Probabilistic Graphical Models Principles And Techniques Solution

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Probabilistic Graphical Models - Luis Enrique Sucar 2020-12-23
This fully updated new edition of a uniquely accessible textbook/reference provides a general introduction to probabilistic graphical models (PGMs) from an engineering perspective. It features new material on partially observable Markov decision processes, graphical models, and deep learning, as well as an even greater number of exercises. The book covers the fundamentals for each of the main classes of PGMs, including representation, inference and learning principles, and reviews real-world applications for each type of model. These applications are drawn from a broad range of disciplines, highlighting the many uses of Bayesian classifiers, hidden Markov models, Bayesian networks, dynamic and temporal Bayesian networks, Markov random fields, influence diagrams, and Markov decision processes. Topics and features: Presents a unified framework encompassing all of the main classes of PGMs Explores the fundamental aspects of representation, inference and learning for each technique Examines new material on partially observable Markov decision processes, and graphical models Includes a new chapter introducing deep neural networks and their relation with probabilistic graphical models Covers multidimensional Bayesian classifiers, relational graphical models, and causal models Provides substantial chapter-ending exercises, suggestions for further reading, and ideas for research or programming projects Describes classifiers such as Gaussian Naive Bayes, Circular Chain Classifiers, and Hierarchical Classifiers with Bayesian Networks Outlines the practical application of the different techniques Suggests possible course outlines for instructors This classroom-tested work is suitable as a textbook for an advanced undergraduate or a graduate course in probabilistic graphical models for students of computer science, engineering, and physics. Professionals wishing to apply probabilistic graphical models in their own field, or interested in the basis of these techniques, will also find the book to be an invaluable reference. Dr. Luis Enrique Sucar is a Senior Research Scientist at the National Institute for Astrophysics, Optics and Electronics (INAOE), Puebla, Mexico. He received the National Science Prize en 2016.

A Probabilistic Theory of Pattern Recognition - Luc Devroye 2013-11-27
A self-contained and coherent account of probabilistic techniques, covering: distance measures, kernel rules, nearest neighbour rules, Vapnik-Chervonenkis theory, parametric classification, and feature extraction. Each chapter concludes with problems and exercises to further the readers understanding. Both research workers and graduate students will benefit from this wide-ranging and up-to-date account of a fast- moving field.

Machine Learning - Kevin P. Murphy 2012-08-24
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.

Mastering Probabilistic Graphical Models Using Python - Ankur Ankan 2015-08-03
Master probabilistic graphical models by learning through real-world problems and illustrative code examples in Python About This Book Gain in-depth knowledge of Probabilistic Graphical Models Model time-series problems using Dynamic Bayesian Networks A practical guide to help you apply PGMs to real-world problems Who This Book Is For If you are a researcher or a machine learning enthusiast, or are working in the data science field and have a basic idea of Bayesian Learning or Probabilistic Graphical Models, this book will help you to understand the details of Graphical Models and use it in your data science problems. This book will also help you select the appropriate model as well as the appropriate algorithm for your problem. What You Will Learn Get to know the basics of Probability theory and Graph Theory Work with Markov Networks Implement Bayesian Networks Exact Inference Techniques in Graphical Models such as the Variable Elimination Algorithm Understand approximate Inference Techniques in Graphical Models such as Message Passing Algorithms Sample algorithms in Graphical Models Grasp details of Naive Bayes with real-world examples Deploy PGMs using various libraries in Python Gain working details of Hidden Markov Models with real-world examples In Detail Probabilistic Graphical Models is a technique in machine learning that uses the concepts of graph theory to compactly represent and optimally predict values in our data problems. In real world problems, it's often difficult to select the appropriate graphical model as well as the appropriate inference algorithm, which can make a huge difference in computation time and accuracy. Thus, it is crucial to know the working details of these algorithms. This book starts with the basics of probability theory and graph theory, then goes on to discuss various models and inference algorithms. All the different types of models are discussed along with code examples to create and modify them, and also to run different inference algorithms on them. There is a complete chapter devoted to the most widely used networks Naive Bayes Model and Hidden Markov Models (HMMs). These models have been thoroughly discussed using real-world examples. Style and approach An easy-to-follow guide to help you understand Probabilistic Graphical Models using simple examples and numerous code examples, with an emphasis on more widely used models.

Graph Representation Learning - William L. Hamilton 2020-09-16
This book is a foundational guide to graph representation learning, including state-of-the art advances, and introduces the highly successful graph neural network (GNN) formalism. Graph-structured data is ubiquitous throughout the natural and social sciences, from telecommunication networks to quantum chemistry. Building relational inductive biases into deep learning architectures is crucial for creating systems that can learn, reason, and generalize from this kind of data. Recent years have seen a surge in research on graph representation learning, including techniques for deep graph embeddings, generalizations of convolutional neural networks to graph-structured data, and neural message-passing approaches inspired by belief propagation. These advances in graph representation learning have led to new state-of-the-art results in numerous domains, including chemical synthesis, 3D vision, recommender systems, question answering, and social network analysis. It begins with a discussion of the goals of graph representation learning as well as key methodological foundations in graph theory and network analysis. Following this, the book introduces

and reviews methods for learning node embeddings, including random-walk-based methods and applications to knowledge graphs. It then provides a technical synthesis and introduction to the highly successful graph neural network (GNN) formalism, which has become a dominant and fast-growing paradigm for deep learning with graph data. The book concludes with a synthesis of recent advancements in deep generative models for graphs -- a nascent but quickly growing subset of graph representation learning.

Probabilistic Graphical Models for Genetics, Genomics and Postgenomics - Christine Sinoquet 2014

At the crossroads between statistics and machine learning, probabilistic graphical models (PGMs) provide a powerful formal framework to model complex data. An expanding volume of biological data of various types, the so-called 'omics', is in need of accurate and efficient methods for modelling and PGMs are expected to have a prominent role to play. This book provides an overview of the applications of PGMs to genetics, genomics and postgenomics to meet this increased interest.

Introduction to Statistical Relational Learning - Lise Getoor 2007

In 'Introduction to Statistical Relational Learning', leading researchers in this emerging area of machine learning describe current formalisms, models, and algorithms that enable effective and robust reasoning about richly structured systems and data.

Markov Random Fields for Vision and Image Processing - Andrew Blake 2011-07-22

State-of-the-art research on MRFs, successful MRF applications, and advanced topics for future study. This volume demonstrates the power of the Markov random field (MRF) in vision, treating the MRF both as a tool for modeling image data and, utilizing recently developed algorithms, as a means of making inferences about images. These inferences concern underlying image and scene structure as well as solutions to such problems as image reconstruction, image segmentation, 3D vision, and object labeling. It offers key findings and state-of-the-art research on both algorithms and applications. After an introduction to the fundamental concepts used in MRFs, the book reviews some of the main algorithms for performing inference with MRFs; presents successful applications of MRFs, including segmentation, super-resolution, and image restoration, along with a comparison of various optimization methods; discusses advanced algorithmic topics; addresses limitations of the strong locality assumptions in the MRFs discussed in earlier chapters; and showcases applications that use MRFs in more complex ways, as components in bigger systems or with multiterm energy functions. The book will be an essential guide to current research on these powerful mathematical tools.

Graphical Models, Exponential Families, and Variational Inference - Martin J. Wainwright 2008

The core of this paper is a general set of variational principles for the problems of computing marginal probabilities and modes, applicable to multivariate statistical models in the exponential family.

Elements of Causal Inference - Jonas Peters 2017-11-29

A concise and self-contained introduction to causal inference, increasingly important in data science and machine learning. The mathematization of causality is a relatively recent development, and has become increasingly important in data science and machine learning. This book offers a self-contained and concise introduction to causal models and how to learn them from data. After explaining the need for causal models and discussing some of the principles underlying causal inference, the book teaches readers how to use causal models: how to compute intervention distributions, how to infer causal models from observational and interventional data, and how causal ideas could be exploited for classical machine learning problems. All of these topics are discussed first in terms of two variables and then in the more general multivariate case. The bivariate case turns out to be a particularly hard problem for causal learning because there are no conditional independences as used by classical methods for solving multivariate cases. The authors consider analyzing statistical asymmetries between cause and effect to be highly instructive, and they report on their decade of intensive research into this problem. The book is accessible to readers with a background in machine learning or statistics, and can be used in graduate courses or as a reference for researchers. The text includes code snippets that can be copied and pasted, exercises, and an appendix with a summary of the most important technical concepts.

Modeling and Reasoning with Bayesian Networks - Adnan Darwiche 2009-04-06

This book provides a thorough introduction to the formal foundations and practical applications of Bayesian networks. It provides an extensive discussion of techniques for building Bayesian networks that model real-world situations, including techniques for synthesizing models from design, learning models from data, and debugging models using sensitivity analysis. It also treats exact and approximate inference algorithms at both theoretical and practical levels. The author assumes very little background on the covered subjects, supplying in-depth discussions for theoretically inclined readers and enough practical details to provide an algorithmic cookbook for the system developer.

Statistical Relational Artificial Intelligence - Luc De Raedt 2016-03-24

An intelligent agent interacting with the real world will encounter individual people, courses, test results, drugs prescriptions, chairs, boxes, etc., and needs to reason about properties of these individuals and relations among them as well as cope with uncertainty. Uncertainty has been studied in probability theory and graphical models, and relations have been studied in logic, in particular in the predicate calculus and its extensions. This book examines the foundations of combining logic and probability into what are called relational probabilistic models. It introduces representations, inference, and learning techniques for probability, logic, and their combinations. The book focuses on two representations in detail: Markov logic networks, a relational extension of undirected graphical models and weighted first-order predicate calculus formula, and Problog, a probabilistic extension of logic programs that can also be viewed as a Turing-complete relational extension of Bayesian networks.

Decision Theory Models for Applications in Artificial Intelligence: Concepts and Solutions - Sucar, L. Enrique 2011-10-31

One of the goals of artificial intelligence (AI) is creating autonomous agents that must make decisions based on uncertain and incomplete information. The goal is to design rational agents that must take the best action given the information available and their goals. Decision Theory Models for Applications in Artificial Intelligence: Concepts and Solutions provides an introduction to different types of decision theory techniques, including MDPs, POMDPs, Influence Diagrams, and Reinforcement Learning, and illustrates their application in artificial intelligence. This book provides insights into the advantages and challenges of using decision theory models for developing intelligent systems.

Machine Learning - Sergios Theodoridis 2020-02-19

Machine Learning: A Bayesian and Optimization Perspective, 2nd edition, gives a unified perspective on machine learning by covering both pillars of supervised learning, namely regression and classification. The book starts with the basics, including mean square, least squares and maximum likelihood methods, ridge regression, Bayesian decision theory classification, logistic regression, and decision trees. It then progresses to more recent techniques, covering sparse modelling methods, learning in reproducing kernel Hilbert spaces and support vector machines, Bayesian inference with a focus on the EM algorithm and its approximate inference variational versions, Monte Carlo methods, probabilistic graphical models focusing on Bayesian networks, hidden Markov models and particle filtering. Dimensionality reduction and latent variables modelling are also considered in depth. This palette of techniques concludes with an extended chapter on neural networks and deep learning architectures. The book also covers the fundamentals of statistical parameter estimation, Wiener and Kalman filtering, convexity and convex optimization, including a chapter on stochastic approximation and the gradient descent family of algorithms, presenting related online learning techniques as well as concepts and algorithmic versions for distributed optimization. Focusing on the physical reasoning behind the mathematics, without sacrificing rigor, 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. Most of the chapters include typical case studies and computer exercises, both in MATLAB and Python. The chapters are 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 courses on sparse modeling, deep learning, and probabilistic graphical models. New to this edition: Complete re-write of the chapter on Neural Networks and Deep Learning to reflect the latest advances since the 1st edition. The chapter, starting from the basic perceptron and feed-forward neural networks concepts, now presents an in depth treatment of deep networks, including recent optimization algorithms, batch normalization, regularization techniques such as the dropout method, convolutional neural networks, recurrent neural networks, attention mechanisms, adversarial examples and training, capsule networks and generative architectures, such as restricted Boltzman machines (RBMs), variational autoencoders and generative adversarial networks (GANs). Expanded treatment of Bayesian learning to include nonparametric Bayesian methods, with a focus on the Chinese restaurant and the Indian buffet processes. Presents the physical reasoning, mathematical modeling and algorithmic implementation of each method Updates on the latest trends, including 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 Provides case studies on a variety of topics, including protein folding prediction, optical character recognition, text authorship identification, fMRI data analysis, change point detection, hyperspectral image unmixing, target localization, and more

Deep Learning on Graphs - Yao Ma 2021-09-23

A comprehensive text on foundations and techniques of graph neural networks with applications in NLP, data mining, vision and healthcare.

Bayesian Programming - Pierre Bessiere 2013-12-20

Probability as an Alternative to Boolean LogicWhile logic is the mathematical foundation of rational reasoning and the fundamental principle of computing, it is restricted to problems where information is both complete and certain. However, many real-world problems, from financial investments to email filtering, are incomplete or uncertain in natur

Understanding Financial Crises - Franklin Allen 2009-04-02

What causes a financial crisis? Can financial crises be anticipated or even avoided? What can be done to lessen their impact? Should governments and international institutions intervene? Or should financial crises be left to run their course? In the aftermath of the Asian financial crisis, many blamed international institutions, corruption, governments, and flawed macro and microeconomic policies not only for causing the crisis but also unnecessarily lengthening and deepening it. Based on ten years of research, the authors develop a theoretical approach to analyzing financial crises. Beginning with a review of the history of financial crises and providing readers with the basic economic tools needed to understand the literature, the authors construct a series of increasingly sophisticated models. Throughout, the authors guide the reader through the existing theoretical and empirical literature while also building on their own theoretical approach. The text presents the modern theory of intermediation, introduces asset markets and the causes of asset price volatility, and discusses the interaction of banks and markets. The book also deals with more specialized topics, including optimal financial regulation, bubbles, and financial contagion.

Bayesian Networks in R - Radhakrishnan Nagarajan 2014-07-08

Bayesian Networks in R with Applications in Systems Biology is unique as it introduces the reader to the essential concepts in Bayesian network modeling and inference in conjunction with examples in the open-source statistical environment R. The level of sophistication is also gradually increased across the chapters with exercises and solutions for enhanced understanding for hands-on experimentation of the theory and concepts. The application focuses on systems biology with emphasis on modeling pathways and signaling mechanisms from high-throughput molecular data. Bayesian networks have proven to be especially useful abstractions in this regard. Their usefulness is especially exemplified by their ability to discover new associations in addition to validating known ones across the molecules of interest. It is also expected that the prevalence of publicly available high-throughput biological data sets may encourage the audience to explore investigating novel paradigms using the approaches presented in the book.

Probabilistic Graphical Models - Daphne Koller 2009-07-31

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.

Smart Grid as a Solution for Renewable and Efficient Energy - Ahmad, Ayaz 2016-04-20

As the need for proficient power resources continues to grow, it is becoming increasingly important to implement new strategies and technologies in energy distribution to meet consumption needs. The employment of smart grid networks assists in the efficient allocation of energy resources. Smart Grid as a Solution for Renewable and Efficient Energy features emergent research and trends in energy consumption and management, as well as communication techniques utilized to monitor power transmission and usage. Emphasizing developments and challenges occurring in the field, this book is a critical resource for researchers and students concerned with signal processing, power demand management, energy storage procedures, and control techniques within smart grid networks.

Reasoning With Probabilistic and Deterministic Graphical Models - Rina Dechter 2019-02-14

Graphical models (e.g., Bayesian and constraint networks, influence diagrams, and Markov decision processes) have become a central paradigm for knowledge representation and reasoning in both artificial intelligence and computer science in general. These models are used to perform many reasoning tasks, such as scheduling, planning and learning, diagnosis and prediction, design, hardware and software verification, and bioinformatics. These problems can be stated as the formal tasks of constraint satisfaction and satisfiability, combinatorial optimization, and probabilistic inference. It is well known that the tasks are computationally hard, but research during the past three decades has yielded a variety of principles and techniques that significantly advanced the state of the art. This book provides comprehensive coverage of the primary exact algorithms for reasoning with such models. The main feature exploited by the algorithms is the model's graph. We present inference-based, message-passing schemes (e.g., variable-elimination) and search-based, conditioning schemes (e.g., cycle-cutset conditioning and AND/OR search). Each class possesses distinguished characteristics and in particular has different time vs. space behavior. We emphasize the dependence of both schemes on few graph parameters such as the treewidth, cycle-cutset, and (the pseudo-tree) height. The new edition includes the notion of influence diagrams, which focus on sequential decision making under uncertainty. We believe the principles outlined in the book would serve well in moving forward to approximation and anytime-based schemes. The target audience of this book is researchers and students in the artificial intelligence and machine learning area, and beyond.

Universal Artificial Intelligence - Marcus Hutter 2006-01-17

Personal motivation. The dream of creating artificial devices that reach or outperform human inteUigence is an old one. It is also one of the dreams of my youth, which have never left me. What makes this challenge so interesting? A solution would have enormous implications on our society, and there are reasons to believe that the AI problem can be solved in my expected lifetime. So, it's worth sticking to it for a lifetime, even if it takes 30 years or so to reap the benefits. The AI problem. The science of artificial intelligence (AI) may be defined as the construction of intelligent systems and their analysis. A natural definition of a system is anything that has an input and an output stream. Intelligence is more complicated. It can have many faces like creativity, solving prob lems, pattern recognition, classification, learning, induction, deduction, build ing analogies, optimization, surviving in an environment, language processing, and knowledge. A formal definition incorporating every aspect of intelligence, however, seems difficult. Most, if not all known facets of intelligence can be formulated as goal driven or, more precisely, as maximizing some utility func tion. It is, therefore, sufficient to study goal-driven AI; e. g. the (biological) goal of animals and humans is to survive and spread. The goal of AI systems should be to be useful to humans.

Handbook of Graphical Models - Marloes Maathuis 2018-11-12

A graphical model is a statistical model that is represented by a graph. The factorization properties underlying graphical models facilitate tractable computation with multivariate distributions, making the models a valuable tool with a plethora of applications. Furthermore, directed graphical models allow intuitive causal interpretations and have become a cornerstone for causal inference. While there exist a number of excellent books on graphical models, the field has grown so much that individual authors can hardly cover its entire scope. Moreover, the field is interdisciplinary by nature. Through chapters by leading researchers from different areas, this handbook provides a broad and accessible overview of the state of the art. Key features: * Contributions by leading researchers from a range of disciplines * Structured in five parts, covering foundations, computational aspects, statistical inference, causal inference, and applications * Balanced coverage of concepts, theory, methods, examples, and applications * Chapters can be read mostly independently, while cross-references highlight connections The handbook is targeted at a wide audience, including graduate students, applied researchers, and experts in graphical models.

Learning Probabilistic Graphical Models in R - David Bellot 2016-04-29

Familiarize yourself with probabilistic graphical models through real-world problems and illustrative code examples in R About This Book Predict and use a probabilistic graphical models (PGM) as an expert system Comprehend how your computer can learn Bayesian modeling to solve real-world problems Know how to prepare data and feed the models by using the appropriate algorithms from the appropriate R package Who This Book Is For This book is for anyone who has to deal with lots of data and draw conclusions from it, especially when the data is noisy or uncertain. Data scientists, machine learning enthusiasts, engineers, and those who curious about the latest advances in machine learning will find PGM interesting. What You Will Learn Understand the concepts of PGM and which type of PGM to use for which problem Tune the model's parameters and explore new models automatically Understand the basic principles of Bayesian models, from simple to advanced Transform the old linear regression model into a powerful probabilistic model Use standard industry models but with the power of PGM Understand the advanced models used throughout today's industry See how to compute posterior distribution with exact and approximate inference algorithms In Detail Probabilistic graphical models (PGM, also known as graphical models) are a marriage between probability theory and graph theory. Generally, PGMs use a graph-based representation. Two branches of graphical representations of distributions are commonly used, namely Bayesian networks and Markov networks. R has many packages to implement graphical models. We'll start by showing you how to transform a classical statistical model into a modern PGM and then look at how to do exact inference in graphical models. Proceeding, we'll introduce you to many modern R packages that will help you to perform inference on the models. We will then run a Bayesian linear regression and you'll see the advantage of going probabilistic when you want to do prediction. Next, you'll master using R packages and implementing its techniques. Finally, you'll be presented with machine learning applications that have a direct impact in many fields. Here, we'll cover clustering and the discovery of hidden information in big data, as well as two important methods, PCA and ICA, to reduce the size of big problems. Style and approach This book gives you a detailed and step-by-step explanation of each mathematical concept, which will help you build and analyze your own machine learning models and apply them to real-world problems. The mathematics is kept simple and each formula is explained thoroughly.

Numerical Analysis for Statisticians - Kenneth Lange 2010-05-17

Numerical analysis is the study of computation and its accuracy, stability and often its implementation on a computer. This book focuses on the principles of numerical analysis and is intended to equip those readers who use statistics to craft their own software and to understand the advantages and disadvantages of different numerical methods.

Learning in Graphical Models - M.I. Jordan 2012-12-06

In the past decade, a number of different research communities within the computational sciences have studied learning in networks, starting from a number of different points of view. There has been substantial progress in these different communities and surprising convergence has developed between the formalisms. The awareness of this convergence and the growing interest of researchers in understanding the essential unity of the subject underlies the current volume. Two research communities which have used graphical or network formalisms to particular advantage are the belief network community and the neural network community. Belief networks arose within computer science and statistics and were developed with an emphasis on prior knowledge and exact probabilistic calculations. Neural networks arose within electrical engineering, physics and neuroscience and have emphasised pattern recognition and systems modelling problems. This volume draws together researchers from these two communities and presents both kinds of networks as instances of a general unified graphical formalism. The book focuses on probabilistic methods for learning and inference in graphical models, algorithm analysis and design, theory and applications. Exact methods, sampling methods and variational methods are discussed in detail. Audience: A wide cross-section of computationally oriented researchers, including computer scientists, statisticians, electrical engineers, physicists and neuroscientists.

Multiobjective Programming and Planning - Jared L. Cohon 2013-01-18

This text takes a broad view of multiobjective programming, emphasizing the methods most useful for continuous problems. It reviews methods in the context of public decision-making problems. 1978 edition.

Mathematics for Machine Learning - Marc Peter Deisenroth 2020-04-23

The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

Sparse and Redundant Representations - Michael Elad 2010-08-12

A long long time ago, echoing philosophical and aesthetic principles that existed since antiquity, William of Ockham enounced the principle of parsimony, better known today as Ockham’s razor: “Entities should not be multiplied without neces sity. ” This principle enabled scientists to select the ”best” physical laws and theories to explain the workings of the Universe and continued to guide scienti?c research, leadingtobeautifulresultsliketheminimaldescriptionlength approachtostatistical inference and the related Kolmogorov complexity approach to pattern recognition. However, notions of complexity and description length are subjective concepts anddependonthelanguage“spoken”whenpresentingideasandresults. The?eldof sparse representations, that recently underwent a Big Bang like expansion, explic itly deals with the Yin Yang interplay between the parsimony of descriptions and the “language” or “dictionary” used in them, and it became an extremely exciting area of investigation. It already yielded a rich crop of mathematically pleasing, deep and beautiful results that quickly translated into a wealth of practical engineering applications. You are holding in your hands the ?rst guide book to Sparseland, and I am sure you’ll ?nd in it both familiar and new landscapes to see and admire, as well as ex cellent pointers that will help you ?nd further valuable treasures. Enjoy the journey to Sparseland! Haifa, Israel, December 2009 Alfred M. Bruckstein vii Preface This book was originally written to serve as the material for an advanced one semester (fourteen 2 hour lectures) graduate course for engineering students at the Technion, Israel.

Probabilistic Graphical Models - Alexander Denev 2015

Machine Learning - Zhi-Hua Zhou 2021-08-20

Machine Learning, a vital and core area of artificial intelligence (AI), is propelling the AI field ever further and making it one of the most compelling areas of computer science research. This textbook offers a comprehensive and unbiased introduction to almost all aspects of machine learning, from the fundamentals to advanced topics. It consists of 16 chapters divided into three parts: Part 1 (Chapters 1-3) introduces the fundamentals of machine learning, including terminology, basic principles, evaluation, and linear models; Part 2 (Chapters 4-10) presents classic and commonly used machine learning methods, such as decision trees, neural networks, support vector machines, Bayesian classifiers, ensemble methods, clustering, dimension reduction and metric learning; Part 3 (Chapters 11-16) introduces some advanced topics, covering feature selection and sparse learning, computational learning theory, semi-supervised learning, probabilistic graphical models, rule learning, and reinforcement learning. Each chapter includes exercises and further reading, so that readers can explore areas of interest. The book can be used as an undergraduate or postgraduate textbook for computer science, computer engineering, electrical engineering, data science, and related majors. It is also a useful reference resource for researchers and practitioners of machine learning.

Mathematical and Statistical Methods for Genetic Analysis - Kenneth Lange 2012-12-06

Written to equip students in the mathematical siences to understand and model the epidemiological and experimental data encountered in genetics research. This second edition expands the original edition by over 100 pages and includes new material. Sprinkled throughout the chapters are many new problems.

Introduction to Bayesian Networks - Finn V. Jensen 1997-08-15

Disk contains: Tool for building Bayesian networks -- Library of examples -- Library of proposed solutions to some exercises.

Bayesian Artificial Intelligence - Kevin B. Korb 2003-09-25

As the power of Bayesian techniques has become more fully realized, the field of artificial intelligence has embraced Bayesian methodology and integrated it to the point where an introduction to Bayesian techniques is now a core course in many computer science programs. Unlike other books on the subject, Bayesian Artificial Intelligence keeps mathematical detail to a minimum and covers a broad range of topics. The authors integrate all of Bayesian net technology and learning Bayesian net technology and apply them both to knowledge engineering. They emphasize understanding and intuition but also provide the algorithms and technical background needed for applications. Software, exercises, and solutions are available on the authors’ website.

Decision Making Under Uncertainty - Mykel J. Kochenderfer 2015-07-24

An introduction to decision making under uncertainty from a computational perspective, covering both theory and applications ranging from speech recognition to airborne collision avoidance. Many important problems involve decision making under uncertainty—that is, choosing actions based on often imperfect observations, with unknown outcomes. Designers of automated decision support systems must take into account the various sources of uncertainty while balancing the multiple objectives of the system. This book provides an introduction to the challenges of decision making under uncertainty from a computational perspective. It presents both the theory behind decision making models and algorithms and a collection of example applications that range from speech recognition to aircraft collision avoidance. Focusing on two methods for designing decision agents, planning and reinforcement learning, the book covers probabilistic models, introducing Bayesian networks as a graphical model that captures probabilistic relationships between variables; utility theory as a framework for understanding optimal decision making under uncertainty; Markov decision processes as a method for modeling sequential problems; model uncertainty; state uncertainty; and cooperative decision making involving multiple interacting agents. A series of applications shows how the theoretical concepts can be applied to systems for attribute-based person search, speech applications, collision avoidance, and unmanned aircraft persistent surveillance. Decision Making Under Uncertainty unifies research from different communities using consistent notation, and is accessible to students and researchers across engineering disciplines who have some prior exposure to probability theory and calculus. It can be used as a text for advanced undergraduate and graduate students in fields including computer science, aerospace and electrical engineering, and management science. It will also be a valuable professional reference for researchers in a variety of disciplines.

Bayesian Networks and Decision Graphs - Thomas Dyhre Nielsen 2009-03-17

This is a brand new edition of an essential work on Bayesian networks and decision graphs. It is an introduction to probabilistic graphical models including Bayesian networks and influence diagrams. The reader is guided through the two types of frameworks with examples and exercises, which also give instruction on how to build these models. Structured in two parts, the first section focuses on probabilistic graphical models, while the second part deals with decision graphs, and in addition to the frameworks described in the previous edition, it also introduces Markov decision process and partially ordered decision problems.

Model-Based Machine Learning - Taylor & Francis Group 2018-12-07

Learning Bayesian Networks - Richard E. Neapolitan 2004

This book serves as a textbook or reference for anyone with an interest in probabilistic modeling in the fields of computer science, computer engineering, and electrical engineering. This text is also a resource for courses on expert systems, machine learning, and artificial intelligence. Beginning with a basic theoretical introduction, the author then provides a discussion of inference, methods of learning, and applications based on Bayesian networks and beyond.

Bayesian Reasoning and Machine Learning - David Barber 2012-02-02

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

An Introduction to Lifted Probabilistic Inference - David Poole 2021-08-17

Recent advances in the area of lifted inference, which exploits the structure inherent in relational probabilistic models. Statistical relational AI (StaRAI) studies the integration of reasoning under uncertainty with reasoning about individuals and relations. The representations used are often called relational probabilistic models. Lifted inference is about how to exploit the structure inherent in relational probabilistic models, either in the way they are expressed or by extracting structure from observations. This book covers recent significant advances in the area of lifted inference, providing a unifying introduction to this very active field. After providing necessary background on probabilistic graphical models, relational probabilistic models, and learning inside these models, the book turns to lifted inference, first covering exact inference and then approximate inference. In addition, the book considers the theory of liftability and acting in relational domains, which allows the connection of learning and reasoning in relational domains.