STA 414/2104 (Winter 2015): Statistical Methods for Machine Learning and Data Mining

Instructor:

- Russ Salakhutdinov, Office: Pratt Building, Room 290E
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- Lectures: Tuesday 11-2pm
- First Lecture: Tuesday, Jan 6, 2015 at SS2127.
- Office hours: Fridays, 11:00am - 12:00pm in Pratt Building, Room 290E.

Marking Scheme:

- For undergraduate students
  - 3 assignments: 40%
  - 2-hour midterm 20%
  - 3-hour final exam 40%

- For graduate students
  - 3 assignments: 40%
  - 2-hour midterm 20%
  - 3-hour final exam 30%
  - 10% A 12-minute individual presentation on a conference paper that you have read.

Midterm is on Tuesday Feb 24, 2015:
You can use a nonprogrammable calculator and an 8 by 11 inch Crib Sheet - Single-sided.

In Class Final is on Tuesday, March 31, 2015.
You can use a nonprogrammable calculator and an 8 by 11 inch Crib Sheet - Double-sided.
Course Outline:

This course covers some of the theory and methodology of statistical aspects of machine learning. The preliminary set of topics to be covered include:

- Linear methods for regression, Bayesian linear regression
- Linear models for classification
- Probabilistic Generative and Discriminative models
- Regularization methods
- Model Comparison and BIC
- Neural Networks
- Radial basis function networks
- Kernel Methods, Gaussian processes, Support Vector Machines
- Mixture models and EM algorithm
- Graphical Models and Bayesian Networks

Prerequisite: Either STA302H or CSC411H

Books:

You can also use these books for additional reference:
- Trevor Hastie, Robert Tibshirani, Jerome Friedman (2009) *The Elements of Statistical Learning*

Contact Information

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