
CDS503: Machine Learning

Topic 3

Parametric and Non-Parametric Algorithms



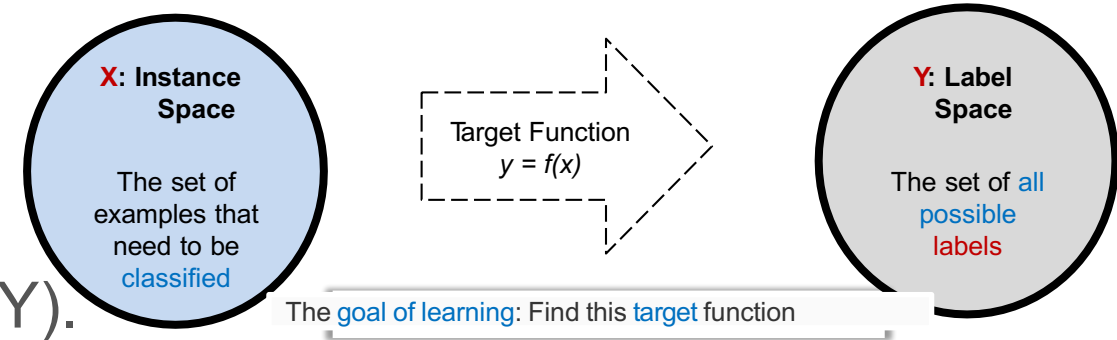
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Contents

- ❑ Parametric versus Non-Parametric
- ❑ Benefit and Limitation

Learning a Function

- ❑ Non-parametric algorithm does not mean that they have **NO** parameters!
- ❑ Non-parametric models (can) become more and more **complex** with an **increasing amount of data**.
- ❑ Machine learning can be summarized as learning a **function (f)** that maps **input** variables (X) to **output** variables (Y).



$$Y = f(x)$$

- ❑ An algorithm learns this **target mapping function** from **training** data.
- ❑ **Different algorithms** make different **assumptions** or **biases** about the form of the function and how it can be learned.

Parametric Machine Learning Algorithms

- Algorithms that **simplify** the function to a known form (make **strong** assumptions about the **data***)
 - *A learning model that **summarizes data** with a **set of parameters of fixed size** (**independent** of the number of training examples).*
 - ***Fixed number of parameters***
 - *No matter how much data you throw at a **parametric** model, it **won't change its mind** about how many parameters it needs.*
- Has a **fixed** number of parameters
- The algorithms involve **two steps**:
 - 1) Select a form for the **function**
 - 2) Learn the **coefficients** for the function from the **training data**

• the algorithm may work well if the assumptions turn out to be correct, but it may perform badly if the assumptions are wrong.

Benefit and Limitation

Benefit

- **Simpler:** Easier to understand and interpret results
- **Speed:** Very fast to learn from data
- **Less Data:** Do not require as much training data and can work well even if the fit to the data is not perfect

Limitation

- **Constrained:** By choosing a functional form these methods are highly constrained to the specified form
- **Limited Complexity:** More suited to simpler problems
- **Poor Fit:** In practice the methods are unlikely to match the underlying mapping function

Non-Parametric Machine Learning Algorithms

- ❑ Algorithms that **do not** make strong assumptions about the data (free to learn any functional form from training data)
- ❑ Has a flexible number of parameters - number of parameters often grows as it learns from more data.
- ❑ Good when have a lot of data and no prior knowledge, and when don't want to worry too much about choosing just the right features
- ❑ Nonparametric methods seek to best fit the training data in constructing the mapping function, whilst maintaining some ability to generalize to unseen data. As such, they are able to fit a large number of functional forms.

Benefit and Limitation

Benefits

- **Flexibility:** Capable of fitting a **large number of functional forms**
- **Power:** No assumptions (or weak assumptions) about the underlying function
- **Performance:** Can result in higher performance models for prediction

Limitations

- **More data:** Require a **lot more training data** to estimate the mapping function
- **Slower:** A lot **slower** to train (have far more parameters to train)
- **Overfitting:** More of a risk to **overfit** training data and **harder to explain** why specific predictions are made

Algorithms

Parametric versus Non-Parametric

Make **strong** assumptions about the **data**

Do **not** make **strong** assumptions about the **data**

Parametric ML Algorithms

- Logistic Regression
- Linear Discriminant Analysis
- Perceptron
- Naive Bayes
- Simple Neural Networks

Non-Parametric ML Algorithms

- k-Nearest Neighbors
- Decision Trees like CART and C4.5

What about:
ANN – Parametric/Non-parametric
SVM - Non-parametric

To summarize, the **trade-offs** between parametric and non-parametric algorithms are in **computational cost** and **accuracy**.



Thank you