

- Multivariate statistics
 - Correlation, covariance matrix
 - Multivariate normal distribution
 - Matrix algebra
- Bias-variance decomposition
- Training and test error
- Cross-validation
- Model selection
- Overfitting
- (Gaussian) Multiple linear regression
 - Loss function, gradient, normal equations
 - t-test, F-test, confidence intervals, RSS
 - Ridge or L2 regularization
 - Colinearity between predictors
 - Categorical variables
- Bayes classifier
 - Analytical expression given pdf of classes
 - Classifier boundary
- Linear classifiers -- generative and discriminative
 - Logistic regression, kNN, LDA, QDA, Naive Bayes
 - How do these classifiers compare vs each other?
- Principal component analysis
 - SVD, re-center and/or scaling data matrix
 - Eigenvectors, eigenvalues -- how to calculate them in `R`
 - Principal components regression
- Basics of network analysis
 - Adjacency matrix -- how to build a graph in `R`
 - Eigenvector centrality
 - PageRank
 - Edge betweenness
- Measures and metrics in networks
 - Laplacian matrix for graph embedding
 - Modularity -- definition, how to calculate
 - Node similarity with cosine and Jaccard coefficient
- Community detection

- Hierarchical methods (agglomerative and divisive)
- Spectral method based on modularity matrix