Types of model

Discriminative Model and Generative Model

Discriminative model

modeling the dependence of unobserved variables on observed ones

also called conditional models. Deterministic: $y=f_{\theta}(x)$ Probabilistic: $p_{\theta}(y|x)$

Examples

Linear regression, logistic regression, k nearest neighbor, SVMs, (multi-layer) perceptrons, decision trees, random forest etc.

Generative model

then do the conditional inference

 $p_{ heta}(y|x) = rac{p_{ heta}(x,y)}{p_{ heta}(x)} = rac{p_{ heta}(x,y)}{\sum_{y'} p_{ heta}(x,y')}$

given some hidden parameters or variables

 $p_{\theta}(x,y)$

modeling the joint probabilistic distribution of data

Examples

Naive Bayes, Hidden Markov Model, Mixture Gaussian, Markov Random Fields, Latent Dirichlet Allocation etc.