Big Data Analysis

Lecture 1

2019-11-14

Syllabus

- Class:
  - Lectures: Monday & Thursday 1:30 – 3:20 PM
  - Location: PHBS Building, Room 323

- Instructor: Haiyang Zheng
  - Email: hyzheng@phbs.pku.edu.cn
  - Phone: 86-755-2603-4026
  - Office: PHBS Building, Room 649
  - Office Hour: Tuesday 9-11 AM(tentative)

- TA:
  - TBA

References

- Course web site: https://github.com/hyzphbs/2019.M2.BigData
- http://cs109.github.io/2015/index.html
- https://web.stanford.edu/class/cs102/index.htm
- Two guest lectures from industrial experts
- Your Complete Guide to Factor-Based Investing: The Way Smart Money Invests Today, 2016, by Berklin and Swedroe (CGFBI)
- Pattern Recognition and Machine Learning, by Bishop (PRML)
- https://www.microsoft.com/en-us/research/publication/pattern-recognition-machine-learning/

Grading

- Attendance: 5%

- Homework: 20%

- Exam (2019/12/23): 35%

- Project: 40%

- Grade in letters (e.g., A+, A-, … ,D+, D, F).
  - **(1) No more than 30% can receive A+, A and A minus;**
  - **(2) No more than 90% can receive B and above.**

Homework 0

- Create your Github repository (public) as
  www.github.com/YOUR_ID/PHBS_BIGDATA_2019

- Recommend to use GitExtension
  https://sourceforge.net/projects/gitextensions/

- Upload homework file using markdown (.md) syntax see
  https://guides.github.com/features/mastering-markdown/