PA 2018 -02

Remark: Least squares decision boundary

KNN and DB 3-NN vs 1-NN

Bias-Variance tradeoff

PA Mind Map

Pattern analysis

- Density Estimation
 - Task: To estimate a continuous Probability density function from a discrete finite set of observations
 - o eg:
 - MLE(Maximum Likelihood Estimation):
 - Assume that PDF is a Gaussian, Poisson, gamma, polynomial distribution
 - Estimate mean and covariance
 - More General: Assume any parametric function
 - MAP(Maximum a posteriori Estimation):
 - similar to MLE, but with prior knowledge
 - $\theta^* = argmax(\theta|x_1, x_2, x_3, \ldots, x_n)$, where θ denotes the parameter of the model (eg mean and covariance for a Gaussian), and x_1, \ldots, x_n denotes N observations/samples/feature points
 - $= argmax_{\theta} \frac{p(\theta) * p(x_1, x_2, x_3, \dots, x_n | \theta)}{p(x_1, x_2, x_3, \dots, x_n)}$
 - assume independence of observations!
 - $argmax_{\theta}p(\theta) * \prod_{i=1}^{N} p(x_{i}|\theta)$
 - $argmax_{\theta}logp(\theta) + \sum_{i=1}^{N} log(p(x_{i}|\theta))$
- Mean Shift algorithm
- Clustering
 - o Group observations according to vicinity in the feature space
- Manifold Learning
 - o Dimensionality reduction
 - PCA(Principal component Analysis): Linear projection of the d-dimensional data onto a d_,-dimensional subspace that maximizes the covariance of the data.

up now is "Roughly analytical"

- Random Forests
 - Learning-based probabilistic tool to partition the feature space
- Graphical Models HMMs,MRFs
 - o To model the sequence of data,
 - o Hidden Markov Models

Markov Random Fields