## **Contents**

Pr	eface	xxvii	
1	Intro	duction	1
	1.1	Machine	learning: what and why? 1
		1.1.1	Types of machine learning 2
	1.2	Supervis	ed learning 3
		1.2.1	Classification 3
		1.2.2	Regression 8
	1.3	Unsuper	vised learning 9
		1.3.1	Discovering clusters 10
		1.3.2	Discovering latent factors 11
		1.3.3	Discovering graph structure 13
		1.3.4	Matrix completion 14
	1.4	Some ba	sic concepts in machine learning 16
		1.4.1	Parametric vs non-parametric models 16
		1.4.2	A simple non-parametric classifier: $K$ -nearest neighbors 16
		1.4.3	The curse of dimensionality 18
		1.4.4	Parametric models for classification and regression 19
		1.4.5	Linear regression 19
		1.4.6	Logistic regression 21
		1.4.7	Overfitting 22
		1.4.8	Model selection 22
		1.4.9	No free lunch theorem 24
2	Probe	ability	27
	2.1	Introduc	tion 27
	2.2	A brief r	eview of probability theory 28
		2.2.1	Discrete random variables 28
		2.2.2	Fundamental rules 28
		2.2.3	Bayes rule 29
		2.2.4	Independence and conditional independence 30
		2.2.5	Continuous random variables 32

3

viii *CONTENTS* 

	2.2.6	Quantiles 33
	2.2.7	Mean and variance 33
2.3	Some o	common discrete distributions 34
	2.3.1	The binomial and Bernoulli distributions 34
	2.3.2	The multinomial and multinoulli distributions 35
	2.3.3	The Poisson distribution 37
	2.3.4	The empirical distribution 37
2.4	Some o	common continuous distributions 38
	2.4.1	Gaussian (normal) distribution 38
	2.4.2	Degenerate pdf 39
	2.4.3	The Laplace distribution 41
	2.4.4	The gamma distribution 41
	2.4.5	The beta distribution 42
	2.4.6	Pareto distribution 43
2.5	Joint p	robability distributions 44
	2.5.1	Covariance and correlation 44
	2.5.2	The multivariate Gaussian 46
	2.5.3	Multivariate Student t distribution 46
	2.5.4	Dirichlet distribution 47
2.6	Transfo	rmations of random variables 49
	2.6.1	Linear transformations 49
	2.6.2	General transformations 50
	2.6.3	Central limit theorem 51
2.7		Carlo approximation 52
	2.7.1	Example: change of variables, the MC way 53
	2.7.2	Example: estimating $\pi$ by Monte Carlo integration 54
	2.7.3	Accuracy of Monte Carlo approximation 54
2.8		ation theory 56
	2.8.1	Entropy 56
	2.8.2	KL divergence 57
	2.8.3	Mutual information 59
Gene	rative m	odels for discrete data 65
3.1	Introdu	
3.2		n concept learning 65
	3.2.1	Likelihood 67
	3.2.2	Prior 67
	3.2.3	Posterior 68
	3.2.4	Posterior predictive distribution 71
	3.2.5	A more complex prior 72
3.3	The be	ta-binomial model 72
	3.3.1	Likelihood 73
	3.3.2	Prior 74
	3.3.3	Posterior 75
	3.3.4	Posterior predictive distribution 77

*CONTENTS* ix

	3.4	The Dir	ichlet-multinomial model 78
		3.4.1	Likelihood 79
		3.4.2	Prior 79
		3.4.3	Posterior 79
		3.4.4	Posterior predictive 81
	3.5	Naive B	ayes classifiers 82
		3.5.1	Model fitting 83
		3.5.2	Using the model for prediction 85
		3.5.3	The log-sum-exp trick 86
		3.5.4	Feature selection using mutual information 86
		3.5.5	Classifying documents using bag of words 87
4	Gaus	sian mod	dels 97
	4.1	Introdu	ction 97
		4.1.1	Notation 97
		4.1.2	Basics 97
		4.1.3	MLE for an MVN 99
		4.1.4	Maximum entropy derivation of the Gaussian * 101
	4.2	Gaussia	n discriminant analysis 101
		4.2.1	Quadratic discriminant analysis (QDA) 102
		4.2.2	Linear discriminant analysis (LDA) 103
		4.2.3	Two-class LDA 104
		4.2.4	MLE for discriminant analysis 106
		4.2.5	Strategies for preventing overfitting 106
		4.2.6	Regularized LDA * 107
		4.2.7	Diagonal LDA 108
		4.2.8	Nearest shrunken centroids classifier * 109
	4.3	Inference	e in jointly Gaussian distributions 110
		4.3.1	Statement of the result 111
		4.3.2	Examples 111
		4.3.3	Information form 115
		4.3.4	Proof of the result * 116
	4.4	Linear (	Gaussian systems 119
		4.4.1	Statement of the result 119
		4.4.2	Examples 120
		4.4.3	Proof of the result * 124
	4.5	Digressi	on: The Wishart distribution * 125
		4.5.1	Inverse Wishart distribution 126
		4.5.2	Visualizing the Wishart distribution * 127
	4.6	Inferrin	g the parameters of an MVN 127
		4.6.1	Posterior distribution of $\mu$ 128
		4.6.2	Posterior distribution of $\Sigma$ * 128
		4.6.3	Posterior distribution of $\mu$ and $\Sigma$ * 132
		4.6.4	Sensor fusion with unknown precisions * 138

X CONTENTS

5	Bayes	sian statis	tics 149
	5.1	Introduct	tion 149
	5.2	Summari	zing posterior distributions 149
		5.2.1	MAP estimation 149
		5.2.2	Credible intervals 152
		5.2.3	Inference for a difference in proportions 154
	5.3	Bayesian	model selection 155
		5.3.1	Bayesian Occam's razor 156
		5.3.2	Computing the marginal likelihood (evidence) 158
		5.3.3	Bayes factors 163
		5.3.4	Jeffreys-Lindley paradox * 164
	5.4	Priors	165
		5.4.1	Uninformative priors 165
		5.4.2	Jeffreys priors * 166
		5.4.3	Robust priors 168
		5.4.4	Mixtures of conjugate priors 168
	5.5		ical Bayes 171
		5.5.1	Example: modeling related cancer rates 171
	5.6	Empirica	
		5.6.1	Example: beta-binomial model 173
		5.6.2	Example: Gaussian-Gaussian model 173
	5.7	-	decision theory 176
		5.7.1	Bayes estimators for common loss functions 177
		5.7.2	The false positive vs false negative tradeoff 180
		5.7.3	Other topics * 184
6	Frequ	ientist sta	tistics 191
	6.1	Introduct	tion 191
	6.2	Sampling	g distribution of an estimator 191
		6.2.1	Bootstrap 192
		6.2.2	Large sample theory for the MLE * 193
	6.3	-	ist decision theory 194
		6.3.1	Bayes risk 195
		6.3.2	Minimax risk 196
		6.3.3	Admissible estimators 197
	6.4		e properties of estimators 200
		6.4.1	Consistent estimators 200
			Unbiased estimators 200
		6.4.3	Minimum variance estimators 201
		6.4.4	The bias-variance tradeoff 202
	6.5	-	l risk minimization 204
		6.5.1	Regularized risk minimization 205
		6.5.2	Structural risk minimization 206
		6.5.3	Estimating the risk using cross validation 206
		6.5.4	Upper bounding the risk using statistical learning theory * 209

*CONTENTS* xi

	6.6	6.5.5 Surrogate loss functions 210 Pathologies of frequentist statistics * 211 6.6.1 Counter-intuitive behavior of confidence intervals 212
		6.6.2 p-values considered harmful 213
		6.6.3 The likelihood principle 214
		6.6.4 Why isn't everyone a Bayesian? 215
7	Line	ar regression 217
	7.1	Introduction 217
	7.2	Model specification 217
	7.3	Maximum likelihood estimation (least squares) 217
		7.3.1 Derivation of the MLE 219
		7.3.2 Geometric interpretation 220 7.3.3 Convexity 221
	7.4	Robust linear regression * 223
	7.5	Ridge regression 225
	1.5	7.5.1 Basic idea 225
		7.5.2 Numerically stable computation * 227
		7.5.3 Connection with PCA * 228
		7.5.4 Regularization effects of big data 230
	7.6	Bayesian linear regression 231
		7.6.1 Computing the posterior 232
		7.6.2 Computing the posterior predictive 233
		7.6.3 Bayesian inference when $\sigma^2$ is unknown * 234
		7.6.4 EB for linear regression (evidence procedure) 238
8	Logis	stic regression 245
	8.1	Introduction 245
	8.2	Model specification 245
	8.3	Model fitting 245
		8.3.1 MLE 246
		8.3.2 Steepest descent 247
		8.3.3 Newton's method 249 8.3.4 Iteratively reweighted least squares (IRLS) 250
		8.3.4 Iteratively reweighted least squares (IRLS) 250 8.3.5 Quasi-Newton (variable metric) methods 251
		8.3.6 $\ell_2$ regularization 252
		8.3.7 Multi-class logistic regression 252
	8.4	Bayesian logistic regression 254
		8.4.1 Laplace approximation 255
		8.4.2 Derivation of the BIC 255
		8.4.3 Gaussian approximation for logistic regression 256
		8.4.4 Approximating the posterior predictive 256
		8.4.5 Residual analysis (outlier detection) * 260
	8.5	Online learning and stochastic optimization 261
		8.5.1 Online learning and regret minimization 262

8.5.2 Stochastic optimization and risk minimization 262 8.5.3 The LMS algorithm 264 8.5.4 The perceptron algorithm 265 8.5.5 A Bayesian view 8.6 Generative vs discriminative classifiers 267 8.6.1 Pros and cons of each approach 268 8.6.2 Dealing with missing data 8.6.3 Fisher's linear discriminant analysis (FLDA) \* 271 Generalized linear models and the exponential family 281 9.1 Introduction 281 9.2 The exponential family 281 Definition 9.2.1 282 9.2.2 282 **Examples** 9.2.3 Log partition function 284 9.2.4 MLE for the exponential family 286 Bayes for the exponential family \* 9.2.5 287 9.2.6 Maximum entropy derivation of the exponential family \* 289 9.3 Generalized linear models (GLMs) 290 9.3.1 Basics 290 9.3.2 ML and MAP estimation 292 9.3.3 Bayesian inference 293 9.4 Probit regression 9.4.1 ML/MAP estimation using gradient-based optimization 294 9.4.2 Latent variable interpretation 294 295 9.4.3 Ordinal probit regression \* 9.4.4 Multinomial probit models \* 295 9.5 Multi-task learning 296 Hierarchical Bayes for multi-task learning 9.5.1 9.5.2 Application to personalized email spam filtering 296 9.5.3 Application to domain adaptation 9.5.4 Other kinds of prior 9.6 Generalized linear mixed models \* 298 Example: semi-parametric GLMMs for medical data 9.6.1 298 9.6.2 300 Computational issues 9.7 Learning to rank \* 300 9.7.1 The pointwise approach 301 9.7.2 The pairwise approach 301 9.7.3 The listwise approach 302 9.7.4 Loss functions for ranking 303 10 Directed graphical models (Bayes nets) 307 10.1 Introduction 307 10.1.1 Chain rule 307

xii

**CONTENTS** 

Conditional independence

308

10.1.2

CONTENTS xiii

		10.1.3 Graphical models 308
		10.1.4 Graph terminology 309
		10.1.5 Directed graphical models 310
	10.2	Examples 311
		10.2.1 Naive Bayes classifiers 311
		10.2.2 Markov and hidden Markov models 312
		10.2.3 Medical diagnosis 313
		10.2.4 Genetic linkage analysis * 315
		10.2.5 Directed Gaussian graphical models * 318
	10.3	Inference 319
	10.4	Learning 320
		10.4.1 Plate notation 320
		10.4.2 Learning from complete data 322
		10.4.3 Learning with missing and/or latent variables 323
	10.5	Conditional independence properties of DGMs 324
		10.5.1 d-separation and the Bayes Ball algorithm (global Marko
		properties) 324
		10.5.2 Other Markov properties of DGMs 327
		10.5.3 Markov blanket and full conditionals 327
	10.6	Influence (decision) diagrams * 328
11	Mixt	re models and the EM algorithm 337
	11.1	Latent variable models 337
	11.2	Mixture models 337
		11.2.1 Mixtures of Gaussians 339
		11.2.2 Mixture of multinoullis 340
		11.2.3 Using mixture models for clustering 340
		11.2.4 Mixtures of experts 342
	11.3	Parameter estimation for mixture models 345
		11.3.1 Unidentifiability 346
		11.3.2 Computing a MAP estimate is non-convex 347
	11.4	The EM algorithm 348
		11.4.1 Basic idea 349
		11.4.2 EM for GMMs 350
		11.4.3 EM for mixture of experts 357
		11.4.4 EM for DGMs with hidden variables 358
		11.4.5 EM for the Student distribution * 359
		11.4.6 EM for probit regression * 362
		11.4.7 Theoretical basis for EM * 363
		11.4.8 Online EM 365
		11.4.9 Other EM variants * 367
	11.5	Model selection for latent variable models 370
		11.5.1 Model selection for probabilistic models 370
	11.0	11.5.2 Model selection for non-probabilistic methods 370
	11.6	Fitting models with missing data 372

11.6.1 EM for the MLE of an MVN with missing data 373 12 Latent linear models 381 12.1 Factor analysis 381 12.1.1 FA is a low rank parameterization of an MVN 381 12.1.2 Inference of the latent factors 382 12.1.3 Unidentifiability 383 12.1.4 Mixtures of factor analysers 385 12.1.5 EM for factor analysis models 386 12.1.6 Fitting FA models with missing data 387 12.2 Principal components analysis (PCA) 12.2.1 Classical PCA: statement of the theorem 387 Proof \* 12.2.2 389 12.2.3 Singular value decomposition (SVD) 392 12.2.4 Probabilistic PCA 395 12.2.5 EM algorithm for PCA 396 12.3 Choosing the number of latent dimensions 398 12.3.1 Model selection for FA/PPCA 398 12.3.2 Model selection for PCA 399 12.4 PCA for categorical data 12.5 PCA for paired and multi-view data 404 12.5.1 Supervised PCA (latent factor regression) 405 12.5.2 Partial least squares Canonical correlation analysis 12.5.3 407 12.6 Independent Component Analysis (ICA) 407 12.6.1 Maximum likelihood estimation 410 12.6.2 The FastICA algorithm 12.6.3 Using EM 414 12.6.4 Other estimation principles \* 415 13 Sparse linear models 421 421 13.1 Introduction 13.2 Bayesian variable selection 422 13.2.1 The spike and slab model 424 13.2.2 From the Bernoulli-Gaussian model to  $\ell_0$  regularization 425 13.2.3 Algorithms 426 13.3 429  $\ell_1$  regularization: basics 13.3.1 Why does  $\ell_1$  regularization yield sparse solutions? 430 13.3.2 Optimality conditions for lasso 13.3.3 Comparison of least squares, lasso, ridge and subset selection 435

436

441

441

Bayesian inference for linear models with Laplace priors

439

xiv

**CONTENTS** 

440

Regularization path

Coordinate descent

Model selection

 $\ell_1$  regularization: algorithms

13.3.4

13.3.5

13.3.6

13.4.1

13.4

CONTENTS

		13.4.2	LARS and other homotopy methods 441	
		13.4.3	Proximal and gradient projection methods 442	
		13.4.4	EM for lasso 447	
	13.5	$\ell_1$ regula	rization: extensions 449	
		13.5.1	Group Lasso 449	
		13.5.2	Fused lasso 454	
		13.5.3	Elastic net (ridge and lasso combined) 455	
	13.6	Non-con	vex regularizers 457	
		13.6.1	Bridge regression 458	
		13.6.2	Hierarchical adaptive lasso 458	
		13.6.3	Other hierarchical priors 462	
	13.7	Automat	c relevance determination (ARD)/sparse Bayesian learning (SBL) 46	63
		13.7.1	ARD for linear regression 463	
		13.7.2	Whence sparsity? 465	
		13.7.3	Connection to MAP estimation 465	
		13.7.4	Algorithms for ARD * 466	
		13.7.5	ARD for logistic regression 468	
	13.8	Sparse c	=	
		13.8.1	Learning a sparse coding dictionary 469	
		13.8.2	Results of dictionary learning from image patches 470	
		13.8.3	Compressed sensing 472	
		13.8.4	Image inpainting and denoising 472	
14	Kerne	els 47	79	
14				
14	14.1	Introduc	tion 479	
14			tion 479	
14	14.1	Introduc Kernel fu	tion 479 unctions 479 RBF kernels 480	
14	14.1	Introduc Kernel fu 14.2.1	tion 479 Inctions 479 RBF kernels 480	
14	14.1	Introduc Kernel fu 14.2.1 14.2.2	tion 479 unctions 479 RBF kernels 480 Kernels for comparing documents 480	
14	14.1	Introduc Kernel fu 14.2.1 14.2.2 14.2.3	tion 479 unctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481	
14	14.1	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4	tion 479 unctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482	
14	14.1	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5	tion 479 metrions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482	
14	14.1	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6	tion 479 mctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483	
14	14.1	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8	tion 479 mctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484	
14	14.1 14.2	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8	tion 479 mctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485	
14	14.1 14.2	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke	tion 479 unctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486	
14	14.1 14.2	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1	RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487	
14	14.1 14.2	Introduc Kernel ft 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1 14.3.2	RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487	
14	14.1 14.2	Introduc Kernel ft 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1 14.3.2 The kern	RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487 el trick 488	
14	14.1 14.2	Introduc Kernel ft 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1 14.3.2 The kern 14.4.1	RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487 el trick 488 Kernelized nearest neighbor classification 489 Kernelized K-medoids clustering 489 Kernelized ridge regression 492	
14	14.1 14.2	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1 14.3.2 The kern 14.4.1 14.4.2 14.4.3 14.4.4	tion 479 mctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487 el trick 488 Kernelized nearest neighbor classification 489 Kernelized K-medoids clustering 489 Kernelized ridge regression 492 Kernel PCA 493	
14	14.1 14.2	Introduc Kernel ft 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1 14.3.2 The kern 14.4.1 14.4.2 14.4.3 14.4.4 Support	RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487 el trick 488 Kernelized nearest neighbor classification 489 Kernelized K-medoids clustering 489 Kernelized ridge regression 492 Kernel PCA 493 vector machines (SVMs) 496	
14	14.1 14.2 14.3	Introduc Kernel fu 14.2.1 14.2.2 14.2.3 14.2.4 14.2.5 14.2.6 14.2.7 14.2.8 Using ke 14.3.1 14.3.2 The kern 14.4.1 14.4.2 14.4.3 14.4.4	tion 479 mctions 479 RBF kernels 480 Kernels for comparing documents 480 Mercer (positive definite) kernels 481 Linear kernels 482 Matern kernels 482 String kernels 483 Pyramid match kernels 484 Kernels derived from probabilistic generative models 485 rnels inside GLMs 486 Kernel machines 486 LIVMs, RVMs, and other sparse vector machines 487 el trick 488 Kernelized nearest neighbor classification 489 Kernelized K-medoids clustering 489 Kernelized ridge regression 492 Kernel PCA 493	

14.5.3 Choosing C 504 504 14.5.4 Summary of key points 14.5.5 A probabilistic interpretation of SVMs 505 14.6 Comparison of discriminative kernel methods 505 14.7 Kernels for building generative models 507 14.7.1 Smoothing kernels 14.7.2 Kernel density estimation (KDE) 508 14.7.3 From KDE to KNN 509 14.7.4 Kernel regression 510 14.7.5 Locally weighted regression 512 15 Gaussian processes 515 515 15.1 Introduction 15.2 GPs for regression 516 15.2.1 Predictions using noise-free observations 517 15.2.2 Predictions using noisy observations 518 15.2.3 Effect of the kernel parameters 519 15.2.4 Estimating the kernel parameters 521 15.2.5 Computational and numerical issues \* 524 15.2.6 Semi-parametric GPs \* 524 15.3 GPs meet GLMs 525 15.3.1 Binary classification 525 15.3.2 Multi-class classification 528 15.3.3 GPs for Poisson regression 531 15.4 Connection with other methods 532 15.4.1 Linear models compared to GPs 532 15.4.2 Linear smoothers compared to GPs 533 15.4.3 SVMs compared to GPs 15.4.4 534 LIVM and RVMs compared to GPs 15.4.5 Neural networks compared to GPs 535 15.4.6 Smoothing splines compared to GPs \* 536 15.4.7 RKHS methods compared to GPs \* 538 GP latent variable model 15.5 540 15.6 Approximation methods for large datasets 542 16 Adaptive basis function models 543 Introduction 16.1 543 16.2 Classification and regression trees (CART) 544 16.2.1 544 Basics 16.2.2 Growing a tree 545 16.2.3 Pruning a tree 549 16.2.4 Pros and cons of trees 550 16.2.5 Random forests 550 16.2.6 CART compared to hierarchical mixture of experts \* 551

552

xvi

**CONTENTS** 

Generalized additive models

16.3

CONTENTS xvii

		16.3.1	Backfitting 552
		16.3.2	Computational efficiency 553
		16.3.3	Multivariate adaptive regression splines (MARS) 553
	16.4	Boosting	554
		16.4.1	Forward stagewise additive modeling 555
		16.4.2	L2boosting 557
		16.4.3	AdaBoost 558
		16.4.4	LogitBoost 559
		16.4.5	Boosting as functional gradient descent 560
		16.4.6	Sparse boosting 561
		16.4.7	Multivariate adaptive regression trees (MART) 562
		16.4.8	Why does boosting work so well? 562
		16.4.9	A Bayesian view 563
	16.5	Feedforw	vard neural networks (multilayer perceptrons) 563
		16.5.1	Convolutional neural networks 564
		16.5.2	Other kinds of neural networks 568
		16.5.3	A brief history of the field 568
		16.5.4	The backpropagation algorithm 569
		16.5.5	Identifiability 572
		16.5.6	Regularization 572
		16.5.7	Bayesian inference * 576
	16.6		e learning 580
		16.6.1	Stacking 580
		16.6.2	Error-correcting output codes 581
		16.6.3	Ensemble learning is not equivalent to Bayes model averaging 581
	16.7	-	ental comparison 582
		16.7.1	Low-dimensional features 582
	10.0	16.7.2	High-dimensional features 583
	16.8	Interpret	ing black-box models 585
<i>17</i>	Mark	ov and hi	idden Markov models 589
	17.1	Introduc	tion 589
	17.2	Markov 1	models 589
		17.2.1	Transition matrix 589
		17.2.2	Application: Language modeling 591
		17.2.3	Stationary distribution of a Markov chain * 596
		17.2.4	Application: Google's PageRank algorithm for web page ranking * 600
	17.3		Markov models 603
		17.3.1	Applications of HMMs 604
	17.4		e in HMMs 606
		17.4.1	Types of inference problems for temporal models 606
		17.4.2	The forwards algorithm 609
		17.4.3	The forwards-backwards algorithm 610
		17.4.4	The Viterbi algorithm 612
		17.4.5	Forwards filtering, backwards sampling 616

xviii CONTENTS

	17.5	Learning for HMMs 617
		17.5.1 Training with fully observed data 617
		17.5.2 EM for HMMs (the Baum-Welch algorithm) 618
		17.5.3 Bayesian methods for "fitting" HMMs * 620
		17.5.4 Discriminative training 620
		17.5.5 Model selection 621
	17.6	Generalizations of HMMs 621
		17.6.1 Variable duration (semi-Markov) HMMs 622
		17.6.2 Hierarchical HMMs 624
		17.6.3 Input-output HMMs 625
		17.6.4 Auto-regressive and buried HMMs 626
		17.6.5 Factorial HMM 627
		17.6.6 Coupled HMM and the influence model 628
		17.6.7 Dynamic Bayesian networks (DBNs) 628
18	State	space models 631
	18.1	Introduction 631
	18.2	Applications of SSMs 632
		18.2.1 SSMs for object tracking 632
		18.2.2 Robotic SLAM 633
		18.2.3 Online parameter learning using recursive least squares 636
		18.2.4 SSM for time series forecasting * 637
	18.3	Inference in LG-SSM 640
		18.3.1 The Kalman filtering algorithm 640
		18.3.2 The Kalman smoothing algorithm 643
	18.4	Learning for LG-SSM 646
		18.4.1 Identifiability and numerical stability 646
		18.4.2 Training with fully observed data 647
		18.4.3 EM for LG-SSM 647
		18.4.4 Subspace methods 647
		18.4.5 Bayesian methods for "fitting" LG-SSMs 647
	18.5	Approximate online inference for non-linear, non-Gaussian SSMs 647
		18.5.1 Extended Kalman filter (EKF) 648
		18.5.2 Unscented Kalman filter (UKF) 650
		18.5.3 Assumed density filtering (ADF) 652
	18.6	Hybrid discrete/continuous SSMs 655
		18.6.1 Inference 656
		18.6.2 Application: data association and multi-target tracking 658
		18.6.3 Application: fault diagnosis 659
		18.6.4 Application: econometric forecasting 660
19	Undi	rected graphical models (Markov random fields) 661
	19.1	Introduction 661
	19.2	Conditional independence properties of UGMs 661
		19.2.1 Key properties 661

CONTENTS xix

		19.2.2	An undirected alternative to d-separation 663
		19.2.3	Comparing directed and undirected graphical models 664
	19.3	Paramet	erization of MRFs 665
		19.3.1	The Hammersley-Clifford theorem 665
		19.3.2	Representing potential functions 667
	19.4	Example	es of MRFs 668
		19.4.1	Ising model 668
		19.4.2	Hopfield networks 669
		19.4.3	Potts model 671
		19.4.4	Gaussian MRFs 672
		19.4.5	Markov logic networks * 674
	19.5	Learning	g 676
		19.5.1	Training maxent models using gradient methods 676
		19.5.2	Training partially observed maxent models 677
		19.5.3	Approximate methods for computing the MLEs of MRFs 678
		19.5.4	Pseudo likelihood 678
		19.5.5	Stochastic maximum likelihood 679
		19.5.6	Feature induction for maxent models * 680
		19.5.7	Iterative proportional fitting (IPF) * 681
	19.6	Conditio	onal random fields (CRFs) 684
		19.6.1	Chain-structured CRFs, MEMMs and the label-bias problem 684
		19.6.2	Applications of CRFs 686
		19.6.3	CRF training 692
	19.7	Structur	
		19.7.1	SSVMs: a probabilistic view 693
		19.7.2	SSVMs: a non-probabilistic view 695
		19.7.3	Cutting plane methods for fitting SSVMs 698
		19.7.4	Online algorithms for fitting SSVMs 700
		19.7.5	Latent structural SVMs 701
20	Exact	inferenc	se for graphical models 707
	20.1	Introduc	ction 707
	20.2	Belief pi	ropagation for trees 707
		20.2.1	Serial protocol 707
		20.2.2	Parallel protocol 709
		20.2.3	Gaussian BP * 710
		20.2.4	Other BP variants * 712
	20.3	The vari	able elimination algorithm 714
		20.3.1	The generalized distributive law * 717
		20.3.2	Computational complexity of VE 717
		20.3.3	A weakness of VE 720
	20.4	The jun	ction tree algorithm * 720
		20.4.1	Creating a junction tree 720
		20.4.2	Message passing on a junction tree 722
		20.4.3	Computational complexity of JTA 725

	20.5	20.4.4 JTA generalizations * 726 Computational intractability of exact inference in the worst case 726 20.5.1 Approximate inference 727
21	Varia	ational inference 731
	21.1	Introduction 731
	21.2	Variational inference 732
		21.2.1 Alternative interpretations of the variational objective 733
		21.2.2 Forward or reverse KL? * 733
	21.3	The mean field method 735
		21.3.1 Derivation of the mean field update equations 736
		21.3.2 Example: mean field for the Ising model 737
	21.4	Structured mean field * 739
		21.4.1 Example: factorial HMM 740
	21.5	Variational Bayes 742
		21.5.1 Example: VB for a univariate Gaussian 742
	21.6	21.5.2 Example: VB for linear regression 746 Variational Bayes EM 749
	21.0	21.6.1 Example: VBEM for mixtures of Gaussians * 750
	21.7	Variational message passing and VIBES 756
	21.8	Local variational bounds * 756
		21.8.1 Motivating applications 756
		21.8.2 Bohning's quadratic bound to the log-sum-exp function 758
		21.8.3 Bounds for the sigmoid function 760
		21.8.4 Other bounds and approximations to the log-sum-exp function * 762
		21.8.5 Variational inference based on upper bounds 763
22	More	variational inference 767
	22.1	Introduction 767
	22.2	Loopy belief propagation: algorithmic issues 767
		22.2.1 A brief history 767
		22.2.2 LBP on pairwise models 768
		22.2.3 LBP on a factor graph 769
		22.2.4 Convergence 771
		22.2.5 Accuracy of LBP 774
	00.0	22.2.6 Other speedup tricks for LBP * 775
	22.3	Loopy belief propagation: theoretical issues * 776  22.3.1 UGMs represented in exponential family form 776
		22.3.1 UGMs represented in exponential family form 776 22.3.2 The marginal polytope 777
		22.3.2 The marginal polytope 777  22.3.3 Exact inference as a variational optimization problem 778
		22.3.4 Mean field as a variational optimization problem 779
		22.3.5 LBP as a variational optimization problem 779
		22.3.6 Loopy BP vs mean field 783
	22.4	Extensions of belief propagation * 783
		22.4.1 Generalized belief propagation 783

**CONTENTS** 

XX

CONTENTS xxi

22.4.2 Convex belief propagation 785

22.5 Expectation propagation 787

		22.4.2	Convex belief propagation 785	
	22.5	Expectat	ion propagation 787	
		22.5.1	EP as a variational inference problem 788	
		22.5.2	Optimizing the EP objective using moment matching	789
		22.5.3	EP for the clutter problem 791	
		22.5.4	LBP is a special case of EP 792	
		22.5.5	Ranking players using TrueSkill 793	
		22.5.6	Other applications of EP 799	
	22.6		te estimation 799	
		22.6.1	Linear programming relaxation 799	
		22.6.2	Max-product belief propagation 800	
		22.6.3	Graphcuts 801	
		22.6.4	Experimental comparison of graphcuts and BP 804	
		22.6.5	Dual decomposition 806	
			•	
23	Monte	e Carlo ii	nference 815	
	23.1	Introduc		
	23.2	Sampling	g from standard distributions 815	
		23.2.1	Using the cdf 815	
		23.2.2	Sampling from a Gaussian (Box-Muller method) 817	
	23.3	Rejection	n sampling 817	
		23.3.1	Basic idea 817	
		23.3.2	Example 818	
		23.3.3	Application to Bayesian statistics 819	
		23.3.4	Adaptive rejection sampling 819	
		23.3.5	Rejection sampling in high dimensions 820	
	23.4	Importar	nce sampling 820	
		23.4.1	Basic idea 820	
		23.4.2	Handling unnormalized distributions 821	
		23.4.3	Importance sampling for a DGM: likelihood weighting	822
		23.4.4	Sampling importance resampling (SIR) 822	
	23.5	Particle 1	filtering 823	
		23.5.1	Sequential importance sampling 824	
		23.5.2	The degeneracy problem 825	
		23.5.3	The resampling step 825	
		23.5.4	The proposal distribution 827	
		23.5.5	Application: robot localization 828	
		23.5.6	Application: visual object tracking 828	
		23.5.7	Application: time series forecasting 831	
	23.6	Rao-Blac	kwellised particle filtering (RBPF) 831	
		23.6.1	RBPF for switching LG-SSMs 831	
		23.6.2	Application: tracking a maneuvering target 832	
		23.6.3	Application: Fast SLAM 834	

xxii CONTENTS

	24.1	Introduc	
	24.2	Gibbs sa	
		24.2.1	Basic idea 838
		24.2.2	Example: Gibbs sampling for the Ising model 838
		24.2.3	Example: Gibbs sampling for inferring the parameters of a GMM 840
		24.2.4	Collapsed Gibbs sampling * 841
		24.2.5	Gibbs sampling for hierarchical GLMs 844
		24.2.6	BUGS and JAGS 846
		24.2.7	The Imputation Posterior (IP) algorithm 847
		24.2.8	Blocking Gibbs sampling 847
	24.3	-	lis Hastings algorithm 848
		24.3.1	Basic idea 848
		24.3.2	Gibbs sampling is a special case of MH 849
		24.3.3	Proposal distributions 850
		24.3.4	Adaptive MCMC 853
		24.3.5	Initialization and mode hopping 854
		24.3.6	Why MH works * 854
		24.3.7	Reversible jump (trans-dimensional) MCMC * 855
	24.4	Speed ar	nd accuracy of MCMC 856
		24.4.1	The burn-in phase 856
		24.4.2	Mixing rates of Markov chains * 857
		24.4.3	Practical convergence diagnostics 858
		24.4.4	Accuracy of MCMC 860
		24.4.5	How many chains? 862
	24.5	Auxiliary	variable MCMC * 863
		24.5.1	Auxiliary variable sampling for logistic regression 863
		24.5.2	Slice sampling 864
		24.5.3	Swendsen Wang 866
		24.5.4	Hybrid/Hamiltonian MCMC * 868
	24.6		ng methods 868
		24.6.1	Simulated annealing 869
		24.6.2	Annealed importance sampling 871
		24.6.3	Parallel tempering 871
	24.7	Approxir	nating the marginal likelihood 872
		24.7.1	The candidate method 872
		24.7.2	Harmonic mean estimate 872
		24.7.3	Annealed importance sampling 873
25	Cluste	ering	875
	25.1	Introduc	tion 875
		25.1.1	Measuring (dis)similarity 875
		25.1.2	Evaluating the output of clustering methods * 876
	25.2		process mixture models 879
		25.2.1	From finite to infinite mixture models 879
		25.2.2	The Dirichlet process 882

*CONTENTS* xxiii

		25.2.3	Applying Dirichlet processes to mixture modeling 885
		25.2.4	Fitting a DP mixture model 886
	25.3	Affinity p	propagation 887
	25.4	Spectral	clustering 890
		25.4.1	Graph Laplacian 891
		25.4.2	Normalized graph Laplacian 892
		25.4.3	Example 893
	25.5	Hierarchi	cal clustering 893
		25.5.1	Agglomerative clustering 895
		25.5.2	Divisive clustering 898
		25.5.3	Choosing the number of clusters 899
		25.5.4	Bayesian hierarchical clustering 899
	25.6	Clusterin	g datapoints and features 901
		25.6.1	Biclustering 903
		25.6.2	Multi-view clustering 903
26	Granl	ical mod	lel structure learning 907
20	26.1	Introduct	· ·
	26.2		e learning for knowledge discovery 908
	20.2	26.2.1	Relevance networks 908
		26.2.2	Dependency networks 909
	26.3		tree structures 910
	20.0	26.3.1	Directed or undirected tree? 911
		26.3.2	Chow-Liu algorithm for finding the ML tree structure 912
		26.3.3	Finding the MAP forest 912
		26.3.4	Mixtures of trees 914
	26.4		DAG structures 914
		26.4.1	Markov equivalence 914
		26.4.2	Exact structural inference 916
		26.4.3	Scaling up to larger graphs 920
	26.5		DAG structure with latent variables 922
		26.5.1	Approximating the marginal likelihood when we have missing data 922
		26.5.2	Structural EM 925
		26.5.3	Discovering hidden variables 926
		26.5.4	Case study: Google's Rephil 928
		26.5.5	Structural equation models * 929
	26.6	Learning	causal DAGs 931
		26.6.1	Causal interpretation of DAGs 931
		26.6.2	Using causal DAGs to resolve Simpson's paradox 933
		26.6.3	Learning causal DAG structures 935
	26.7	Learning	undirected Gaussian graphical models 938
		26.7.1	MLE for a GGM 938
		26.7.2	Graphical lasso 939
		26.7.3	Bayesian inference for GGM structure * 941
		26.7.4	Handling non-Gaussian data using copulas * 942

Learning undirected discrete graphical models 942 26.8.1 Graphical lasso for MRFs/CRFs 942 26.8.2 Thin junction trees 944 27 Latent variable models for discrete data 945 27.1 Introduction 945 27.2 Distributed state LVMs for discrete data 946 Mixture models 27.2.1 946 27.2.2 Exponential family PCA 947 LDA and mPCA 27.2.3 948 27.2.4 GaP model and non-negative matrix factorization 949 Latent Dirichlet allocation (LDA) 27.3 950 27.3.1 Basics 950 27.3.2 Unsupervised discovery of topics 953 27.3.3 Quantitatively evaluating LDA as a language model 953 27.3.4 Fitting using (collapsed) Gibbs sampling 955 27.3.5 Example 956 27.3.6 Fitting using batch variational inference 957 27.3.7 Fitting using online variational inference 959 27.3.8 Determining the number of topics 960 27.4 Extensions of LDA 961 27.4.1 Correlated topic model 961 27.4.2 Dynamic topic model 962 27.4.3 LDA-HMM 963 27.4.4 Supervised LDA 967 970 27.5 LVMs for graph-structured data 27.5.1 Stochastic block model 971 27.5.2 Mixed membership stochastic block model 973 27.5.3 Relational topic model 974 27.6 LVMs for relational data 975 27.6.1 Infinite relational model 976 27.6.2 Probabilistic matrix factorization for collaborative filtering 979 27.7 Restricted Boltzmann machines (RBMs) 27.7.1 Varieties of RBMs 985 27.7.2 Learning RBMs 987 27.7.3 Applications of RBMs 991 28 Deep learning 995 28.1 Introduction 995 28.2 Deep generative models 995 28.2.1 Deep directed networks 996 28.2.2 Deep Boltzmann machines 996 28.2.3 Deep belief networks Greedy layer-wise learning of DBNs 28.2.4 998

xxiv

**CONTENTS** 

999

Deep neural networks

28.3

CONTENTS

	28.3.1	Deep multi-layer perceptrons 999			
	28.3.2	Deep auto-encoders 1000			
	28.3.3	Stacked denoising auto-encoders 1001			
28.4	Applications of deep networks 1001				
	28.4.1	Handwritten digit classification using DBNs 1001			
	28.4.2	Data visualization and feature discovery using deep auto-encoders	1002		
	28.4.3	Information retrieval using deep auto-encoders (semantic hashing)	1003		
	28.4.4	Learning audio features using 1d convolutional DBNs 1004			
	28.4.5	Learning image features using 2d convolutional DBNs 1005			
28.5	Discussi	ion 1005			

Notation 1009

Bibliography 1015

Indexes 1047

Index to code 1047 Index to keywords 1050