#### 1. Classification

- (a) K-Nearest Neighbor (Algorithm 1)
- (b) Support Vector Machines (Algorithm 28)
- (c) Iterative Dichotomiser 3 (Algorithm 6)
- (d) C4.5 (Algorithm 16)
- (e) Naive Bayes Multinomial Model (Algorithm 18)
- (f) Random Forest (Algorithm 5)
- (g) Winnow Algorithm (Algorithm 30)

#### 2. Neural Networks

- (a) Perceptron (Algorithm 7,8)
- (b) Back-Propagation (Algorithm 9,10)
- (c) Learning Vector Quantization (Algorithm 11)
- (d) Self Organizing Map (Algorithm 12,13)

#### 3. Hidden Markov Models

- (a) The forward algorithm (Algorithm 31)
- (b) Viterbi algorithm (Algorithm 32)
- (c) The forward-backward algorithm(Algorithm 33)

# 4. Clustering Algorithms

- (a) Hierarchial Agglomerative Clustering (Algorithm 12 and Algorithm 13)
- (b) Hierarchial Divisive Clustering (Algorithm 14 and Algorithm 15)
- (c) DBSCAN (Algorithm 28)
- (d) K means(Algorithm 26)
- (e) K medoids(Algorithm 27)

# 5. Regression Algorithms

- (a) Lasso Regression (Algorithm 19)
- (b) Logistic Regression (Algorithm 30)

# 6. Deep Learning Algorithms

- (a) Deep Q-Learning (Algorithm 21)
- 7. Ensemble Learning
  - (a) Adaboost (Algorithm 2, 3, 4)
  - (b) Bagging (Algorithm 20)
  - (c) Stacking (Algorithm 29)

# 8. Dimensionality Reduction Algorithms

- (a) Principal Components Analysis(Algorithm 29)
- 9. Other Methods
  - (a) Gradient Descent (Algorithm 17)
  - (b) PageRank(Algorithm 22)
  - (c) Gaussian Process(Algorithm 31)

```
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)
         for i = 1 to m do
              Compute distance d(X_i, x)
 3:
 4:
          Compute set I containing indices for the k smallest distances d(X_i, x)
 5:
         Return majority label \{Y_i \text{ where } i \in I\}
 6:
 7: end function
Algorithm 2 Adaboost
                                   [Schapire, 2014]
Input:
     Training data \{(x_i, y_i)_{i=1}^N \text{ where } x_i \in \mathbb{R}^k \text{ 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}
                                                                                                                                               (1)
                                                                                                                                               (2)
Output: The final classifier
 1: for i = 1 to N do
         for i = 1 to M do
              Fit weak classifier m to minimize the objective function:
 3:
              \epsilon_m = \frac{\sum_{i=1}^N w_i^m I(f_m(x_i)) \neq y_i}{x^2 + 2x + 1} where I(f_m(x_i) \neq y_i) = 1 if f_m(x_i) \neq y_i and 0 otherwise
 4:
 5:
              \alpha_m = \ln \frac{1 - \epsilon_n}{\epsilon_m}
 6:
 7:
          end for
         for all i do w_i^{m+1} = w_i^{(m)} e^{\alpha_{mI(f_m(x_i) \neq y_i)}}
 8:
 9:
         end for
10:
11: end for
Algorithm 3 Adaboost [Hertzmann et al., 2015]
Input:
     Training data \{(x_i, y_i)_{i=1}^N \text{ where } x_i \in \mathbb{R}^k \text{ 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
         Train weak classifier h_t on D_t
 4:
 5:
         choose \alpha_t > 0
         compute new distribution D_{t+1}:
 6:
         for all i do
 7:
 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}
                                                                                                                                               (3)
                                                                                                                                               (4)
 9:
              renormalize
10:
```

output final classifier  $H_{final(x)} = sign(\sum \alpha_t h_t(x))$ 

11:

12: end for

# Algorithm 4 Adaboost4 [Hertzmann et al., 2015] Link:23,35,93,95 Input: Training data $\{(x_i, y_i)_{i=1}^N \text{ where } x_i \in \mathbb{R}^k \text{ and } y_i \in \{-1, 1\}\}$ Output: Weighted sum that represents the final output of the boosted classifier 1: Set uniform example weights. 2: for each base learner do do 3: Train base learner with weighted sample. 4: Test base learner on all data. 5: Set learner weight with weighted error.

# Algorithm 5 Random forest [Bernstein, 2016] Link:42

Set example weights based on ensemble predictions.

6.

7: end for

```
Input: S: training set, F:Features and number of trees in forest B
Output: Constructed tree
 1: function RANDOMFOREST(S, F)
        H \leftarrow \emptyset
 2:
       for i \in 1, ....B do
 3:
           S^{(i)} \leftarrow A bootstrap sample from S
 4:
           h_i \leftarrow RANDOMIZEDTREELEARN(S^i, F)
 5:
           H \leftarrow H \bigcup \{h_i\}
 6:
       end for
 7:
       return H
 8:
 9: end function
10: function RANDOMIZEDTREELEARN(S, F)
11:
       At each node:
        f \leftarrow \text{a very small subset of } F
12:
       Split on best feature in f
13:
       return The learned tree
15: end function
```

# **Algorithm 6** Iterative Dichotomiser 3 [., 2015a] Link:12,14,56,74,131,140

```
Input: D: Training Data, X: Set of Input Attributes
Output: A decision tree
 1: function ID3(D, X)
       Let T be a new tree
       if all instances in D have the same class c then
 3:
           Label (T) = c; Return T
 4:
       end if
 5:
       if X = \emptyset or no attribute has positive information gain then
 6:
           Label (T) = \text{most common class in } D; Return T
 7:
 8:
       end if
       X \leftarrow attribute with highest information gain
 9:
10:
       Label(T) = X
       for each value x of X do
11:
           D_x \leftarrow \text{ instances in } D \text{ with } X = x
12:
           if D_x is empty then
13:
               Let T_x be a new tree
14:
               Label(T_x) = most common class in D
15:
16:
               T_x = ID3(D_x, X - \{x\})
17:
18:
       Add a branch from T to T_x labeled by x
19:
20: end for
21: return T
22nd 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
       Pattern_i \leftarrow SelectInputPattern(InputPatterns)
       Activation_i \leftarrow ActivateNetwork(Pattern_i, Weights)
 3:
       Output_i \leftarrow TransferActivation(Activation_i)
 4:
       UpdateWeights(Pattern_i, Output_i, Learning rate)
 6: end for
 7: Return Weights
```

# Algorithm 8 Perceptron [Amini, 2015] Link:65

```
Input:
       Training set S = ((x_1, y_1), ..., (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
             Choose an example at random (x, y) \in S
             \begin{aligned} & \text{if} \quad y \times (\langle \bar{w}^{(t)}, x \rangle + w_0^{(t)}) \leq 0 \text{ then} \\ & w_0^{(t+1)} \leftarrow w_0^{(t)} + \eta \times y \\ & \bar{w}^{(t+1)} \leftarrow \bar{w}^{(t)} + \eta \times y \times x \end{aligned}
  3:
  4:
  5:
  6:
                   w^{(t+1)} \leftarrow w^{(t)}
  7:
             end if
  8:
  9: end while
10: t \leftarrow t + 1
```

# Algorithm 9 Back-propagation [Brownlee, 2015a] Link:17,30,42

```
Input: ProblemSize,InputPatterns,Max number of iterations,Learning rate
Output: Network
 1: Network ← ConstructNetworkLayers()
 2: Network_{weights} \leftarrow InitializeWeights(Network,ProblemSize)
 3: for i = 1 to Max number of iterations do
       Pattern_i \leftarrow SelectInputPattern(InputPatterns)
       Output_i \leftarrow ForwardPropagate(Pattern_i, Network)
 5:
       BackwardPropagateError(Pattern_i, Output_i, Network)
 6:
       UpdateWeights(Pattern_i, Output_i, Network, Learning rate)
 7:
 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 \text{(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)} \coloneqq \Delta_{ij}^{(l)} + a_j^{(l)} \delta_i^{(l+1)}

8: end for

9: D_{ij}^{(l)} \coloneqq \frac{1}{m} \Delta_{ij} + \lambda \theta_{ij}^{(l)} if j \neq 0

10: D_{ij}^{(l)} \coloneqq \frac{1}{m} \Delta_{ij} if j = 0

11: \frac{\partial}{\partial \theta_{ij}^{(l)}} J(\theta) = D_{ij}^{(l)} l
```

# Algorithm 11 Learning Vector Quantization [Brownlee, 2015c] Link: 50 and 58

```
Input: ProblemSize,InputPatterns,Max number of iterations,CodebookVectors_{num},Learning rate
Output: CodebookVectors
 1: \ Codebook Vectors \leftarrow Initialize Codebook Vectors (Codebook Vectors_{num}, Problem Size)
 2: for i = 1 to Max number of iterations do
        Pattern_i \leftarrow SelectInputPattern(InputPatterns)
        Bmu_i \leftarrow \text{SelectBestMatchingUnit}(Pattern_i, \text{CodebookVectors})
 4:
        for Bmu_i^{attribute} \in Bmu_i do
 5:
            if Bmu_i^{class} \equiv Pattern_i^{class} then
 6:
                Bmu_i^{attribute} \leftarrow Bmu_i^{attribute} + learn_{rate} \times (Pattern_i^{attribute} - Bmu_i^{attribute})
 7:
 8:
                 Bmu_i^{attribute} \leftarrow Bmu_i^{attribute} - learn_{rate} \times (Pattern_i^{attribute} - Bmu_i^{attribute})
 9:
10:
        end if
11: end for
end for
Return CodebookVectors
```

# Algorithm 12 Self Organizing Map [Brownlee, 2015b] Link:69

```
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
         Learn_{rate}^{i} \leftarrow \text{CalculateLearningRate}(i, learn_{rate}^{init})
 3:
         neighborhood_{size}^{i} \leftarrow \text{CalculateNeighborhoodSize}(i, neighborhood_{init}^{size})
 4:
         Pattern_i \leftarrow SelectInputPattern(InputPatterns)
 5:
         Bmu_i \leftarrow \text{SelectBestMatchingUnit}(Pattern_i, \text{CodebookVectors})
 6:
        Neighborhood \leftarrow Bmu_i
 7:
 8:
         Neighborhood \leftarrow SelectNeighbors(Bmu_i, CodebookVectors, neighborhood_{size}^i)
 9:
         for Vector_i \in Neighborhood do
             for Vector_i^{attribute} \in Vector_i do
10:
                 Vector_{i}^{attribute} \leftarrow Vector_{i}^{attribute} + learn_{rate} \times (Pattern_{i}^{attribute} - Vector_{i}^{attribute})
11:
             end for
12:
         end for
13:
14: end for
15: Return CodebookVectors
```

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

# Input:

Training data: Vectors of length n

- 1:  $(x_{1,1}, x_{1,2}, ..... x_{1,n})$
- 2: ....
- 3: ....
- 4:  $(x_{p,1}, x_{p,2}, ..... x_{p,n})$

▷ p distinct training vectors

#### **Output:**

A vector Y of length  $m:(y_1,y_2,...,y_m)$ 

- :  $\triangleright$  Sometimes m < n, sometimes m > n, sometimes m = n
- 6: Select output layer network topology  $\triangleright$  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  $(w_i)$  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:  $w_i(t+1) = w_i(t) + \eta(t)(i_l w_i(t))$
- 15: increment t
- 16: end while

# Algorithm 14 Hierarchial Agglomerative Algorithm [Stein, 2016a] Link:24,54

# Input:

 $\langle V, E, w \rangle.$ 

 $d_c$ . Distance measure for two clusters

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

```
1: C = \{\{v \mid v \in V\}\}\
2: V_t = \{v_C \mid C \in C\}, E_T = \emptyset
```

▷ Initial Clustering

▷ Initial Dendogram

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

▶ Merging

▶ Dendogram

- 8: end while
- 9: Return T

#### Algorithm 15 Hierarchial Agglomerative Algorithm 2 [., 2015c] Link:28,54

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

# Input:

N number of Data points

 $d_c$ . Distance measure for two clusters

Output: Cluster hierarchy or dendogram of size N

- 1: 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 dendogram
 1: C = \{V\}
                                                                                                                ▶ Initial Clustering
 2: V_t = \{v_C \mid C \in C\}, E_T = \emptyset
                                                                                                               ▶ Initial Dendogram
 3: while \exists C_x : (C_x \in C \land |C| > 1) do
         update\_distance\_matrix(C, G, d_c)
        \{C, C'\} = \underset{\{C_i, C_j\}: C_i \cup C_j = C_x \land C_i \cap C_j = \emptyset}{argmax} d_c(C_i, C_j)
C = (C \setminus \{C, C'\}) \cup \{C \cup C'\}
                                                                                                                           ▶ Merging
         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 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 dendogram
 1: while More than one cluster remains do
         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: 18,63,80,107,109,110,111,129
Input:
    T: Training dataset
     S: Attributes
Output: decision tree Tree
 1: function C4.5(T)
        if T is NULL then
 2:
 3:
             return failure
        end if
 4:
        if S is NULL then
 5:
 6:
             return Tree as a single node with most frequent class label in T
        end if
 7:
        if |S| = 1 then
 8:
             return Tree as a single node S
 9:
10:
         end if
11:
        set Tree = \{\}
         for a \in S do
12:
             set Info(a,T) = 0 and SplitInfo(a,T) = 0
13:
             compute Entropy(a)
             for v \in values(a, T) do
15:
                 set T_{a,v} as the subset of T with attribute a = v
16:
                 Info(a,T) + = \frac{|T_{a,v}|}{|T_a|} Entropy(a)
17:
                 SplitInfo(a,T) + = -\frac{|T_{a,v}|}{|T_a|} \log \frac{|T_{a,v}|}{|T_c|}
18:
19:
             \begin{aligned} Gain(a,T) &= Entropy(a) - Info(a,T) \\ Gain(a,T) &= \frac{Gain(a,T)}{SplitInfo(a,T)} \end{aligned}
20:
21:
         end for
22:
23:
        set a_{best} = argmax\{GainRatio(a, T)\}
        a_{best}into Tree
24:
        for v \in values(a_{best}, T) do call C4.5(T_{a,v})
25:
26:
         end for
```

return Tree

28: end function

27:

# Algorithm 19 Gradient Descent [., 2015b] Link: 59

```
Input:
    f
    starting value x_1
    termination tolerances
Output: x_{maxIters}
 1: for i = 1 to maxIters do
        Compute the search direction d_t = -\delta f(x_t)
        if |d_T| < \epsilon_q then
 3:
            return "Converged to critical point", output x_t
 4:
            Find \alpha_t so that f(x_t + \alpha_t d_t) < f(x_t)
 5:
        end if
 6:
 7:
        if |\alpha_t d_T| < \epsilon_x then
            return "Converged in x", output x_t
 8:
            Find \alpha_t so that f(x_t + \alpha_t d_t) < f(x_t)
 9:
        end if
10:
        Let x_{t+1} = x_t + \alpha_t d_t
11:
12: end for
13: Return "Max number of iterations reached", output x_{maxIters}
```

# Algorithm 20 Naive Bayes [., e] Link: 9, 59

23: end function

```
Input:
    C: A  fixed set of classes
    D: Documents
Output: Category(Class) of the Documents
 1: function TrainMultinomialNB(C, D)
        V \leftarrow EXTRACTVOCABULARY(D)
       N \leftarrow COUNTDOCS(D)
 3:
 4:
       for each c \in C do
           N_c \leftarrow COUNTDOCSINCLASS(D, c)
 5:
           prior|c| \leftarrow N_c/N
 6:
           text_c \leftarrow CONCATENATETEXTOFALLDOCSINCLASS(D,C)
 7:
 8:
           for each t \in V do
              condprob|t||c| \leftarrow \frac{T_{ct}+1}{\sum_{t'}(T_{ct'+1})}
 9:
           end for
10:
       end for
11:
       return V, prior, condprob
12:
13: end function
    \mathbf{function} \ \mathbf{ApplyMultinomialNB}(C, D, prior, condprob, d)
       W \leftarrow EXTRACTTOKENSFROMDOC(V, d)
15:
       for each c \in C do
16:
17:
           score|c| \leftarrow \log \ prior|c|
           for each t \in W do
18:
               score|c| + = \log condprob|t||c|
19:
20:
           end for
       end for
21:
       return arg\ max_{c \in C} score|c|
```

#### Algorithm 21 Lasso Regression [Wang et al., ] Link:30,33,124 Input: ipy: Inner product vector, $ipy_i = \langle y, X_{\cdot i} \rangle$ ipx: Inner product matrix, $ipx_{ij} = \langle X_{\cdot i}, X_{\cdot j} \rangle$ $\lambda:$ Penalty parameter N: Number of samples Output: beta: Regression parameter vector 1: **function** FastLasso(ipy, ipx, $\lambda$ , N) $stop_thr$ ▶ Threshold for stopping iteration 3: $p \leftarrow length(ipy)$ $beta \leftarrow 0 \text{ with length } p$ 4: $gc \leftarrow 0$ with length p5: while $difBeta_{max} \geq \text{stop\_thr do}$ 6: $difBeta_{max} \leftarrow 0$ 7: for $j = 1 \leftarrow p$ do 8: $z \leftarrow (ipy|j| - gc|j|)/N + beta|j|$ 9: $beta\_tmp \leftarrow max(0, z - \lambda) - max(0, -z - \lambda)$ 10: $difBeta \leftarrow \mathtt{beta\_tmp} - beta|j|$ 11: $difabs \leftarrow abs(difBeta)$ 12: if difabs > 0 then 13: $beta|j| \leftarrow \mathtt{beta\_tmp}$ 14: $gc \leftarrow gc + ipx|j| \times difBeta$ 15: $difBeta_{max} = max(difBeta_{max}, difabs)$ 16: end if 17: end for 18:

end while

20: end function

19:

```
Algorithm 22 Bagging [., a] Link:57
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
           examples_i \leftarrow a bootstrap sample of examples
 3:
 4:
       end for
       Compute set I containing indices for the k smallest distances d(X_i, x)
 5:
 6:
       h_i \leftarrow \text{apply } L \text{ to } examples_i
       Return h_1, h_2, ...h_B
 7:
 8: end function
```

```
Algorithm 23 Deep Q-Learning with Experience Replay [Mnih et al., 2013] Link: 91
Input:
     D: data set
     Q: Action-Value Function
Output: New Training Sets
 1: for i = 1 to M do
          Initialise sequence s_1 = \{x_1\} and preprocessed sequenced \phi = \phi(s_1)
 2:
 3:
          for i = 1 to T do
               With probability \epsilon select a random action a_t otherwise select a_t = max_aQ * (\phi(s_t).a : \theta)
 4:
               Execute action a_t in emulator and observe reward r and image x_{t+1}
 5:
               Set s_{t+1} = s_t, a_t, x_{t+1} and preprocess \phi_{t+1} = \phi(s_{t+1})
 6:
 7:
               Store transition (\phi_t, a_t, r_t, \phi_{t+1}) in D
 8:
               Set y_i =
                                             \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} 
                                                                                                                                                     (5)
                                                                                                                                                     (6)
               Perform a gradient descent step on (y_j - Q(\phi_j, a_j; \theta))^2 according to the following equation
 9:
10:
                                  \Delta_{\theta}L_{i}(\theta_{i}) = \mathbb{E}_{s,a \sim \rho(.);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})]}
          end for
11:
```

# Algorithm 24 PageRank [., f] Link:24,64,98,99 Input: G: inlink file iteration: Number of iteration Output: PageRank

12: end for

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

```
Algorithm 25 K means
                              [., b] Link:25,29,40,104
Input:
    E = \{e_1, e_2, .... e_k\}
    k(number of clusters)
    MaxIters(limit of iterations)
Output:
    C = \{c_1, c_2, ... c_k\}
    L = \{l(e)|e = 1, 2, ...n\} (set of cluster labels of E)
 1: for each c_i \in C do
        c_i \leftarrow e_j \in E(\text{e.g random selection})
 3: end for
 4: for each e_i \in E do
        l(e_i) \leftarrow argminDistance(e_i, c_j)j \in \{1..k\}
 6: end for
 7: changed \leftarrow false
 8: iter \leftarrow 0
 9: while changed = true and iter \leq = MaxIters do
        for c_i \in C do
10:
            UpdateCluster(c_i)
11:
        end for
12:
13:
        for c_i \in E do
            minDist \leftarrow argminDistance(e_i, e_j)j \in \{1..k\}
14:
            if minDist \neq l(e_i) then
15:
                l(e_i) \leftarrow minDist
16:
                changed \leftarrow true
17:
            end if
18:
        end for
19:
        iter++
20:
21: end while
Algorithm 26 K means
                              [Hamerly, ] Link:25,29,40,104
Input:
    k the number of centers
    X the n data points in d dimensions
    initial location of the centers C = \{c_i\}
Output: C The final clusters
 1: while the any c_i change location do
 2:
        for i \in \{1...n\} do
 3:
            class(x_i) \leftarrow arg \ min_j ||x_i - c_j||
 4:
        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)}
 5:
 6:
        end for
 7: end while
 8: return C
Algorithm 27 K medoids [Hamerly,
    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
        for i \in \{1...n\} do class(x_i) \leftarrow arg min_j D_{ij}
 3:
        for j \in \{1...|M|\} do m_i \leftarrow arg min_i I(class(i) = j)D_{ij}
 4:
        end for
 5:
 6: end while
```

```
Algorithm 28 DBSCAN link:13,76,97
                                          [Ram et al., 2010]
Input:
    D: Data
    \epsilon:Threshold distance
    MinPts: Minimum number of points required to form a cluster
Output: Clustered Data
 1: function DBSCAN(D, \epsilon, minPts)
       C = 0
       for each point Pin datasetD do
 3:
 4:
           if P is visited then
              continue next point
 5:
           end if
 6:
           mark P as visited
 7:
           NeighborPts = regionQuery(P, \epsilon)
 8:
           if sizeof(NeighborPts) < MinPts then
 9:
              mark P as NOISE
10:
           else
11:
              C = \text{next cluster}
12:
               expandCluster(P, NeighborPts, C, \epsilon, MinPts)
13:
14:
       end if
15: end for
and function
function EXPANDCLUSTER(P, NeighborPts, C, \epsilon, MinPts)
18: add P to Cluster C
    {\bf for} \ {\bf each} \ {\bf point} \ P'inNeighborPts \ {\bf do}
20:
       if P' is not visited then
           mark P' as visited
21:
           NeighborPts' = regionQuery(P', eps)
22:
           if sizeof(NeighborPts) >= MinPts then
23:
              NeighborPts = NeighborPts joined with NeighborPts'
24:
           end if
25:
26:
       end if
       if P' is not yet member of any cluster then
27:
           add P' to cluster C
28:
       end if
29.
30: end for
end function
function REGIONQUERY(P, \epsilon)
33: return all points within P's \epsilon neighborhood
```

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

Input:

x_1,....x_nd length vector k

Output: Transform matrix R

1: X \leftarrow n \times d data matrix with x_i in each row
2: x \leftarrow \frac{1}{n} \sum_{i=1}^{n} x_i
3: X \leftarrow subtract x from each row x_i in X
4: COV \leftarrow \frac{1}{n-1} X^T \times XCompute eigenvalue e_1,....,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
```

end function

# Algorithm 30 Logistic Regression [., d] link:66,67,71

# Input:

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

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

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

i = 1.2...N

3: Compute p by setting its elements to

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

i = 1,2,...N

- 4: Compute the diagonal matrix W. The ith diagonal element is  $p(x_i, \beta)(1 p(x_i; \beta))$
- 5:  $z \leftarrow X\beta + W^{-1}(y-p)$ 6:  $\beta \leftarrow (X^TWX)^{-1}X^TWz$
- 7: If the stopping criteria, stop; otherwise go back to step 3

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

# Input:

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

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

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

 $x_*$ test input

 $\sigma^2$ noise level on the observations

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

# **Output:**

$$f_*$$
 $cov(f_*)$ 

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

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

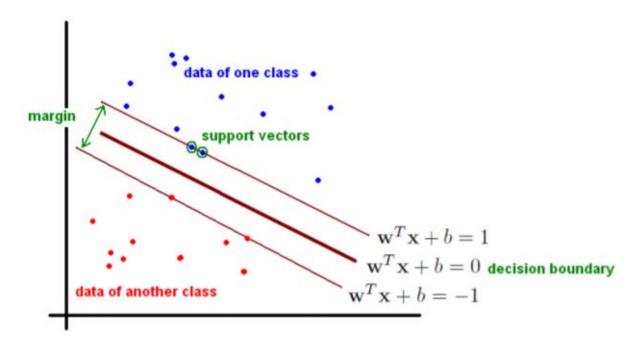
2:  $\alpha = (K + \sigma_2 \mathbb{I}_n)^{-1} y$ 3:  $f_* = k_*^T \alpha \in \mathbb{R}$ 

4:  $cov(f_*) = k(x_*, x_*) - k_*^T [K + \sigma_2 \mathbb{I} n]^{-1} k_*$ 

Algorithm 32 Support Vector Machines [Gavrilov, ] Link: 39,70

## 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:  $\mathbf{w}^{\mathbf{T}}\mathbf{x} + \mathbf{b} = 0$ 

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

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

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  $y(\mathbf{w^T} + b) \ge 1$  (which will be the case as long as either both  $y, \mathbf{w^T} + b > 0$  or else  $y, \mathbf{w^T} + b < 0$ )

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  $\mathbf{w}^{\mathbf{T}}\mathbf{x} + b = 1$  is of one class(with label 1), and anything on or below the boundary  $\mathbf{w}^{\mathbf{T}}\mathbf{x} + b = -1$  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 arbitary point  $x_1$  to lie on line  $\mathbf{w^Tx} + b = -1$ . Then the closest point on line  $\mathbf{w^Tx} + b = 1$  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 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.

# References

- [., a] . (.a). Bagging.
- [., b] . (.b). Data mining algorithms in r/clustering/k-means.
- [., c] . (.c). Gaussian process.
- [., d] . (.d). Logistic regression.
- [., e] . (.e). Naive bayes.
- [., f] . (.f). Page rank.
- [., g] . (.g). Self-organizing maps.
- [., 2014] . (2014). Principal component analysis.
- [., 2015a] . (2015a). Decision trees.
- [., 2015b] . (2015b). Gradient descent.
- [., 2015c] . (2015c). Hierarchical.
- [., 2017] . (2017). Introduction to machine learning online learning and mistake bounds.
- [Amini, 2015] Amini, M. (2015). Perceptron.
- [Bernstein, 2016] Bernstein, M. (2016). Random forests.
- [Brownlee, 2015a] Brownlee, J. (2015a). Back-propagation.
- [Brownlee, 2015b] Brownlee, J. (2015b). Clever algorithms: Nature-inspired programming recipes.
- [Brownlee, 2015c] Brownlee, J. (2015c). Learning vector quantization.
- [Brownlee, 2015d] Brownlee, J. (2015d). Perceptron.
- [Dai and Ji, 2014] Dai, W. and Ji, W. (2014). A mappeduce implementation of c4.5 decision tree algorithm.
- [Gavrilov, ] Gavrilov, Z. (.). Support vector machines.
- [Hamerly, ] Hamerly, G. J. (.). Learning structure and concepts in data through data clustering.
- [Hertzmann et al., 2015] Hertzmann, A., Fleet, D., and Brubaker, M. (2015). Adaboost.
- [Jurafsky and Martin, 2008] Jurafsky, D. and Martin, J. H. (2008). *Hidden Markov Models*. Prentice Hall, 2nd edition.
- [Mnih et al., 2013] Mnih, V., Kavukcuoglu, K., Silver, D., Graves, A., Antonoglou, I., Wierstra, D., and Riedmiller, M. A. (2013). Playing atari with deep reinforcement learning. *CoRR*, abs/1312.5602.
- [Ng, ] Ng, A. Coursera machine learning.
- [Ram et al., 2010] Ram, A., Jalal, S., Jalal, A. S., and Kumar, M. (2010). A density based algorithm for discovering density varied clusters in large spatial databases. *International Journal of Computer Applications*, 3(6):1–4.
- [Schapire, 2014] Schapire, R. (2014). Machine learning algorithms for classification.
- [Stein, 2016a] Stein, B. (2016a). Unit hierarchial cluster analysis.
- [Stein, 2016b] Stein, B. (2016b). Unit hierarchial cluster analysis.
- [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.

# Algorithm 32 Support Vector Machines (continued)

```
Solving for \lambda: \mathbf{w}^{\mathbf{T}}\mathbf{x}_{2} + b = 1 where \mathbf{x}_{2} = \mathbf{x}_{1} + \lambda \mathbf{w} \mathbf{w}^{\mathbf{T}}(\mathbf{x}_{1}\lambda\mathbf{w}) + b = 1 \mathbf{w}^{\mathbf{T}}(\mathbf{x}_{1}\lambda\mathbf{w}) + b = 1 \mathbf{w}^{\mathbf{T}}\mathbf{x}_{1} + b + \lambda \mathbf{w}^{\mathbf{T}}\mathbf{w} = 1 where \mathbf{w}^{\mathbf{T}}\mathbf{x}_{1} + b = -1
   -1 + \lambda \mathbf{w}^{\mathbf{T}} \mathbf{w} = 1
\lambda \mathbf{w}^{\mathbf{T}} \mathbf{w} = 2
\lambda = \frac{2}{\mathbf{w}^{\mathbf{T}} \mathbf{w}} = \frac{2}{\|\mathbf{w}\|^2}
And, so the distance \lambda \|w\| is \frac{2}{\|\mathbf{w}\|^2} \|w\| = \frac{2}{\|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 went 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:
subject to: y_i(\mathbf{w}^T\mathbf{x} + b) \ge 1(\forall \text{ data points } \mathbf{x}_i)
```

#### $\mathbf{2}$ 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 slackvariables an -\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
```

#### 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 programmatic problem is as above, but with all  $\mathbf{x}_i$  replaced with  $\phi(\mathbf{x}_i)$ , where  $\phi$  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) \ge 1 - \epsilon and \epsilon_i \ge 0 (\forall \text{ data points } \mathbf{x}_i)
```

#### Reformulating as a Lagrangian 4

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:  $\max_{ai\geq 0}\alpha_i[1-y_i(\mathbf{w}^T\phi(\mathbf{x}_i+b))]$ 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  $a_i \to \infty$ . This has the effect of penalizing any misclassified data points, while assigning 0 penalty to properly classified instances.

We thus have the following formulation:

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

 $min_{w,b}[\frac{\mathbf{w}^T\mathbf{w}}{2} + \sum_i max_{\alpha \geq 0}\alpha_i[1 - \mathbf{w}^T\phi(\mathbf{x}_i + b)]]$ To allow for slack(soft-margin), preventing the  $\alpha$  variables from going to  $\infty$ , we can impose constraints on the Lagrange multipliers to lie within:  $0 \le \alpha_i \le C$ . We can define the dual problem by interchanging the max and min as follows (i.e minimize after fixing alpha):

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

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 seeting  $\frac{\partial J}{\partial \mathbf{b}} = 0$  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) \text{ And thus our dual is: } \\  \max_{\alpha \geq 0} [\sum_i \alpha_i - \frac{1}{2} \sum_{i,j} \alpha_j y_i y_j \phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)] \\  \text{Subject to: } \sum_i \alpha_i y_i = 0 \text{ 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  $\phi \colon \mathbb{R}^3 \longmapsto \mathbb{R}^{10}$ ,  $where : \phi(x) = (1, \sqrt{2}x^{(1)}, \sqrt{2}x^{(2)}, \sqrt{2}x^{(3)}, [\mathbf{x}^{(1)}]^2, [\mathbf{x}^{(2)}]^2, [\mathbf{x}^{(3)}]^2, \sqrt{2}x^{(1)(2)}, \sqrt{2}x^{(1)(3)}, \sqrt{2}x^{(2)(3)})$  Instead, we have the 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  $\phi$ . 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  $\alpha_i$  parameters, all you have to do is calculate  $f(\mathbf{x}) = sign(\mathbf{w}^T\mathbf{x} + b) = \sum_i \alpha_i y_i \phi(\mathbf{x}_i)$  and using the kernel trick). Note that  $\alpha_i$  is only non-zero for instances  $\phi(\mathbf{x}_i)$  on or near the boundary-those are called the *supportvector* 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, ....1)
 3: for i = 1, 2, .... do
          if w^T x^{(i)} > \theta then
 4:
               c_*(x^{(i)}) = 1
 5:
 6:
               c_*(x^{(i)}) = 0
 7:
 8:
          if c_*(x^{(i)}) \neq c(x^{(i)}) then
 9:
              \forall: x_j^{(i)} = 1, w_j \leftarrow 2w_j
10:
11:
               \forall: x_j^{(i)} = 1, w_j \leftarrow 0
12:
           end if
13:
14: end for
```

```
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
          forward[s,1] \leftarrow a_{o,s} \times b_s(o_1)
 3:
 4: end for
 5: for time step t from 2 to T do
          for state s from 1 to N do forward[s,t] \leftarrow \sum_{s'=1}^{N} forward[s,1] \times a_{s',s} \times b_{s}(o_{t})
 6:
 7:
 8:
 9: end for
10: forward[q_F, T] \leftarrow \sum_{s=1}^{N} forward[s, t] \times a_{s,qF}
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
          viterbi[s,1] \leftarrow a_{o,s} \times b_s(o_1)
          backpointer[s, 1] \leftarrow 0
 6: end for
 7: for time step t from 2 to T do
          for state s from 1 to N do
               viterbi[s,t] \leftarrow max_{s'=1}^{N} viterbi[s',1] \times a_{s',s} \times b_{s}(o_{t})
 9:
               backpointer[s,t] \leftarrow argmax_{s'=1}^{N} \ viterbi[s',1] \times a_{s',s}
10:
          end for
11:
12: end for
13: viterbi[q_F, T] \leftarrow max_{s=1}^N viterbi[s, t] \times a_{s,qF}
14: backpointer[q_F, T] \leftarrow \underset{s=1}{\operatorname{argmax}} viterbi[s, 1] \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
     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_p)} \ \forall \ t \ \text{and } j
 4: \xi_t(i,j) = \frac{\alpha_t(i)\beta_j(j)(\alpha_{t+1})\beta_{t+1}(j)}{\alpha_T(N)} \; \forall \; t, i, \text{ and j M-step}
5: \alpha_{i,i}^{\hat{\Lambda}} = \frac{\sum_{t=1}^{|T-1|} \xi_t(i,j)}{\sum_{t=1}^{|T-1|} \xi_t(i,j)}
 5: \alpha_{ij}^{\wedge} = \frac{\sum_{t=1}^{|T-1|} \xi_t(i,j)}{\sum_{t=1}^{|T-1|} \sum_{j=1}^{N} \epsilon_t(i,j)}
6: \beta_j(v_k) = \frac{\sum_{t=1}^{|T|} \sum_{s,t:O_t = v_k}^{N} \gamma_t(j)}{\sum_{t=1}^{T} \gamma_t(j)}
 7: return A,B
```

Algorithm

**35** 

Hidden

Markov

Models -

The forward algorithm

Jurafsky

Martin,

and

2008