Lecture 1. Introduction and Syllabus

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Outline

Part I. Geometric Data Analysis

- A duality in linear dimensionality reduction
  - Principal Component Analysis (PCA)
  - Multidimensional Scaling (MDS)
  - Random matrix theory and phase transitions
  - Random projection and restricted isometry property
- Extended PCA/MDS via SDP
  - Robust PCA
  - Sparse PCA
  - Graph Realization or Sensor Network Localization
- Manifold Learning: nonlinear dimensionality reduction via spectral method on graphs
  - Locally Linear Embedding (PCA+), Isomap (MDS+)
  - Laplacian LLE, Diffusion Map, LTSA

Part I. Geometric Data Analysis (continued)

- Supervised PCA
  - Ridge Regression and PCA
  - Slice Inverse Regression and Linear Discriminant Analysis
- *Other topics in representation learning
  - tSNE
  - Steerable PCA
  - Dictionary learning and Matrix Factorization
  - Deep learning

Outline

Part II. Topological Data Analysis

- Clustering method (0-homology)
  - k-center
  - k-means
  - hierarchical linakge
- Topological Data Analysis and Morse Theory
  - Reeb graph and mapper
  - Persistent homology and discrete Morse theory
  - *Critical nodes and graphs
- *Euler Calculus and signal processing

Part I. Topological Data Analysis (continued)

- Hodge Theory: a bridge connecting geometry and topology
  - Spectral clustering and graph Laplacian
  - Statistical ranking and graph Helmoholtzian/Hodge Laplacian
    - Experimental design and random graph theory
    - Online ranking and stochastic algorithms
    - Budget control and information maximization
    - Individual learning vs. social choice theory
  - Game theory

Outline

Planned Schedule

- The course runs for about 13 weeks.
- Week 1:
  - Jan 30: Introduction
  - Feb 1: seminar by Ruohan ZHAN (Stanford University) with title "Safety masked reinforcement learning"
- Week 2: spring festival break (Feb 8 will be rescheduled to later)
- Week 3:
  - Feb 13: PCA
  - Feb 15: MDS

Planned Schedule (continued)

- Feb 20 - May 8: to-be-announced on courseweb
  - `https://yao-lab.github.io/2019_csic5011/`
- Occasionally invited speakers from academia or industry will present
- Discussions on piazza (by invitation only):
  - `https://piazza.com/ust.hk/spring2019/csic5011/home`