Introduction to learning, multiple and nonparametric regression

Machine Learning

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Course details

Basic info:

- **My email**: js.fi@cbs.dk or jonas.striaukas@gmail.com
- **Lecture time**: TBA
- **Auditorium**: TBA
- **Office hours**: TBA
- **Course website**: https://jstriaukas.github.io/ml_course ⟰

Exam:

- **Structure**: TBA
- **When**: TBA

What I expect from you:

- ▶ Understand the concepts we learn in the class. In particular derivations of some simple theoretical results as well as full understanding of more complex theory.
- ▶ Be creative and active during class presentations.
- ▶ Work hard! And try to not miss classes...

Topics

- Introduction to learning, multiple and nonparametric regression
  - ▶ BLAH BLAH
- High-dimensional linear regression
  - ▶ BLAH BLAH
- High-dimensional regression properties and generalized linear models (GAMs)
  - ▶ BLAH BLAH
- Prediction, loss functions and M-estimators
  - ▶ BLAH BLAH
- Introduction to deep learning
  - ▶ BLAH BLAH
- Introduction to causal machine learning
  - ▶ BLAH BLAH

Learning, multiple and nonparametric regression

Learning