Applied Machine Learning

Matt Kusner & Brooks Paige

COMP0081 Module Overview

Instructors



Matt Kusner



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Best way to reach us for this module: COMP0081 Moodle

What is COMP0081?

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This module is **not about how to use existing toolkits** such as Scikit-learn.

It is "applied" in the sense that it the topics covered center on methods, challenges, and pitfalls that relate to many real-world data analysis tasks.

You will need to understand the mathematics behind these methods, and be able to code them yourself!

Prerequisites

The **lectures focus on the mathematics** of the topics we will cover. We will assume familiarity with:

- Linear algebra
- Probability
- Multivariate calculus

There is a math "placement exam" / self-test in the first week Moodle section, as well as links to resources.

The **courseworks focus on implementation** of these methods, by programming them yourself in **Python** and analyzing their behavior.

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 If you do not understand the math, you will struggle with the coursework.

Course outline

- Week 1 Course overview; applied ML intro and background
- Week 2 Optimization; linear models and regularization
- Week 3 Decision trees and ensembles
- Week 4 Nearest neighbors and metric learning
- Week 5 Kernel methods and Gaussian processes

(reading week)

- Week 6 Automatic differentiation and deep learning
- Week 7 Clustering; visualization
- Week 8 Matrix factorization and dimensionality reduction
- Week 9 Causality
- Week 10 Data ethics, fairness, and privacy

Matt

Brooks

Online delivery

- Weekly video lectures will be pre-recorded and available on Moodle at the start of the week, along with links to other resources
- Use Moodle for questions and discussions we will monitor these!
- Two weekly synchronous sessions: Monday and Friday, 4pm, Zoom we will hold online Q&A sessions, where we will discuss unresolved or challenging questions that came up on Moodle, and will take additional questions in chat.

Assessment

Two individual courseworks, 50% each

- Programming assignments, in **Python**
- Other languages (Matlab, R, Julia, ...) are not supported

Math background self-assessment

Matt has a self-test on his website for gauging familiarity with math background for the module:

http://mkusner.github.io/comp0081_pretest.html

A link to this is also posted on Moodle.