Machine Learning and Data Mining

Course syllabus

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Syllabus

Three parts:

- traditional learning;
- deep learning;
- ▶ 'big' learning.

Traditional learning

Meta learning:

- ▶ No-Free-Lunch, bias-variance decomposition, regularization;
- bagging: Random Forest, Extra Trees; stacking: calibration;
- boosting: AdaBoost, Gradient Boosting;
- partical session: boosting for computer vision;
- homework: Viola-Jones cascades.

Traditional learning

Algorithm-invariant topics:

- optimization: gradient and gradient-free methods, global optimization;
- imbalanced datasets, reweighting, importance sampling;
- one-class and semi-supervised learning.

Deep Learning

I highly recommend to attend 'Deep Learning' course by Alexander Panin. In order to avoid overlaps, this section is more-or-less complementary to that course.

Deep Learning:

- Deep Learning and No-Free-Lunch;
- regularization, pretraining and other tricks;
- autoencoders;
- energy-based learning;
- generative models: Ristricted Boltzman Machine;
- generative models: Generative Adversarial Networks;
- homework: a number of exercises.

Big Data

Big data:

- introduction to distributed computations with Spark;
- distributed Machine Learning algorithms;
- homework: distributed logistic regression.