

ML 101: Foundations of Machine Learning

Bloomberg L.P.

September 18, 2017

Plan

- Vlad speaks
- David speaks
- Questions
- Introductions

- Class webpage: <https://bbgithub.dev.bloomberg.com/pages/ML101/fall2017>
- Based on similar class at NYU: <https://davidrosenberg.github.io/ml2017>

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- Communication
 - Bloomberg-specific stuff: email & PCHAT
 - Machine learning stuff: Piazza <https://piazza.com>
 - (STILL BEING BOSS APPROVED)

Course Staff

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- Project coordinator: Amanda Stent
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- 14 TAs:
 - Helping create course content (Jupyter notebooks, tutorials, homework)
 - Assisting with labs and homework feedback

Schedule: Lectures vs Labs

- Erratic schedule - sorry!
- Average 2.5-3 hours of lecture per week.
- Lectures will be recorded and posted to ELRN
 - Hope is to eventually release recordings externally

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- Rest of time will be “lab” time.
- Work on homework, Jupyter notebooks, etc.
 - Laptops?

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Labs / Homework

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- Collaboration is fine, but
 - Write up solutions and code on your own
- Many optional homework questions

Projects

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- Should be assigning project advisers in next few weeks

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- Project presentations will kick off second iteration of ML 101 in January.

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 - Probability Theory (independence, conditional expectations)

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 - Random forest “**is just**” bagging with trees, with an interesting tweak on choosing splitting variables

Questions?

- What are you looking to get out of the course?
- Questions for me?