

Machine Learning and Neural Networks III (MATH3431)

Epiphany term

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Concepts

- Convex learning problems
- Stochastic learning
- Support vector machines
- Artificial neural networks
- Kernel methods
- Gaussian process regression



Reading list

These lecture Handouts have been derived based on the above reading list.

Main texts:

- Bishop, C. M. (2006). Pattern recognition and machine learning. New York: Springer.
 - It is a classical textbook in machine learning (ML) methods. It discusses all the concepts introduced in the course (not necessarily in the same depth). It is one of the main textbooks in the module. The level on difficulty is easy.
 - Students who wish to have a textbook covering traditional concepts in machine learning are suggested to get a copy of this textbook. It is available online from the Microsoft's website <https://www.microsoft.com/en-us/research/publication/pattern-recognition>
- Shalev-Shwartz, S., & Ben-David, S. (2014). Understanding machine learning: From theory to algorithms. Cambridge university press.
 - It has several elements of theory about machine learning algorithms. It is one of the main textbooks in the module. The level on difficulty is advanced as it requires moderate knowledge of maths.
- Bishop, C. M. (1995). Neural networks for pattern recognition. Oxford university press.
 - It is a classical textbook about 'traditional' artificial neural networks (ANN). It is very comprehensive (compared to others) and it goes deep enough for the module although it may be a bit outdated. It is one of the main textbooks in the module for ANN. The level on difficulty is moderate.

Supplementary textbooks:

- Vapnik, V. (1999). The nature of statistical learning theory. Springer science & business media.
 - Important textbook in the statistical machine learning theory. To have have an in deep understanding about statistical learning, one has to read it together with the textbook of Shalev-Shwartz, S., & Ben-David, S. (2014)
- Devroye, L., Györfi, L., & Lugosi, G. (2013). A probabilistic theory of pattern recognition (Vol. 31). Springer Science & Business Media.
 - Important textbook in the theoretical aspects about machine learning algorithms. The level on difficulty is advanced as it requires moderate knowledge of probability.

- Theodoridis, S. (2015). Machine learning: a Bayesian and optimization perspective. Academic press.
 - A textbook in general machine learning methods. It includes a large collection of different machine learning methods. It does not go too deep into the theoretical details of the method.
- Murphy, K. P. (2012). Machine learning: a probabilistic perspective. MIT press.
 - A popular textbook in general machine learning methods. It discusses all the concepts introduced in the module. It focuses more on the probabilistic/Bayesian framework but not with great detail. It can be used as a comparison textbook for brief reading about ML methods just to see another perspective than that in (Bishop, C. M., 2006). The level on difficulty is easy.
- Murphy, K. P. (2022). Probabilistic machine learning: an introduction. MIT press.
 - A textbook in general machine learning methods. It covers a smaller number of ML concepts than (Murphy, K. P., 2012) but it contains more fancy/popular topics such as deep learning ideas. It is suggested to be used in the same manner as (Murphy, K. P., 2012). The level on difficulty is easy.
- Bishop, C. M., & Bishop, H. (2024). Deep learning: foundations and concepts. New York: Springer.
 - A textbook in machine learning methods focusing on Neural Networks philosophy and deep learning. Essentially, this is an update of the earlier book “Bishop, C. M. (1995). Neural networks for pattern recognition. Oxford university press.” where: the concepts about Neural networks, stochastic gradient descent have been extended; new deep learning concepts have been added; and the kernel methods are left out.
- Ripley, B. D. (2007). Pattern recognition and neural networks. Cambridge university press.
 - A classical textbook in artificial neural networks (ANN) that also covers other machine learning concepts. It contains interesting theory about ANN.
 - It is suggested to be used as a supplementary reading for neural networks as it contains a few interesting theoretical results. The level on difficulty is moderate.
- Williams, C. K., & Rasmussen, C. E. (2006). Gaussian processes for machine learning (Vol. 2, No. 3, p. 4). Cambridge, MA: MIT press.
 - A classic book in Gaussian process regression (GPR) that covers the material we will discuss in the course about GPR. It can be used as a companion textbook with that of (Bishop, C. M., 2006). The level on difficulty is easy.

Preparatory textbooks:

- Strang, G. (2019). Linear algebra and learning from data. Wellesley-Cambridge Press.
 - Material regarding linear algebra concepts.
- Boyd, S. P., & Vandenberghe, L. (2004). Convex optimization. Cambridge university press.
 - Material regarding Convex optimization, quadratic optimization, Lagrange duality.

Contents

1. Handout 1: Machine learning –A recap on: definitions, notation, and formalism
2. Handout 2: Elements of convex learning problems
3. Handout 3: Learnability, and stability
4. Handout 4: Gradient descent
5. Handout 5: Stochastic gradient descent
6. Handout 6: Bayesian Learning via Stochastic gradient and Stochastic gradient Langevin dynamics
7. Handout 7: Support Vector Machines
8. Handout 8: Kernel methods
9. Handout 9: Artificial neural networks