

CSC2515 Fall 2003 – Info Sheet

September 10, 2003

www.cs.toronto.edu/~roweis/csc2515/

- Instructor: Prof. Sam Roweis
Lectures: Tuesdays 2-4pm
First lecture Sept. 10, last lecture December 4.
Location: SS1078
Tutor: Kannan Achan
Tutorials: some Tuesdays 4-5pm
Office hours: Tuesdays with no tutorials, 4-5pm
website: www.cs.toronto.edu/~roweis/csc2515/
email: csc2515@cs.toronto.edu
(please do *not* send Roweis or Achan email about the class directly to their personal accounts)

- Marking Scheme:

- weekly readings worth 13% (honour system)
- 3 assignments worth 18% each
- one project worth 33

Prerequisite: instructor permission except for DCS/ECE/STATS grads; Load: 26L

Auditing policy: instructor permission, space permitting, no resources.

- Course Description:

Basic methods for classification, regression, clustering, time series modeling, and novelty detection. These algorithms will include K-nearest neighbours, naive Bayes, decision trees, support vector machines, logistic regression, generalized additive models, K-means, mixtures of Gaussians, hidden Markov models, principal components analysis, factor analysis and independent components analysis. Methods of fitting models including stochastic gradient and conjugate gradient methods, the Expectation Maximization algorithm and Markov Chain Monte Carlo. The fundamental problem of overfitting and techniques for dealing with it such as capacity control and model averaging.

- Computing:

CDF accounts will be created for all students. Please do course computing on CDF and not on research systems such as CSLAB. All the basic algorithms will be implemented in Matlab, but prior knowledge of Matlab is not required.

- Course text (highly recommended):

Elements of Statistical Learning, Hastie, Tibshirani, Friedman

- Other recommended (but not required) books:

- *Neural Networks for Pattern Recognition*, Bishop
- *Pattern Recognition and Neural Networks*, Ripley
- *Introduction to Graphical Models*, Jordan et. al (unpublished)
- *Machine Learning*, Mitchell