Microsoft Azure Machine Learning Algorithm Cheat Sheet

This cheat sheet helps you choose the best machine learning algorithm for your predictive analytics solution. Your decision is driven by both the nature of your data and the goal you want to achieve with your data.

What do you want to do?

Extract information from text

Text Analytics

Derives high-quality information from text

Answers questions like: What info is in this text?

- **Extract N-Gram Features from Text** ← Creates a dictionary of n-grams from a column of free text
- **Feature Hashing** ← Converts text data to integer encoded features using the Vowpal Wabbit library
- **Preprocess Text** ← Performs cleaning operations on text, like removal of stop-words, case normalization
- **Word2Vector** ← Converts words to values for use in NLP tasks, like recommender, named entity recognition, machine translation

Predict values

Regression

Makes forecasts by estimating the relationship between values

Answers questions like: How much or how many?

- **Fast Forest Quantile Regression** ← Predicts a distribution
- **Poisson Regression** ← Predicts event counts
- **Linear Regression** ← Fast training, linear model
- **Bayesian Linear Regression** ← Linear model, small data sets
- **Decision Forest Regression** ← Accurate, fast training times
- **Neural Network Regression** ← Accurate, long training times
- **Boosted Decision Tree Regression** ← Accurate, fast training times, large memory footprint

Generate recommendations

Recommenders

Predicts what someone will be interested in

Answers the question: What will they be interested in?

- **SVD Recommender** ← Collaborative filtering, better performance with lower cost by reducing dimensionality

Discover structure

Clustering

Separates similar data points into intuitive groups

Answers questions like: How is this organized?

- **K-Means** ← Unsupervised learning

Find unusual occurrences

Anomaly Detection

Identifies and predicts rare or unusual data points

Answers the question: Is this weird?

- **One Class SVM** ← Under 100 features, aggressive boundary
- **PCA-Based Anomaly Detection** ← Fast training times

Predict between several categories

Multiclass Classification

Answers complex questions with multiple possible answers

Answers questions like: Is this A or B or C or D?

- **Multiclass Logistic Regression** ← Fast training times, linear model
- **Multiclass Neural Network** ← Accuracy, long training times
- **Multiclass Decision Forest** ← Accuracy, fast training times
- **One-vs-All Multiclass** ← Depends on the two-class classifier
- **Multiclass Boosted Decision Tree** ← Non-parametric, fast training times and scalable

Predict between two categories

Two-Class Classification

Answers simple two-choice questions, like yes or no, true or false

Answers questions like: Is this A or B?

- **Two-Class Support Vector Machine** ← Under 100 features, linear model
- **Two-Class Averaged Perceptron** ← Fast training, linear model
- **Two-Class Decision Forest** ← Accurate, fast training
- **Two-Class Logistic Regression** ← Fast training, linear model
- **Two-Class Boosted Decision Tree** ← Accurate, fast training, large memory footprint
- **Two-Class Neural Network** ← Accurate, long training times

Classify images

Image Classification

Classifies images with popular networks

Answers questions like: What does this image represent?

- **DenseNet** ← High accuracy, better efficiency

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