

CS 229

Machine Learning

Handout #2: Tentative Course Schedule

Syllabus

- Introduction (1 class) Basic concepts.
- **Supervised learning.** (6 classes) Supervised learning setup. LMS.

Logistic regression. Perceptron. Exponential family.

Generative learning algorithms. Gaussian discriminant analysis. Naive Bayes.

Support vector machines.

Model selection and feature selection.

Ensemble methods: Bagging, boosting, ECOC.

• Learning theory. (3 classes) Bias/variance tradeoff. Union and Chernoff/Hoeffding bounds.

VC dimension. Worst case (online) learning.

Advice on using learning algorithms.

• Unsupervised learning. (5 classes) Clustering. K-means.

EM. Mixture of Gaussians.

Factor analysis.

PCA. MDS. pPCA.

Independent components analysis (ICA).

• **Reinforcement learning and control.** (4 classes) MDPs. Bellman equations.

Value iteration. Policy iteration.

Linear quadratic regulation (LQR). LQG.

Q-learning. Value function approximation.

Policy search. Reinforce. POMDPs.

Dates for assignments

- Assignment 1: Out 10/3. Due 10/17.
- Assignment 2: Out 10/17. Due 10/31.
- Assignment 3: Out 10/31. Due 11/14.
- Assignment 4: Out 11/14. Due 12/3.
- Term project: Proposals due 10/19. Milestone due 11/16. Poster presentations on 12/12; final writeup due on 12/14 (no late days).