python

Installation. If python is not installed on your machine, or it is too old, follow the installation instructions here https://www.anaconda.com/products/individual.

Resources. We suggest to use the following python advices https://github.com/pierreablin/python-sessions (in English) by Pierre Ablin and Mathurin Massias and http://josephsalmon.eu/HLMA310.html (Level 1 intro in French), and http://josephsalmon.eu/HMMA238.html (Level 2 intro in French) both by Joseph Salmon.

Report

When compiling your report please follow the following *simple* guidelines

- It is *strongly* recommended to write you reports in groups of at least 2 and at most 3 students.
- Your report should be compiled in LaTeX. The main body should contain at most 5 pages with *unlimited* appendix. If you include appendix, be aware that the reviewer is not obliged to read it. Please use your names to name the your report in the pdf format (example: ENSAE2020_TP1_Chzhen_Denis.pdf).
- Do not include code in the report, unless specifically asked by the question.
- Make beautiful plots and tables in order to present your results.
- If you include any plot or a table, then you should discuss in the text the content and the conclusions from it.
- You can use *any* supervised/unsupervised/semi-supervised method as long as you *provide its high-level definition* in your report. **Example**. Least-squares estimator is defined as

$$\hat{oldsymbol{eta}} \in rg \min_{oldsymbol{eta} \in \mathbb{R}^p} \|oldsymbol{y} - \mathbf{X} oldsymbol{eta}\|_2^2 \ ,$$

where $\mathbf{X} \in \mathbb{R}^{n \times p}$ is the design matrix, $\mathbf{y} \in \mathbb{R}^n$ is the signal vector.

- Send your code (.py or .ipynb) in a separate file. Extra points will be given for following PEP8 guidelines https://www.python.org/dev/peps/pep-0008/.
- At last, be creative, improvise, but be consistent. Everything that is not forbidden is allowed.