教学内容

This course introduces elements of statistical and machine learning techniques. Topics include penalized/regularized regression, discriminant analysis, tree and related methods, neural networks, support vector machines, ensemble methods (such as bagging and boosting), and unsupervised learning (clustering and PCA). Procedure comparison and prediction error estimation will also be studied. If time permits, additional topics such as online prediction may be included.

Textbook:

Hastie T, Tibshirani R and Friedman J (2009). The Elements of Statistical Learning, Data Mining, Inference and Prediction. Springer, 2nd edition.

The course is intended for both Ph.D and MS students.