

Week 1

- Plan
 - Motivate Machine Learning
 - Introduce notation used throughout course
 - Plan for initial lectures
 - *What*: Introduce, motivate a model
 - *How*: How to use a model: function signature, code (API)
 - *Why*: Mathematical basis -- enhance understanding and ability to improve results
- [Course Overview \(Course_overview.ipynb\)](#)
- [Getting Started \(Getting_Started.ipynb\)](#)
- [Machine Learning: Overview \(ML_Overview.ipynb\)](#)
- [Intro to Classical ML \(Intro_Classical_ML.ipynb\)](#)

Week 2

- Plan
 - Introduce a model for the Regression task: Linear Regression
 - Introduce the Recipe for Machine Learning: detailed steps to problem solving
- [Recap: Intro to Classical ML \(Recap_of_Intro_Classical_ML.ipynb\)](#)

- [Our first model: Linear Regression \(Overview\)](#)
([Linear Regression Overview.ipynb](#))
- A *process* for Machine Learning
 - Go through the methodical, multi-step process
 - Quick first pass, followed by Deeper Dives
 - This will be a code-heavy notebook !
 - Illustrate Pandas, Jupyter, etc
 - [Recipe for Machine Learning: Overview](#) ([Recipe Overview.ipynb](#))
 - [Linked notebook](#) ([Recipe for ML.ipynb](#))
- The Loss function for Linear Regression
 - [Linear Regression: Loss Function](#)
([Linear Regression Loss Function.ipynb](#))
- Deeper dives
 - Iterative improvement
 - [When to stop: Bias and Variance](#) ([Bias and Variance.ipynb](#))
 - Regularization
 - [Fine tuning techniques](#) ([Fine tuning.ipynb](#))

Week 3

- Deferred from Week 2

- Prepare Data step: Introduction to Transformations
 - Transforming data (featuring engineering) is a key step in the Recipe
 - We introduce transformations
 - Focus on the *how*; subsequent lecture will cover the *why*
 - [Prepare Data: Intro to Transformations \(Prepare data Overview.ipynb\)](#)
 - [Transformation pipelines in sklearn \(Transformations Pipelines.ipynb\)](#)

- Plan

- Introduce a model for the Classification task: Logistic Regression
- How to deal with Categorical (non-numeric) variables
 - classification target
 - features
- **Classification intro**
 - [Classification: Overview \(Classification Overview.ipynb\)](#)
 - [Classification and Categorical Variables \(Classification Notebook Overview.ipynb\)](#)
 - [linked notebook \(Classification and Non Numerical Data.ipynb\)](#)

- **Non-numeric variables (categorical)**
 - [Categorical variables \(Categorical Variables.ipynb\)](#)
 - [Titanic using categorical features \(Classification and Non Numerical Data.ipynb#Titanic-revisited:-OHE--features\)](#)
- **Classification, continued**
 - [Multinomial Classification \(Multinomial Classification.ipynb\)](#)
 - [Classification Loss Function \(Classification Loss Function.ipynb\)](#)
- **Deeper dives**
 - [Baseline model for Classification \(Classification Baseline Model.ipynb\)](#)
 - [Entropy, Cross Entropy, and KL Divergence \(Entropy Cross Entropy KL Divergence.ipynb\)](#)
 - [Log odds \(Classification Log Odds.ipynb\)](#)
 - [Dummy variable trap \(Dummy Variable Trap.ipynb\)](#)
- **Deferred modules**
 - **Deferred from week 2**
 - [Fine tuning techniques \(Fine tuning.ipynb\)](#)

Week 4

- Deferred from Week 3
 - Deeper dives
 - [Baseline model for Classification \(Classification Baseline Model.ipynb\)](#)
 - [Dummy variable trap \(Dummy Variable Trap.ipynb\)](#)
- Plan
 - Error Analysis
 - We explain Error Analysis for the Classification Task, with a detailed example
 - How Training Loss can be improved
 - Transformations
 - One of the most important parts of the Recipe: transforming raw data into something that tells a story
 - Loss functions
 - We look at the mathematical logic behind loss functions
- [Recap and Clarification: Classification \(Recap of Classification.ipynb\)](#)
- [Error Analysis \(Error Analysis Overview.ipynb\)](#)
 - [Error Analysis for Classification \(Error Analysis.ipynb\)](#)
 - Summary statistics
 - Conditional statistics
 - Worked example (Deeper Dive)

- [Loss Analysis: Using training loss to improve models \(Training_Loss.ipynb\)](#)
- [Transformations Overview \(Transformations_Overview.ipynb\)](#)
 - [Transformations: the how \(Transformations_Overview.ipynb\)](#)
 - [Transformations: the why \(Transformations.ipynb\)](#)
- Deeper dives
 - [Loss functions: the math \(Loss_functions.ipynb\)](#)
 - Maximum likelihood
 - [Entropy, Cross Entropy, and KL Divergence \(Entropy_Cross_Entropy_KL_Divergence.ipynb\)](#)
 - Preview: custom loss functions and Deep Learning
 - [Examining errors in MNIST classification \(Error_Analysis_MNIST.ipynb\)](#)
- Deferred modules
 - Deferred from week 2
 - [Fine tuning techniques \(Fine_tuning.ipynb\)](#)

Week 5

- Plan

More models: Decision Trees, Naive Bayes

- Different flavor: more procedural, less mathematical
 - Decision Trees: a model with *non-linear* boundaries
 - Ensembles
 - Bagging and Boosting
 - Random Forests
 - Naive Bayes: a simple but effective model
- [Entropy, Cross Entropy, and KL Divergence](#)
([Entropy_Cross_Entropy_KL_Divergence.ipynb](#))
- [Decision Trees: Overview](#) ([Decision_Trees_Overview.ipynb](#))
- [Decision Trees](#) ([Decision_Trees_Notebook_Overview.ipynb](#))
 - [linked notebook](#) ([Decision_Trees.ipynb](#))
- [Trees, Forests, Ensembles](#) ([Ensembles.ipynb](#))
- [Naive Bayes](#) ([Naive_Bayes.ipynb](#))
- Deeper Dives
 - [Feature importance](#) ([Feature_Importance.ipynb](#))
- Deferred modules
 - Deferred from week 4
 - [Examining errors in MNIST classification](#)
([Error_Analysis_MNIST.ipynb](#))
 - Deferred from week 3
 - [Log odds](#) ([Classification_Log_Odds.ipynb](#))

- [Log odds \(Classification_Log_Odds.ipynb\)](#)
- Deferred from Week 2
 - [Fine tuning techniques \(Fine_tuning.ipynb\)](#)

Week 6

- Plan
 - Support Vector Classifiers: a classifier with an interesting twist
 - Interpretation: understanding models
 - Gradient Descent: our tools for solving optimization problems
- [Support Vector Machines: Overview \(SVM_Overview.ipynb\)](#)
- [SVC Loss function \(SVM_Hinge_Loss.ipynb\)](#)
- [SVC: Large Margin Classification \(SVM_Large_Margin.ipynb\)](#)
- [SVM: Kernel Transformations \(SVM_Kernel_Functions.ipynb\)](#)
- [SVM Wrapup \(SVM_Coda.ipynb\)](#)
- [Gradient Descent \(Gradient_Descent.ipynb\)](#)
- [Interpretation: Linear Models \(Linear_Model_Interpretation.ipynb\)](#)

- [SVC Loss function derivation \(SVM_Derivation.ipynb\)](#)
- [Missing Data \(Missing_Data.ipynb\)](#)
- [Imbalanced data \(Imbalanced_Data.ipynb\)](#)
- Deferred modules
 - Deferred from week 4
 - [Examining errors in MNIST classification \(Error_Analysis_MNIST.ipynb\)](#)
 - Deferred from week 3
 - [Log odds \(Classification_Log_Odds.ipynb\)](#)
 - Deferred from Week 2
 - [Fine tuning techniques \(Fine_tuning.ipynb\)](#)

Week 7

- Plan
 - Unsupervised Learning
- [Unsupervised Learning: Overview \(Unsupervised_Overview.ipynb\)](#)
- [PCA Notebook Overview \(Unsupervised_Notebook_Overview.ipynb\)](#)
 - [linked notebook \(Unsupervised.ipynb\)](#)

Deeper dives

- [Other matrix factorization method \(Unsupervised_Other_Factorizations.ipynb\)](#)

Week 8

- [Set up your Tensorflow environment \(Tensorflow_setup.ipynb\)](#)
- [Neural Networks Overview \(Neural_Networks_Overview.ipynb\)](#)
- Coding Neural Networks: Tensorflow, Keras
 - [Intro to Keras \(Tensorflow_Keras.ipynb\)](#)
 - Using Tensorflow
 - Two choices
 - Local: [DNN Tensorflow example Notebook local \(DNN_TensorFlow_example.ipynb\)](#) (local)
 - Tensorflow version 2+ only !
 - [DNN Tensorflow example Notebook from github \(https://colab.research.google.com/github/kenperry-public/ML_Spring_2020/blob/master/DNN_TensorFlow \(Colab\)](#)
- [Practical Keras \(Tensorflow_Keras_Practical.ipynb\)](#)
- Practical Colab
 - Colab: [Practical Colab Notebook from github \(https://colab.research.google.com/github/kenperry-public/ML_Fall_2019/blob/master/Colab_practical.ipynb\)](#)

- [A neural network is a Universal Function Approximator \(Universal Function Approximator.ipynb\)](#)
 - [History/Computation Graphs: Tensorflow version 1 \(DNN TensorFlow Using TF version 1.ipynb\)](#)
 - [Raw TensorFlow example Notebook from github \(https://colab.research.google.com/github/kenperry-public/ML_Spring_2020/blob/master/Raw_TensorFlow.ipynb\) \(Colab\)](#)
 - [Computation Graphs \(Computation Graphs.ipynb\)](#)
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Assignments

[Assignment Guidelines \(assignments/Assignment_Guidelines.ipynb\)](#)

Assignment 1

- [Assignment 1 notebook \(assignments/Assignment_1.ipynb\)](#)
- [Assignment 1 data \(assignments/data/assignment_1\)](#)

Assignment 2

- [Assignment 2 notebook \(assignments/Assignment_2.ipynb\)](#)
- [Assignment 2 data \(assignments/data/assignment_2\)](#)