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- 4 courses of 3 hours each, with practical examples
- 3 Practical works of 4 hours each, with R/RStudio and python/anaconda programs / libraries
- 3 short quizzes
- Slides from several MOOCs, advanced materials

- How to understand datas, correlation but not causation
- How to handle variety of datas (see 3V description later)
- see materials for supervised (\*) and unsupervised (\*) use-cases
- (\*) Definition to come later

- 3V definition :
  - Volumen, Velocity, Variety
  - + Veracity, ++
- Position of data mining vs ML vs Statistical Learning vs AI

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## Starting point :

- Outcome measurement Y (also called dependent variable, response, target);
- Vector of p predictor measurements X (also called inputs, regressors, covariates, features, independent variables). X is a matrix of dimension (N,p), where n is the number of measurements;
- In the regression problem, Y is quantitative (e.g price, blood pressure);
- In the classification problem, Y takes values in a finite, unordered set (survived/died, digit 0-9, cancer class of tissue sample);
- We have training data (x1,y1),..., (xN,yN). These are observations (examples, instances) of these measurements.



- In unsupervised learning, we observe only the features X1, X2, . . . , Xp.
- We are not interested in prediction, because we do not have an associated response variable Y.

- The goal of Unsupervised Learning is to discover interesting things about the measurements: is there an informative way to visualize the data? Can we discover subgroups among the variables or among the observations?
- We discuss two methods :
  - principal components analysis (PCA), a tool used for data visualization or data pre-processing before supervised techniques are applied, and
  - **clustering**, a broad class of methods for discovering unknown subgroups in data.

- In reinforcement learning, measurements are done one by one.
  (e.g. temporal series)
- After each prediction a reward is given
- Use Case : Chess or Go player
- toward common sense...

3 columns table image Yann Le Cun ML cake