

Algorithm	Representation	Evaluation	Optimization
K-NN	$knn(\mathbf{x}) = \{m_1(\mathbf{x}), \dots, m_K(\mathbf{x})\}$ $v_c = \sum_{k \in knn(\mathbf{x})} \mathbb{I}(y_k = c)$ $y = f(\mathbf{x}) = \arg \max_{c=1, \dots, C} v_c$	Classification accuracy $\frac{1}{M} \sum_{m=1}^M \mathbb{I}(f(\mathbf{x}_m) = y_m)$	Exhaustive/Greedy search
Linear Perceptron	$y = \begin{cases} 1, & \mathbf{w}^T \mathbf{x} > 0 \\ -1, & \text{otherwise} \end{cases}$	Classification accuracy $\frac{1}{M} \sum_{m=1}^M \mathbb{I}(f(\mathbf{x}_m) = y_m)$	Greedy update using misclassified sample $(\mathbf{x}_s, y_s)$ $\mathbf{w}(\mathbf{t} + 1) = \mathbf{w}(\mathbf{t}) + y_s \mathbf{x}_s$
Linear Regression	$y = \mathbf{w}^T \mathbf{x}$	Residual sum of squares (RSS) $RSS(\mathbf{w}) = (\mathbf{y} - \mathbf{X}\mathbf{w})^T (\mathbf{y} - \mathbf{X}\mathbf{w})$	Analytic/closed-form solution $\mathbf{w}^* = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$ Numerical solution $\mathbf{w} := \mathbf{w} - \alpha(k) \cdot (-2\mathbf{X}^T \mathbf{y} + 2\mathbf{X}^T \mathbf{X} \mathbf{w})$
Non-Linear Regression	$y = \mathbf{w}^T \phi(\mathbf{x})$	Residual sum of squares (RSS) $RSS(\mathbf{w}) = (\mathbf{y} - \Phi \mathbf{w})^T (\mathbf{y} - \Phi \mathbf{w})$	Analytic/closed-form solution $\mathbf{w}^{LMS} = (\Phi^T \Phi)^{-1} \Phi^T \mathbf{y}$ Numerical solution $\mathbf{w} := \mathbf{w} - \alpha(k) \cdot (-2\Phi^T \mathbf{y} + 2\Phi^T \Phi \mathbf{w})$
Linear Regression w/ Regularization *	$y = \mathbf{w}^T \mathbf{x}$	Regularized RSS $RSS(\mathbf{w}) = (\mathbf{y} - \mathbf{X}\mathbf{w})^T (\mathbf{y} - \mathbf{X}\mathbf{w}) + \lambda \ \mathbf{w}\ _2^2$	Analytic/closed-form solution $\mathbf{w}^* = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}_{D \times D})^{-1} \mathbf{X}^T \mathbf{y}$ Numerical solution $\mathbf{w} := \mathbf{w} - \alpha(k) \cdot (-2\mathbf{X}^T \mathbf{y} + 2\mathbf{X}^T \mathbf{X} \mathbf{w} + 2\lambda \mathbf{w})$

\* Similar for non-linear regression with regularization