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

Machine learning methods extract value from vast data sets quickly and with modest resources. They are established tools in a wide range of industrial applications, including search engines, DNA sequencing, stock market analysis, and robot locomotion, and their use is spreading rapidly. People who know the methods have their choice of rewarding jobs. This hands-on text opens these opportunities to computer science students with modest mathematical backgrounds. It is designed for final-year undergraduates and master's students with limited background in linear algebra and calculus. Comprehensive and coherent, it

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develops everything from basic reasoning to advanced techniques within the framework of graphical models. Students learn more than a menu of techniques, they develop analytical and problem-solving skills that equip them for the real world. Numerous examples and exercises, both computer based and theoretical, are included in every chapter. Resources for students and instructors, including a MATLAB toolbox, are available online.

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

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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

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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.

Bayesian methods for machine learning have been widely investigated, yielding principled methods for incorporating prior

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information into inference algorithms. This monograph provides the reader with an in-depth review of the role of Bayesian methods for the reinforcement learning (RL) paradigm. The major incentives for incorporating Bayesian reasoning in RL are that it provides an elegant approach to action-selection (exploration/exploitation) as a function of the uncertainty in learning, and it provides a machinery to incorporate prior knowledge into the algorithms. Bayesian Reinforcement Learning: A Survey first discusses models and methods for Bayesian inference in the simple single-step Bandit model. It then reviews the extensive recent literature on Bayesian methods for model-based RL, where prior information can be expressed on the parameters of the Markov model. It also presents Bayesian methods for model-free RL, where priors are expressed over the value function or policy class. Bayesian Reinforcement

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Learning: A Survey is a comprehensive reference for students and researchers with an interest in Bayesian RL algorithms and their theoretical and empirical properties.

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

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cookbook for the system developer.

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.

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Master Bayesian Inference through Practical Examples and Computation – Without Advanced Mathematical Analysis Bayesian methods of inference are deeply natural and extremely powerful. However, most discussions of Bayesian inference rely on intensely complex mathematical analyses and artificial examples, making it inaccessible to anyone without a strong mathematical background. Now, though, Cameron Davidson-Pilon introduces Bayesian inference from a computational perspective, bridging theory to practice – freeing you to get results using computing power. Bayesian Methods for Hackers illuminates Bayesian inference through probabilistic programming with the powerful PyMC language and the closely related Python tools NumPy, SciPy, and Matplotlib. Using this approach, you can reach effective solutions in

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small increments, without extensive mathematical intervention.

Davidson-Pilon begins by introducing the concepts underlying Bayesian inference, comparing it with other techniques and guiding you through building and training your first Bayesian model. Next, he introduces PyMC through a series of detailed examples and intuitive explanations that have been refined after extensive user feedback. You ' ll learn how to use the Markov Chain Monte Carlo algorithm, choose appropriate sample sizes and priors, work with loss functions, and apply Bayesian inference in domains ranging from finance to marketing. Once you ' ve mastered these techniques, you ' ll constantly turn to this guide for the working PyMC code you need to jumpstart future projects. Coverage includes

- Learning the Bayesian “ state of mind ” and its practical implications
- Understanding how computers perform

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Bayesian inference • Using the PyMC Python library to program Bayesian analyses • Building and debugging models with PyMC • Testing your model ' s “ goodness of fit ” • Opening the “ black box ” of the Markov Chain Monte Carlo algorithm to see how and why it works • Leveraging the power of the “ Law of Large Numbers ” • Mastering key concepts, such as clustering, convergence, autocorrelation, and thinning • Using loss functions to measure an estimate ' s weaknesses based on your goals and desired outcomes • Selecting appropriate priors and understanding how their influence changes with dataset size • Overcoming the “ exploration versus exploitation ” dilemma: deciding when “ pretty good ” is good enough • Using Bayesian inference to improve A/B testing • Solving data science problems when only small amounts of data are available Cameron Davidson-Pilon has

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worked in many areas of applied mathematics, from the evolutionary dynamics of genes and diseases to stochastic modeling of financial prices. His contributions to the open source community include lifelines, an implementation of survival analysis in Python. Educated at the University of Waterloo and at the Independent University of Moscow, he currently works with the online commerce leader Shopify.

Probability as an Alternative to Boolean Logic While 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 nature

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This text covers all the fundamentals and presents basic theoretical concepts and a wide range of techniques (algorithms) applicable to challenges in our day-to-day lives. The book recognizes that most of the ideas behind machine learning are simple and straightforward. It provides a platform for hands-on experience through self-study machine learning projects. Datasets for some benchmark applications have been explained to encourage the use of algorithms covered in this book. This is a comprehensive text book on machine learning for undergraduates in computer science and all engineering degree programs. Post graduates and research scholars will find it a useful initial exposure to the subject, before they go for highly theoretical depth in the specific areas of their research. For engineers, scientists, business managers and other practitioners, the

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