

Winter Term 2021  
18.10.2021 - 12.02.2022  
Term projects: 02.12.21 - 10.02.22

## Data Driven Engineering 1

### Machine Learning for Dynamical Systems

#### Basics

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| 1. Basics: An Ode to Learning                    | 21.10.21 |
| 1.1. The Flow of the Lecture                     |          |
| 1.2. A holistic view on AI and ML                |          |
| 1.3. Data-Driven Dynamical Systems               |          |
| 1.4. Machine Learning: Overview, Means and Goals |          |
| 1.5. Contemporary Examples                       |          |

#### Fundamentals

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| 2. Analysis of Static Datasets I: Regression and Classification            | 28.10.21 |
| 2.1. Supervised ML Landscape   |          |
| 2.2. Regression  | 04.11.21 |
| 2.2.1. Lasso   |          |
| 2.2.2. Elastic Net   |          |
| 2.2.3. SVM   |          |
| 2.2.4. Bayesian Ridge Regression   |          |
| 2.3. Classification  | 11.11.21 |
| 2.3.1. Logistic Regression   |          |
| 2.3.2. Gradient Decent   |          |
| 2.3.3. Random Forests  |          |
| 2.3.4. Boosting  |          |
| 3. Analysis of Static Datasets II: Clustering and Dimensionality Reduction | 18.11.21 |
| 3.1. Unsupervised ML   |          |
| 3.2. Clustering  |          |
| 3.2.1. K-Means   |          |
| 3.2.2. Hierarchical Clustering   |          |
| 3.2.3. DBSCAN  |          |
| 3.3. Dimensionality Reduction  | 25.11.21 |
| 3.3.1. Sparsity and Compressed Sensing                                     |          |
| 3.3.2. Linear projection   |          |
| 3.3.2.1. SVD, PCA  |          |
| 3.3.3. Manifold learning   |          |

- 3.3.3.1. Isometric mapping, MDS, LLE
- 3.3.4. Dictionary Learning
- 3.3.5. Independent Component Analysis

## ML for Dynamical Systems

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| 4. Deep Learning for Dynamical Systems                           | 02.12.21 |
| 4.1. The Perceptron and Building DNN                             |          |
| 4.2. Activation Functions  |          |
| 4.3. Training NN: Backpropagation, Learning Rate, Regularization |          |
| 5. Sequence Modeling   | 09.12.21 |
| 5.1. Statistical models  |          |
| 5.2. Neural Networks for Dynamical Systems                       | 16.12.21 |
| 5.3. Recurrent Neural Networks                                   |          |
| 5.4. Gated Cells: Long Short-Term Memory (LSTM)                  |          |
| 6. Generative Modeling   | 23.12.21 |
| 6.1. Latent Variables and Sparsity                               |          |
| 6.2. Representation Learning                                     |          |
| 6.3. Autoencoders  |          |
| 6.4. Variational Autoencoders (VAEs)                             | 13.01.22 |
| 6.5. Generative Adversarial Network (GAN)                        | 20.01.22 |
| 7. Machine Learning Control                                      | 27.01.22 |
| 7.1. Data-Driven Dynamical Systems                               |          |
| 7.2. Model Reduction and Linear System Identification            |          |
| 7.3. Sparse Identification of Nonlinear Dynamics and Control     |          |
| 8. Emerging Concepts and the Outlook                             | 03.02.22 |
| 9. Project Q&A Sessions  | 10.02.22 |