Advanced Machine Learning

Single subject and programme course

6 credits

Avancerad maskininlärning

732A96

Valid from: 2016 Autumn semester

Determined by
The Quality Board at the Faculty of Arts
and Sciences

Date determined
2016-04-13

Main field of study

Statistics

Course level

Second cycle

Advancement level

A1X

Course offered for

- Master´s Programme in Statistics and Data Mining

Entry requirements

A bachelor's degree in one of the following subjects: statistics, mathematics, applied mathematics, computer science, engineering, or equivalent. Completed courses in calculus, linear algebra, statistics and programming are required.

The student should also have passed:

- a course in Bayesian Learning covering at least 6 ECTS credits;
- a course in Computational Statistics covering at least 6 ECTS credits, or similar courses.

Documented knowledge of English equivalent to Engelska B/Engelska 6.

Intended learning outcomes

After completion of the course the student should on an advanced level be able to:

- account for the principles of machine learning used in the Bayesian tradition of machine learning,
- construct a suitable probabilistic model describing the data structure and the prior,
- compare between models in order to select the best one,
- implement machine learning models in a programming language and also use standard machine learning libraries in order to perform the model inference, make predictions based on these models and estimate the uncertainty of these predictions.

Course content

The course covers some advanced methods in machine learning that allow for modelling complex phenomena and predicting the outcomes of these phenomena. The following topics are included in the course:
- Introduction to Bayesian Learning: likelihood, prior, posterior, marginal likelihood, posterior predictive distribution. Generative and discriminative models,
- Gaussian process,
- State-space models,
- Kalman filtering and smoothing,
- particle methods,
- Markov models and hidden Markov models,
- graphical models, such as Bayesian networks and Markov random fields.

Teaching and working methods

The teaching comprises lectures, seminars, and computer exercises complemented by self-studies. Lectures are devoted to presentations of theories, concepts and methods. Computer exercises provide practical experience of data analysis in some machine learning software. The seminars comprise student presentations and discussions of computer assignments.
Language of instruction: English.

Examination

Written reports on the computer assignments. Active participation in the seminars. One final written examination. Detailed information about the examination can be found in the course's study guide.

Students failing an exam covering either the entire course or part of the course two times are entitled to have a new examiner appointed for the reexamination.

Students who have passed an examination may not retake it in order to improve their grades.

Grades

ECTS, EC

Other information

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus.

The course is carried out in such a way that both men´s and women´s experience and knowledge is made visible and developed.

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus.

The course is carried out in such a way that both men´s and women´s experience and knowledge is made visible and developed.

Department

Institutionen för datavetenskap