

Machine Learning

ECTS : 6

Description du contenu de l'enseignement :

The course gives a thorough presentation of the machine learning field and follows this outline:

1. general introduction to machine learning and to its focus on predictive performances (running example: k-nearest neighbours algorithm)
2. machine learning as automated program building from examples (running example: decision trees)
3. machine learning as optimization:
 1. empirical risk minimization
 2. links with maximum likelihood estimation
 3. surrogate losses and extended machine learning settings
 4. introduction to deep learning
4. reliable estimation of performances:
 1. over fitting
 2. split samples
 3. resampling (leave-one-out, cross-validation and bootstrap)
 4. ROC curve, AUC and other advanced measures
5. combining models:
 1. ensemble techniques
 2. bagging and random forests
 3. boosting
6. machine learning for causal inference

Compétence à acquérir :

After attending the course the students will

- have a good understanding of the algorithmic and statistical foundations of the main machine learning techniques
- be able to select machine learning techniques adapted to a particular task
- be able to design a model selection procedure adapted to a particular task
- report the results of a machine learning project with valid estimation of the performances of their model

Mode de contrôle des connaissances :

- quizzes and tests during the course
- machine learning project

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