CS 780/880 Introduction to Machine Learning

Spring 2017

Website: http://cs.unh.edu/~mpetrik/teaching/intro_ml_17/

Overview

This class will teach you how to use machine learning to understand data and make predictions. The class will focus on understanding the fundamental concepts and algorithms that underlie modern machine learning and data science algorithms.

Contact Information

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Office:	Kingsbury W233			
Office hours:	Thursday: 2pm - 3:30pm			
Discussion forum: https://piazza.com/unh/spring2017/cs78				

The fastest way to get your question about course material answered is to post it on piazza (see the link above).

Textbooks

ISL James, G., Witten, D., Hastie, T., & Tibshirani, R. (2013). An Introduction to Statistical Learning [online pdf]
ESL Hastie, T., Tibshirani, R., & Friedman, J. (2009). The Elements of Statistical Learning. Springer Series in Statistics (2nd ed.) [online pdf]

Other references

DL Goodfellow, I., Bengio, Y., & Courville, A. (2016). Deep Learning. [online pdf on github]

LA Strang, G. Introduction to Linear Algebra. (2016)

CO Boyd, S., & Vandenberghe, L. (2004). Convex Optimization. [online pdf]

RL Sutton, R. S., & Barto, A. (2012). Reinforcement learning. 2nd edition [online pdf draft]

Evaluation

The weights of individual components in computing the grade are as follows:

50%	6 Assignments
15%	Midterm exam
30%	Final exam
15%	Class project

Note that the weights sum to 110%. Each assignment will have slightly different questions for the graduate and undergraduate version of the class.

Disability If you are registered with the student disability office, please let me know right away so that I can provide proper accommodation.

Academic honesty

- University Academic Honesty Policy: https://www.unh.edu/student-life/handbook/academic/academic-honesty
- Tutorial on Plagiarism: http://cola.unh.edu/plagiarism-tutorial-0

Assignments

General policies

- Assignments are due on the day indicated by 12:40pm
- Assignments should be turned in as a PDF on myCourses, or printed and turned in at class; if other methods fail, email to mailto:mpetrik@cs.unh.edu with Subject that contains the string [CS780880HW]
- There is no credit for assignments turned in late; This is so we can discuss solutions in timely manner.
- Collaboration when solving assignments is *encouraged* but all of the writing must be yours. You may collaborate via Piazza or in person.
- Please do not copy solutions from online sources; it defeats the purpose of the assignments and you will not do well in the exams.

Programming Assignments The class will involve hands-on data analysis using machine learning methods. The recommended language for programming assignments is R which is an excellent tool for statistical analysis and machine learning. No prior knowledge of R is needed or expected; the book and lectures will include a gentle introduction to the language.

Exams

The final exam will be take-home over a period of several days. The exam will require about 3 hours to complete. No collaboration on the exams.

Tentative Syllabus

Please check for updates on the website. The dates on the class website are authoritative

Date	Day	Торіс	Reading	Assignment
Jan 24 Jan 26	Tue Thu	<i>Snow day</i> Statistical learning and R language	ISL 1,2	
Jan 31 Feb 02	Tue Thu	Linear regression basics No class	ISL 3.1-2	
Feb 07	Tue	Linear regression advanced	ISL 3.3-6	
Feb 09	Thu	Classification and logistic regression	ISL 4.1-3	
Feb 14	Tue	Classification, naive Bayes and LDA	ISL 4.4-6	1
Mar 16	Thu	Linear algebra for machine learning: review	LA 3,4,6	
Feb 21	Tue	Linear algebra and optimization	CO 2,3	2
Feb 23	Thu	Overfitting and resampling methods	ISL 5.1	project description, data
Feb 28	Tue	Cross-validation and bootstrapping	ISL 5.2	evaluation
Mar 02	Thu	Linear model selection, priors	ISL 6.1	
Mar 07 Mar 09	Tue Thu	Midterm review Midterm exam ; material until 2/23		3
Mar 14 Mar 16	Tue Thu	Spring break, no class Spring break, no class		
Mar 21	Tue	Linear model selection and regularization	ISL 6.2	lit. review and method
Mar 23	Thu	Building nonlinear features	ISL 7.1-3	
Mar 28	Tue	Nearest neighbor methods and GAMs	ISL 7.4-7	4
Mar 30	Thu	Tree-based methods and boosting	ISL 8	
Apr 04	Tue	Support vector machines and other techniques	ISL 9	preliminary results
Apr 06	Thu	Unsupervised learning, PCA	ISL 10	
Apr 11	Tue	Reinforcement learning	RL 1,3,4	5
Apr 13	Thu	Neural networks and deep learning	DL	
Apr 18 Apr 20	Tue Thu	Neural networks and deep learning Big data and machine learning	DL	
Apr 25	Tue	Machine learning in practice		6
Apr 27	Thu	Project presentations		final report
May 02 May 04	Tue Thu	Guest speaker Final exam review		
May 11-17	?	Final exam		