

Syllabus

- Introduction (1 class)
 Basic concepts.
- Supervised learning. (7 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.

Evaluating and debugging learning algorithms.

• Learning theory. (3 classes)

Bias/variance tradeoff. Union and Chernoff/Hoeffding bounds.

VC dimension. Worst case (online) learning.

Practical advice on how to use learning algorithms.

• Unsupervised learning. (5 classes)

Clustering. K-means.

EM. Mixture of Gaussians.

Factor analysis.

PCA (Principal components analysis).

ICA (Independent components analysis).

• Reinforcement learning and control. (4 classes)

MDPs. Bellman equations.

Value iteration and policy iteration.

Linear quadratic regulation (LQR). LQG.

Q-learning. Value function approximation.

Policy search. Reinforce. POMDPs.

Dates for Assignments and Midterm

- Assignment 1: Out 10/05. Due 10/19.
- Assignment 2: Out 10/19. Due 11/02.
- Midterm: 11/09 (6 PM 9 PM) Venue To Be Announced

- Assignment 3: Out 11/02. Due 11/16.
- Assignment 4: Out 11/16. Due 12/07.

Dates for Project Related Submissions

- Project Proposal: Due 10/21 at 11:59 PM.
- Project Milestone: Due 11/18 at 05:00 PM.
- Poster Session: 12/13 (08:30 AM 11:30 AM) at Arrillaga Center for Sports and Recreation (ACSR)
- Final Writeup: Due 12/16 at 11:59 PM. (No Late Days)
- All assignments are due at 11:00 AM after the class on corresponding Wednesdays.
- Project related submissions are due at the times specified above.
- A maximum of three late days can be applied to any single assignment, project proposal, or project milestone.
- Late days cannot be used for the poster and the final report.

Comments to <u>cs229-qa@cs.stanford.edu</u>.

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