machinelearning201: Lecture Materials:Lecture 1 and 2

The material for the first lecture comes from "Elements of Statistical Learning" chapters 2 and 3. We're also using professor Robert Tibshirani's lecture notes for stats 315a. Here's a link to Professor Tibshirani's web page for those slides. http://www-stat.stanford.edu/~tibs/stat315a.html "Overview of Supervised Learning" through "Least angle regression and the lasso"

The r-scripts for the examples covered in the lecture are on this web site.

🖥 mixSim.R
Prostate.R
larsESLCh3fig10.R

References:

   Professor Hastie's 1997 lecture notes on linear model: paper with example in r
   Lars: notes paper example

   To generate the curve given as figure 3.10 in the ESL text 🖥 larsESLCh3fig10.R

   Professor Brad Efron's original LARS paper is located at
   http://www-stat.stanford.edu/~hastie/Papers/LARS/LeastAngle_2002.pdf

   Andrew Ng's lecture on linear regression … he gives details for taking the derivatives
Examples:

Homework: 📄 Homework01.pdf   Check out the 📄 leaps package

Link to Recorded Lecture 1
Part 1: https://datamining.webex.com/datamining/ldr.php?AT=pb&SP=MC&rID=89847372&rKey=2153441b399230a7

Part 2: https://datamining.webex.com/datamining/ldr.php?AT=pb&SP=MC&rID=89847382&rKey=0c65f2a9c8960714

Link to Recorded Lecture 2:

https://datamining.webex.com/datamining/ldr.php?AT=pb&SP=MC&rID=89899242&rKey=8b2c2cddedcee639

Software Links: