



Schedule

Week 36 2015

Show in My Schedule

Tue 1 sep 10:00-12:00

LECTURE

Teachers: Giampiero Salvi, Atsuto Maki, Örjan Ekeberg
Location [F1](#)

Lecture 1, Introduction

Structure of the Course

- What will the course cover?
- How are labs and examination handled?

Learning Machines

- What do we mean by a "Learning Machine"?
- Supervised vs Unsupervised learning?
- What can learning algorithms be used for?
- How can a simple learning program be constructed?
- What is a Nearest neighbour classifier?

[Slides for Lecture 1](#)

[Slides for Lecture 1 \(Part II\)](#)



Thu 3 sep 17:00-19:00

LECTURE

Teachers: Atsuto Maki
Location [E1](#)

Lecture 2, Decision Trees

Notas flyttad från kl 13-15 pga för liten sal

Topics:

- What is a Decision Tree?
- When are decision trees useful?
- How can one select what questions to ask?
- What do we mean by *Entropy* for a data set?
- What do we mean by the *Information Gain* of a question?
- What is the problem of overfitting? Minimizing training error?
- What extensions will be possible for improvement?

[Slides for Lecture 2](#)

Related reading:

Chapter 8.1 from **An Introduction to Statistical Learning** (Springer, 2013)

Gareth James, Daniela Witten, Trevor Hastie and Robert Tibshirani

Available online: <http://www-bcf.usc.edu/~gareth/ISL/>



Week 37 2015

Show in My Schedule

Tue 8 sep 10:00-12:00

LECTURE

Teachers: Atsuto Maki
Location [D2](#)

Lecture 3, Challenges to machine learning

Topics:

- Challenges to machine learning
- Model complexity and overfitting
- The curse of dimensionality
- Concepts of prediction errors
- The bias-variance trade-off

[Slides for Lecture 3](#)

Related reading:

Chapter 2 and 6.4 from **An Introduction to Statistical Learning** (Springer, 2013)

Gareth James, Daniela Witten, Trevor Hastie and Robert Tibshirani

Available online: <http://www-bcf.usc.edu/~gareth/ISL/>



Thu 10 sep 13:00-15:00

LECTURE

Teachers: Atsuto Maki
Location [M2](#)

Lecture 4, Regression Introduction

Topics:

- Function approximation
- Linear regression
- RANSAC



- Nearest Neighbours regression
- Linear regression + regularization
- Ridge regression
- Lasso

[Slides for Lecture 4](#)

Related reading:

Chapter 3.1, 3.2, 3.5 and 6.2 from **An Introduction to Statistical Learning** (Springer, 2013)

Gareth James, Daniela Witten, Trevor Hastie and Robert Tibshirani

Available online: <http://www-bcf.usc.edu/~gareth/ISL/>

Week 38 2015

Show in My Schedule

Tue 15 sep 10:00-12:00

LECTURE

Teachers: Giampiero Salvi

Location [FR4](#)

Lecture 5, Probability I

Topics:

- concepts of probability theory
- random variables and distributions
- conditional probabilities and Bayes rule
- Bayesian inference

[Slides for Lecture 5](#)

Related reading:

Prince, S.J.D., Part I (Chapters 2, 3, 5)

If you want to know more a great book on these topics is Bishop, C. M. Pattern Recognition and Machine Learning, Springer.



Thu 17 sep 13:00-15:00

LECTURE

Teachers: Giampiero Salvi

Location [F2](#)

Lecture 6, Probability II

Topics:

- estimation theory
- Maximum Likelihood, Maximum a Posteriori, Bayesian estimation
- Unsupervised learning and K-means
- Mixture of distributions and Expectation Maximization algorithm

[Slides for Lecture 06](#)

Recommended reading:

Prince, Chapter 3, 4, 7.4. (Book available in full PDF [here](#))



Week 39 2015

Show in My Schedule

Tue 22 sep 10:00-12:00

LECTURE

Teachers: Atsuto Maki

Location [K1](#)

Lecture 7, Classification Introduction

Topics:

- Naive Bayes
- Logistic regression
- Inference and decision
- Discriminative function
- Discriminative vs Generative model

[Slides for Lecture 7](#)

[Slides for Lecture 7 \(part II\)](#)

Related reading:

Chapter 4 from **An Introduction to Statistical Learning** (Springer, 2013)

Gareth James, Daniela Witten, Trevor Hastie and Robert Tibshirani

Available online: <http://www-bcf.usc.edu/~gareth/ISL/>



Thu 24 sep 13:00-15:00

LECTURE

Teachers: Örjan Ekeberg

Location [FR4](#)

Lecture 8, Classification with Separating Hyperplanes

Topics:

- Linear separation in high dimensional spaces
- Structural risk minimization
- Support Vector Machines
- Kernels for separating in a higher dimensional space
- Non-separable classes

[Slides from lecture 8](#)

[2 comments](#)



Week 40 2015

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Tue 29 sep 10:00-12:00

LECTURE

Teachers: Örjan Ekeberg
Location [FR4](#)

Lecture 9, Artificial Neural Networks

Topics:

- Feed forward networks
- Using multiple processing layers
- Learning with Backprop
- Deep networks

[Slides from lecture 9](#)



Thu 1 oct 13:00-15:00

LECTURE

Teachers: Atsuto Maki
Location [M1](#)

Lecture 10, Ensemble Methods

Topics:

- Why combine classifiers?
- Bagging
- Decision Forests
- Boosting

[Slides for Lecture 10](#)

[Slides for Lecture 10 \(full size\)](#)

Related reading:

Chapter 8.2 from **An Introduction to Statistical Learning** (Springer, 2013)

Gareth James, Daniela Witten, Trevor Hastie and Robert Tibshirani

Available online: <http://www-bcf.usc.edu/~gareth/ISL/>



Week 41 2015

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Tue 6 oct 10:00-12:00

LECTURE

Teachers: Atsuto Maki
Location [M2](#)

Lecture 11, Dimensionality Reduction

We are going to revisit/resume Boosting at the beginning of the lecture.

Topics:

- Unsupervised Learning
- Principal Component Analysis (PCA)
- Concept of subspace
- Similarity measures
- Subspace methods

[Slides for Lecture 11](#)

Related reading:

Chapter 10.2 from **An Introduction to Statistical Learning** (Springer, 2013)

Gareth James, Daniela Witten, Trevor Hastie and Robert Tibshirani

Available online: <http://www-bcf.usc.edu/~gareth/ISL/>



Thu 8 oct 13:00-15:00

LECTURE

Teachers: Giampiero Salvi, Atsuto Maki, Örjan Ekeberg
Location [FR4](#)

Lecture 12, Summary

[Slides for Lecture 12](#)

Note: The scope of the exam is what has been covered in Lecture 1-11.

[3 comments](#)



Week 44 2015

[Show in My Schedule](#)

Tue 27 oct 14:00-18:00

EXAMINATION

Location [D41](#), [D42](#), [E31](#), [E32](#), ...

Tentamen



Week 1 2016

[Show in My Schedule](#)

Fri 8 jan 14:00-18:00

OMTENTA

Location [D32](#), [D33](#), [D41](#), [D42](#)

Omtenta



<http://www.kth.se/>