

Summarization of CS486/686

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Lecture 22

Outline

Search Algorithm

Uncertainty Estimation

Decision Theory

Machine Learning

Search Algorithm

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Decision Theory

Machine Learning

Overview

- ▶ How to formulate a search problem?
- ▶ What is a search tree?
- ▶ What is generic Search algorithm?
- ▶ What is DFS and what is BFS?
- ▶ What is the space/time complexity of DFS and BFS?
- ▶ What is the iterative deepening space complexity?

How to use heuristic search?

- ▶ What is LCFS (lowest-cost first)?
- ▶ What is GBFS (lowest-heuristic first)?
- ▶ What is A* search (combination of two)?

A* Search Algorithm

- ▶ Space and Time Complexities.
- ▶ Completeness and Optimality.
- ▶ Admissible Heuristics \rightarrow Optimality
- ▶ Consistent Heuristics \rightarrow Multi-Path Pruning

Summary of Search Strategies

Strategy	Frontier Selection	Halts?	Space	Time
Depth-first	Last node added	No	Linear	Exp
Breadth-first	First node added	Yes	Exp	Exp
Lowest-cost-first	$\min cost(n)$	Yes	Exp	Exp
Greedy Best-first	$\min h(n)$	No	Exp	Exp
A*	$\min cost(n) + h(n)$	Yes	Exp	Exp

Constraint Satisfaction Problem

- ▶ Generate-and-Test is way too slow
- ▶ Why do We need to model the internal structure of the state?
- ▶ What is Backtracking Algorithm?
- ▶ What is Arc consistency Algorithm?
- ▶ AC-3 Algorithm, using Arc consistency to eliminate Arc
- ▶ AC-3 Algorithm complexity

Local Search

- ▶ Why do we need local search?
- ▶ How do we perform greedy descent?
- ▶ How can we avoid local minima?
- ▶ What is Simulated Annealing?

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Independence

- ▶ What is unconditional independence?
- ▶ What is conditional independence?
- ▶ What is chain rule/product rule/sum rule/bayes rule?
- ▶ Universal approach to calculate a probability.

Independence

- ▶ Given joint probability distribution, derive the independence step by step.
- ▶ Why do we need to use Bayesian Networks?
- ▶ How can we compute joint probability over a Bayesian Network?

D-Separation

- ▶ What is D-Separation Rule 1?
- ▶ What is D-Separation Rule 2?
- ▶ What is D-Separation Rule 3?
- ▶ How do you apply these D-Separation rules to understand independence between different nodes?

Constructing Bayesian Network

- ▶ Pick an order
- ▶ Add nodes to the graph
- ▶ Pick the minimum subset as parents
- ▶ Form a Bayesian Network

Variable Elimination Algorithm

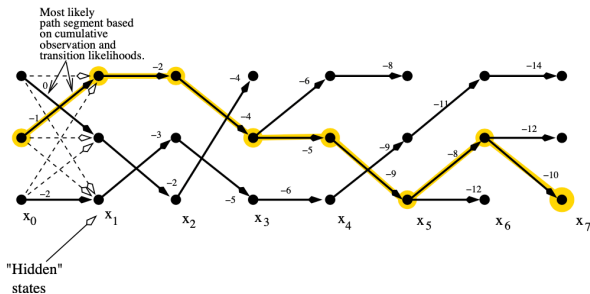
- ▶ Define Factors
- ▶ Restrict Factors to reflect Evidence
- ▶ Multiply factors with shared variables
- ▶ Sum out hidden variables
- ▶ Normalize to obtain probability

Hidden Markov Model (Smoothing)

- ▶ Derive the forward recursion $P(S_k \mid o_{0:k})$
- ▶ Compute the forward recursion $P(S_k \mid o_{0:k})$
- ▶ Derive the backward recursion $P(o_{k+1:t-1} \mid S_k)$
- ▶ Compute the backward recursion $P(o_{k+1:t-1} \mid S_k)$
- ▶ Combine forward and backward recursion to calculate smoothing probability

Viterbi Algorithm

- ▶ Dynamic Programming to reuse intermediate variables
- ▶ Backtracking to derive the most likely hidden variables



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Decision Network

- ▶ Understand what is utility.
- ▶ Compute expected utility
- ▶ Apply Variable Elimination Algorithm in Decision Networks

Markov Decision Process

- ▶ What is discounted reward?
- ▶ What is policy and value function?
- ▶ Bellman equation to update value function.
- ▶ Policy iteration to update policy function.

Reinforcement Learning

- ▶ How to implement passive ADP?
- ▶ How to implement Active ADP?
- ▶ How to do Q-Learning?
- ▶ What is the difference between ADP and Q-Learning?
- ▶ How fast are ADP and Q-Learning?

Supervised Learning

- ▶ Classification vs. Regression
- ▶ Cross-Validation
- ▶ How to avoid Over-fitting?
- ▶ Trade-offs between bias and variance.

Unsupervised Learning

- ▶ How to do K-means clustering?
- ▶ What is Principled component Analysis?
- ▶ What is auto-encoder?

Decision Tree

- ▶ How to compute entropy?
- ▶ How to grow a full tree?
- ▶ How to determine the order of testing features?

Neural Networks

- ▶ What is activation function and what qualifies as activation functions?
- ▶ How to perform back-propagation?
- ▶ How to perform gradient descent?
- ▶ What are the existing optimizers?