Lecture I – Big Data in Machine Learning

Marina Meilă

Department of Statistics
University of Washington

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Big data and Machine Learning I

Big Data has implications for ML at many levels

- Storage
  - may not fit in local memory
  - expensive/slow to move around
  - I/O expensive/slow
- Access
  - serial/by block, not random
- Indexing
  - Preprocessing steps that allow faster access during
- Computing
  - Parallelization when possible
  - Automation of resource management (Hadoop, Spark)
- Algorithms
  - predominantly sub-quadratic, i.e. $\mathcal{O}(n), \tilde{\mathcal{O}}(n)$
  - sub-linear, i.e. $o(n)$ when possible – sampling, Stochastic Gradient Descent (SGD)

Big data and Machine Learning II

- Tasks
  - streaming
  - bandits
  - on-line learning
  - approximate rather than exact solutions (e.g. nearest-neighbors)
- Statistical
  - new problems (streaming, bandits)
  - what is i.i.d. sampling anyways? (on-line learning)
  - approximation and sampling (e.g. how to sample from a data stream)
  - can ask more detailed questions – non-parametric statistics
  - more spurious patterns to find – validation without human intervention
  - often high dimension D
  - Solves curse of dimensionality? No.

Parametric vs. non-parametric

A mathematical definition

- A model class $\mathcal{F}$ is **parametric** if it is finite-dimensional, otherwise it is **non-parametric**

In other words

- When we estimate a parametric model from data, there is a fixed number of parameters, (you can think of them as one for each dimension, although this is not always true), that we need to estimate to obtain an estimate $\hat{f} \in \mathcal{F}$.
- The parameters are meaningful.
  E.g. the β_j in logistic regression has a precise meaning: the component of the normal to the decision boundary along coordinate j.
- The dimension of β does not change if the sample size n increases.

Non-parametric models – Some intuition

- When the model is non-parametric, the model class $\mathcal{F}$ is a function space .
- The $\hat{f}$ that we estimate will depend on some numerical values (and we could call them parameters), but these values have little meaning taken individually .
- The number of values needed to describe $\hat{f}$ generally grows with n.
  Examples In the Nearest neighbor and kernel predictors, we have to store a ll the data points, thus the number of values describing the predictor f grows (linearly) with the sample size.
  Exercise Does the number of values describing f always grow linearly with the sample size? Does it have to always grow to infinity? Doe s it have to always grow in the same way for a given $\mathcal{F}$?
- Non-parametric models often have a **smoothness parameter**.
  Examples of smoothness parameters K in K-nearest neighbor, h the kernel bandwidth in kernel regression.
  To make matters worse, a smoothness parameter is not a parameter! More p recisely it is not a parameter of an $f \in \mathcal{F}$, because it is not estimated from the data, but a descriptor of the model class $\mathcal{F}$.
- We will return to smoothness parameters later in this lecture.

Parametric vs. non-parametric models

Parametric

- Linear, logistic regression
- Linear Discriminant Analysis (LDA)
- Neural networks (if not very large)
- Naive Bayes
- CART with L levels

- Clustering by k-means, finite mixture models
- Spectral clustering of graphs

Non-parametric

- Nearest-neighbor classifiers and regressors
- Kernel (e.g. Nataraya-Watson) regression
- Monotonic regression
- Support Vector Machines
- Large, overparametrized neural networks

- Dirichlet Process Mixture Models (DPMM)
- Clustering by level sets or mode-finding
- Affinity based clustering
- Manifold learning

This course

High-dimensional data	Graph data	Machine Learning	Infinite data
Nearest-neighbor finding	Network analysis	Clustering	Data streams
Dimension reduction	Graph clustering	Kernel and k-nearest neighbor regression and classification	Apps
	Models for networks	SVM	Parallel processing
		Stochastic gradient descent	[Recommender systems]