

Block 1

Einführung,
Multiple
Regression

Überanpassung,
Generalisierungsfehler,
Bias-Varianz
Dilemma

Diabetes data:
linear
regression,
model
validation
(Exercises 1+2)

Calculus,
optimization
and OLS
(Exercise 3)

Block 2

Modellselektion und
Subset Regression;
Ridge Regression
und Regularisierung

Eigenschaften des
Schrumpfschätzers,
Hauptkomponenten,
Bayesianischer
Ansatz, Smoothing
Splines

Diabetes data
and
regularization
(Exercise 4)

Diabetes data
and the caret
package
(Exercise 5)

Closed form
solution for
ridge
regression
(Exercise 6)

Bayesian
interpretation
of ridge
regression
(Exercise 7)

Block 3

Lasso &
Elasticnet

Erweiterung der
Regularisierung auf
Klassifikation und
Ereigniszeitanalyse

Riboflavin
data and
elasticnet
mixing
parameter
(Exercise 8)

Ridge and
Lasso for
orthonormal
design
(Exercise 9)

Heart disease
data and
logistic
regression
(Exercise 10)

Phoneme
recognition
(Exercise 11)

Classification
and the caret
package
(Exercise 12)

Survival
analysis and
the
Lymphoma
data (Exercise
13)

Block 4

Decision
Trees,
Random
Forest &
AdaBoost

High-dimensionales
Feature
Assessment:
Multiples testen,
Bonferroni- und
FDR-Korrektur

Decision trees,
Random
Forest and
AdaBoost
(Exercise 14)

Email spam
and data
mining
(Exercise 15)

Multiple
testing and
gene
expression
(Exercise 16)