MACHINE LEARNING CS 229 / STATS 229



INTRODUCTION



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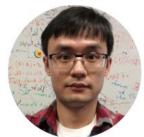
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GOALS

By the end of the course,

- Be an expert in ML (understand the internals of ML algorithms)
- Be able to build ML applications (know which algorithms to use when)
- Be able to start ML research (read research papers)



PREREQUISITES

- Basic computer science principles
 - Big-O notation
 - Comfortably write non-trivial code in Python/numpy
- Probability (CS 109, STATS 116 etc.)
 - Random Variables
 - Expectations
 - Distributions
- Linear Algebra & Multivariate/Matrix Calculus (MATH 51, etc.)
 - Gradients and Hessians
 - Eigenvalue/vector



HONOR CODE

- Form study groups (strongly encouraged!)
- Independently write-up homework and code
- It is an honor code violation to intentionally refer to a previous year's assignments.



COURSE STRUCTURE

- 3 Homeworks : 60% (3 x 20%)
- Final exam (take home): 40%



LOGISTICS

- Course website (calendar, deadlines, notes) http://cs229.stanford.edu
- Piazza
- Gradescope



WHAT IS ML?

- Term "Machine Learning" coined by Arthur Samuel in 1959.
 - Samuel Checkers-playing Program

- Common definition (by Tom Mitchell):
 - Machine Learning is the study of computer algorithms that improve automatically through experience

- Subfield of Artificial Intelligence (AI)
 - The hottest subfield reinvigorated interest in AI due to deep learning!



RECENT PROGRESS

- Computer Vision / Image Recognition
 - ImageNet
 - Convolutional Neural Networks
 - Autonomous driving
- Speech Recognition
 - Voice assistants
- Language Translation
 - Google Translate
 - Unsupervised Translation
- Game Playing / Deep Reinforcement Learning
 - ATARI
 - AlphaGo



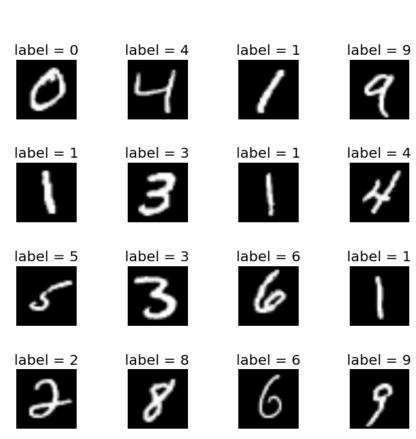
COURSE PREVIEW

- Supervised learning [Input -> Output mapping]
 - Classification vs Regression
 - Parametric vs Non-parametric
 - Generative vs Discriminative
 - Probabilistic vs Non-probabilistic
- Unsupervised learning [Learn interesting structures in the data]
 - Clusters vs Subspaces
 - Probabilistic vs Non-probabilistic
- Deep Learning [Learning representations]
 - Our focus: supervised setting
- Learning Theory
 - Bias-Variance Tradeoff
 - Generalization and Uniform Convergence
- Reinforcement Learning [Sequential Decision Making]



PREVIEW - SUPERVISED







PREVIEW — UNSUPERVISED (ICA)

Mixed Separated











PREVIEW — UNSUPERVISED (ICA - II)

Mixed Separated











PREVIEW - REINFORCEMENT LEARNING

