

(三) 生成模型 (关注样本分布本身) $P(x)$

Vazyme

监督
 概率模型
 判别 $P(y|x)$: 逻辑回归
 生成模型 : 最大熵

非概率模型: PLA, SVM, LDA, KNN, NN
 Tree Model

非监督
 概率模型: 生成模型

非概率模型: PCA, K-means, Auto-encoder

生成模型:

Naive Bayes 假设: $P(x|y) = \prod_{i=1}^n P(x_i|y)$
 Mixture Model: GMM Kalman Particle
 Time-series Model: HMM | KF | PF
 非参贝叶斯模型: GP/DP

(节点可以离散或连续)

形
 Discrete vs. Continuous
 Directed Model vs. Undirected
 Latent Variable vs. Fully-observed
 shallow vs. Deep (多层次)
 sparse vs. Dense (多连接)

神:
 parametric vs. non-parametric
 Implicit Density vs. Explicit Density
 CAN \rightarrow PAX

性质: tractable vs. intractable.

学习: MLE: maximum likelihood-based
 vs. likelihood-free Model.