

MICRO-401

**Machine learning programming**

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Cursus	Sem.	Type
Financial engineering	MA1, MA3	Opt.
Microtechnics	MA1, MA3	Opt.
Robotics	MA1, MA3	Opt.

Language of teaching	English
Credits	2
Withdrawal	Unauthorized
Session	Winter
Semester	Fall
Exam	During the semester
Workload	60h
Weeks	14
<b>Hours</b>	<b>2 weekly</b>
TP	2 weekly

**Number of positions**

**It is not allowed to withdraw from this subject after the registration deadline.**

**Summary**

This is a practice-based course, where students program algorithms in machine learning and evaluate the performance of the algorithm thoroughly using real-world dataset.

**Content**

This programming class complements courses on machine learning given in the school. It offers students the possibility to understand some machine learning algorithms in depth by programming them and testing them rigorously. Students will be working in team of two. They will be offered a choice of methods to program. Programming can be done in matlab or C/C++. Proper evaluation of machine learning will be stressed out. Students will learn about various methods to evaluate machine learning methods (crossvalidation, grid search, F-measure, ROC curve, etc) and will be asked to put these in practice.

**Keywords**

Programming in C/C++ or matlab. Machine Learning. Statistics.

**Learning Prerequisites****Required courses**

Students must have taken a machine learning course or follow one during the same semester. This programming class is meant to complement the Applied Machine Learning course, but can also complement other machine learning courses given at EPFL.

**Recommended courses**

Applied Machine Learning - MICRO-455  
 Pattern Classification and Machine Learning: CS-433  
 Data Analysis and Model Classification - EE-516

**Important concepts to start the course**

Basic notions in Machine Learning:  
 Supervised versus unsupervised learning  
 Classification, non-linear regression, clustering

**Teaching methods**

Computer-based practice session. Some short ex-cathedra lectures will be given at the beginning of the class.

**Expected student activities**

Attendance to all sessions is necessary to progress rapidly and benefit from assistants' support.

**Assessment methods**

The students will be evaluated on the report and code handed out at the end of the course.

**Prerequisite for**

Students must know how to program either in Matlab or C/C++.