Summary
Machine learning and data analysis are becoming increasingly central in many sciences and applications. In this course, fundamental principles and methods of machine learning will be introduced, analyzed and practically implemented.

Content
• Basic regression: linear models, overfitting, linear regression, ridge regression. SGD for training.
• Supervised classification: logistic regression, linear SVMs and Kernel SVMs.
• Unsupervised classification: k-means clustering, k-NN.
• Dimensionality reduction: PCA and LDA.
• Perceptrons and basic neural networks.
• Simple applications.

Keywords
Machine learning, classification, regression, algorithms

Learning Prerequisites
Recommended courses
• Analyse I, II, III
• Linear algebra

Important concepts to start the course
• Basic discrete probability.
• Basic linear algebra (matrix/vector multiplications, systems of linear equations, SVD).
• Multivariate calculus (derivative w.r.t. vector and matrix variables).
• Cost-functions and optimization.
• Basic programming skills (labs will use Python).

Learning Outcomes
By the end of the course, the student must be able to:
• Define the following basic machine learning problems: regression, classification, clustering, dimensionality reduction
• Explain the main differences between them
• Implement algorithms for these machine learning models
• Optimize the main trade-offs such as overfitting, and computational cost vs. accuracy
• Implement machine learning methods to real-world problems, and rigorously evaluate their performance using cross-validation. Experience common pitfalls and how to overcome them.

Teaching methods
• Lectures
• Lab sessions

Expected student activities
• Attend lectures
• Attend lab sessions and work on the weekly theory and coding exercises

Assessment methods
• Continuous control (graded labs)
• Written final exam

Supervision
Office hours       Yes
Assistants         Yes
Forum              Yes
Others             Course website