrow$  MUTATE(child)
10:      add child to new_population
11:     end if
12:     population  $\leftarrow$  new_population
13:   end for
14: end while
15:   return the best individual in population , according to FITNESS-FN
16: end function
17: function REPRODUCE( $x, y$ )
18:    $n \leftarrow$  LENGTH
19:    $c \leftarrow$  random number from 1 to  $n$ 
20:   APPEND(SUBSTRING( $x, 1, c$ ),SUBSTRING( $y, c + 1, n$ ))
21: end function
```

[Tay et al., 2014] Tay, B., Hyun, J., and Sejong, O. (2014). A machine learning approach for specification of spinal cord injuries using fractional anisotropy values obtained from diffusion tensor images.

[Wang et al.,] Wang, T., Ren, Z., Ding, Y., Fang, Z., Sun, Z., MacDonald, M. L., Sweet, R. A., Wang, J., and Chen, W. Fastggm: An efficient algorithm for the inference of gaussian graphical model in biological networks.

[Wolpert, 1992] Wolpert, D. H. (1992). Stacked generalization. *Neural Networks*, 5:241–259.

Input:

C : regularization parameter
 tol : numerical tolerance
 max_passes : max # of times to iterate over α 's without changing
 $(x^{(1)}, y^{(1)}, \dots, x^{(m)}, y^{(m)})$

Output:

$\alpha \in \mathbb{R}^m$: Lagrange multipliers for solution
 $b \in \mathbb{R}$: threshold for solution

```

1: Initialize  $\alpha_i = 0, \forall i, b = 0$ 
2: Initialize  $passes = 0$ 
3: while  $passes < max\_passes$  do
4:    $num\_changed\_alphas = 0$ 
5:   for  $i = 1, \dots, m$  do
6:     Calculate  $E_i = f(x^{(i)}) - y^{(i)}$  using (2).
7:     if  $((y^{(i)} E_i < -tol \ \&\& \ \alpha_i < C \parallel y^{(i)} E_i > tol \ \&\& \ \alpha_i > 0))$  then
8:       Select  $j \neq i$  randomly
9:       Calculate  $E_j = f(x^{(j)}) - y^{(j)}$  using (2)
10:      Save old  $\alpha$ 's  $\alpha_i^{(old)} = \alpha_i, \alpha_j^{(old)} = \alpha_j$ 
11:      Compute  $L$  and  $H$  by
12:       $L = \max(0, \alpha_j - \alpha_i), H = \min(C, C + \alpha_j - \alpha_i)$  if  $y^{(i)} \neq y^{(j)}$  or
13:       $L = \max(0, \alpha_i + \alpha_j - C), H = \min(C, \alpha_i + \alpha_j)$  if  $y^{(i)} = y^{(j)}$ 
14:      if  $L == H$  then
15:        continue to next  $i$ .
16:      end if
17:      if  $\eta \geq 0$  then
18:        continue to next  $i$ .
19:      end if
20:      Compute and clip new value for  $\alpha_j$  using
21:       $\alpha_j := -\frac{y^{(j)}(E_i - E_j)}{\eta}$  and
22:

```

$$\alpha_j := \begin{cases} H, & \text{if } \alpha_j > H \\ \alpha_j, & \text{if } L \leq \alpha_j \leq H \\ L, & \text{if } \alpha_j < L \end{cases} \quad (9)$$

(10)

(11)

```

23:   if  $|\alpha_j - \alpha_j^{(old)}| < 10^{-5}$  then continue to next  $i$ 
24:   end if
25:   Determine value for  $\alpha_i$  using

```

$$\alpha_i := \alpha_i + y^{(i)} y^{(j)} (\alpha_j^{(old)} - \alpha_j)$$

```

26:   Compute  $b_1$  and  $b_2$  using

```

$$b_1 = b - E_i - y^{(i)} (\alpha_i - \alpha_i^{(old)}) \langle x^{(i)}, x^{(i)} \rangle - y^{(j)} (\alpha_j - \alpha_j^{(old)}) \langle x^{(i)}, x^{(j)} \rangle$$

```

27:    $b_2 = b - E_j - y^{(i)} (\alpha_i - \alpha_i^{(old)}) \langle x^{(i)}, x^{(j)} \rangle - y^{(j)} (\alpha_j - \alpha_j^{(old)}) \langle x^{(j)}, x^{(j)} \rangle$ 

```

```

28:   Compute  $b$  by

```

```

29:

```

$$b := \begin{cases} b_1, & \text{if } 0 < \alpha_i < C \\ b_2, & \text{if } 0 < \alpha_j < C \\ \frac{b_1 + b_2}{2}, & \text{otherwise} \end{cases} \quad (12)$$

(13)

(14)

```

30:    $num\_changed\_alphas := num\_changed\_alphas + 1$ 
31:   if  $num\_changed\_alphas == 0$  then  $passes := passes + 1$ 
32:   else
33:      $passes := 0$ 
34:   end if
35: end for
36: end while

```