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Machine Learning: A Probabilistic Perspective A comprehensive introduction to machine learning that uses probabilistic models and inference as a unifying approach. Today's Web-enabled deluge of electronic data calls for automated methods of data a...

A comprehensive introduction to machine learning that uses probabilistic models and inference as a unifying approach. Today's Web-enabled deluge of electronic data calls for automated methods of data analysis. Machine learning provides these, developing methods that can automatically detect patterns in data and then use the uncovered patterns to predict future data. This textbook offers a comprehensive and self-contained introduction to the field of machine learning, based on a unified, probabilistic approach. The coverage combines breadth and depth, offering necessary background material on such topics as probability, optimization, and linear algebra as well as discussion of recent developments in the field, including conditional random fields, L1 regularization, and deep learning. The book is written in an informal, accessible style, complete with pseudo-code for the most important algorithms. All topics are copiously illustrated with color images and worked examples drawn from such application domains as biology, text processing, computer vision, and robotics. Rather than providing a cookbook of different heuristic methods, the book stresses a principled model-based approach, often using the language of graphical models to specify models in a concise and intuitive way. Almost all the models described have been implemented in a MATLAB software package—PMTK (probabilistic modeling toolkit)—that is freely available online. The book is suitable for upper-level undergraduates with an introductory-level college math background and beginning graduate students.

"This book provides a detailed and up-to-date coverage of machine learning. It is unique in that it unifies approaches based on deep learning with approaches based on probabilistic modeling and inference. It provides mathematical background (e.g. linear algebra, optimization), basic topics (e.g., linear and logistic regression, deep neural networks), as well as more advanced topics (e.g., Gaussian processes). It provides a perfect introduction for people who want to understand cutting edge work in top machine learning conferences such as NeurIPS, ICML and ICLR"--

The goal of machine learning is to program computers to use example data or past experience to solve a given problem. Many successful applications of machine learning exist already, including systems that analyze past sales data to predict customer behavior, optimize robot behavior so that a task can be completed using minimum resources, and extract knowledge from bioinformatics data. Introduction to Machine Learning is a comprehensive textbook on the subject, covering a broad array of topics not usually included in introductory machine learning texts. Subjects include supervised learning; Bayesian decision theory; parametric, semi-parametric, and nonparametric methods; multivariate analysis; hidden Markov models; reinforcement learning; kernel machines; graphical models; Bayesian estimation; and statistical testing.Machine learning is rapidly becoming a skill that computer science students must master before graduation. The third edition of Introduction to Machine Learning reflects this shift, with added support for beginners, including selected solutions for exercises and additional example data sets (with code available online). Other substantial changes include discussions of outlier detection; ranking algorithms for perceptrons and support vector machines; matrix decomposition and spectral methods; distance estimation; new kernel algorithms; deep learning in multilayered perceptrons; and the nonparametric approach to Bayesian methods. All learning algorithms are explained so that students can easily move from the equations in the book to a computer program. The book can be used by both advanced undergraduates and graduate students. It will also be of interest to professionals who are concerned with the application of machine learning methods.

A general framework for constructing and using probabilistic models of complex systems that would enable a computer to use available information for making decisions. Most tasks require a person or an automated system to reason—to reach conclusions based on available information. The framework of probabilistic graphical models, presented in this book, provides a general approach for this task. The approach is model-based, allowing interpretable models to be constructed and then manipulated by reasoning algorithms. These models can also be learned automatically from data, allowing the approach to be used in cases where manually constructing a model is difficult or even impossible. Because uncertainty is an inescapable aspect of most real-world applications, the book focuses on probabilistic models, which make the uncertainty explicit and provide models that are more faithful to reality. Probabilistic Graphical Models discusses a variety of models, spanning Bayesian networks, undirected Markov networks, discrete and continuous models, and extensions to deal with dynamical systems and relational data. For each class of models, the text describes the three fundamental cornerstones: representation, inference, and learning, presenting both basic concepts and advanced techniques. Finally, the book considers the use of the proposed framework for causal reasoning and decision making under uncertainty. The main text in each chapter provides the detailed technical development of the key ideas. Most chapters also include boxes with additional material: skill boxes, which describe techniques; case study boxes, which discuss empirical cases related to the approach described in the text, including applications in computer vision, robotics, natural language understanding, and computational biology; and concept boxes, which present significant concepts drawn from the material in the chapter. Instructors (and readers) can group chapters in various combinations, from core topics to more technically advanced material, to suit their particular needs.

This graduate-level textbook introduces fundamental concepts and methods in machine learning. It describes several important modern algorithms, provides the theoretical underpinnings of these algorithms, and illustrates key aspects for their application. The authors aim to present novel theoretical tools and concepts while giving concise proofs even for relatively advanced topics. Foundations of Machine Learning fills the need for a general textbook that also offers theoretical details and an emphasis on proofs. Certain topics that are often treated with insufficient attention are discussed in more detail here; for example, entire chapters are devoted to regression, multi-class classification, and ranking. The first three chapters lay the theoretical foundation for what follows, but each remaining chapter is mostly self-contained. The appendix offers a concise probability review, a short introduction to convex optimization, tools for concentration bounds, and several basic properties of matrices and norms used in the book.The book is intended for graduate students and researchers in machine learning, statistics, and related areas; it can be used either as a textbook or as a reference text for a research seminar.

An introduction to key concepts and techniques in probabilistic machine learning for civil engineering students and professionals; with many step-by-step examples, illustrations, and exercises. This book introduces probabilistic machine learning concepts to civil engineering students and professionals, presenting key approaches and techniques in a way that is accessible to readers without a specialized background in statistics or computer science. It presents different methods clearly and directly, through step-by-step examples, illustrations, and exercises. Having mastered the material, readers will be able to understand the more advanced machine learning literature from which this book draws. The book presents key approaches in the three subfields of probabilistic machine learning: supervised learning, unsupervised learning, and reinforcement learning. It first covers the background knowledge required to understand machine learning, including linear algebra and probability theory. It goes on to present Bayesian estimation, which is behind the formulation of both supervised and unsupervised learning methods, and Markov chain Monte Carlo methods, which enable Bayesian estimation in certain complex cases. The book then covers approaches associated with supervised learning, including regression methods and classification methods, and notions associated with unsupervised learning, including clustering, dimensionality reduction, Bayesian networks, state-space models, and model calibration. Finally, the book introduces fundamental concepts of rational decisions in uncertain contexts and rational decision-making in uncertain and sequential contexts. Building on this, the book describes the basics of reinforcement learning, whereby a virtual agent learns how to make optimal decisions through trial and error while interacting with its environment.

A practical introduction perfect for final-year undergraduate and graduate students without a solid background in linear algebra and calculus.

This tutorial text gives a unifying perspective on machine learning by covering both probabilistic and deterministic approaches -which are based on optimization techniques – together with the Bayesian inference approach, whose essence lies in the use of a hierarchy of probabilistic models. The book presents the major machine learning methods as they have been developed in different disciplines, such as statistics, statistical and adaptive signal processing and computer science. Focusing on the physical reasoning behind the mathematics, all the various methods and techniques are explained in depth, supported by examples and problems, giving an invaluable resource to the student and researcher for understanding and applying machine learning concepts. The book builds carefully from the basic classical methods to the most recent trends, with chapters written to be as self-contained as possible, making the text suitable for different courses: pattern recognition, statistical/adaptive signal processing, statistical/Bayesian learning, as well as short courses on sparse modeling, deep learning, and probabilistic graphical models. All major classical techniques: Mean/Least-Squares regression and filtering, Kalman filtering, stochastic approximation and online learning, Bayesian classification, decision trees, logistic regression and boosting methods. The latest trends: Sparsity, convex analysis and optimization, online distributed algorithms, learning in RKH spaces, Bayesian inference, graphical and hidden Markov models, particle filtering, deep learning, dictionary learning and latent variables modeling. Case studies - protein folding prediction, optical character recognition, text authorship identification, fMRI data analysis, change point detection, hyperspectral image unmixing, target localization, channel equalization and echo cancellation, show how the theory can be applied. MATLAB code for all the main algorithms are available on an accompanying website, enabling the reader to experiment with the code.

A comprehensive introduction to Support Vector Machines and related kernel methods. In the 1990s, a new type of learning algorithm was developed, based on results from statistical learning theory: the Support Vector Machine (SVM). This gave rise to a new class of theoretically elegant learning machines that use a central concept of SVMs---kernels---for a number of learning tasks. Kernel machines provide a modular framework that can be adapted to different tasks and domains by the choice of the kernel function and the base algorithm. They are replacing neural networks in a variety of fields, including engineering, information retrieval, and bioinformatics. Learning with Kernels provides an introduction to SVMs and related kernel methods. Although the book begins with the basics, it also includes the latest research. It provides all of the concepts necessary to enable a reader equipped with some basic mathematical knowledge to enter the world of machine learning using theoretically well-founded yet easy-to-use kernel algorithms and to understand and apply the powerful algorithms that have been developed over the last few years.

Out of Control chronicles the dawn of a new era in which the machines and systems that drive our economy are so complex and autonomous as to be indistinguishable from living things.

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