Advanced Topics in Machine Learning (COMP0083)

Description
Aims:
Kernel methods: To gain an understanding of the theory and applications of kernel methods, including:
- An overview of how kernel feature spaces can be constructed, including in infinite dimensions, and the smoothing properties of functions in these spaces;
- Simple and complex learning algorithms using kernels (ridge regression, kernel PCA, the support vector machine);
- Representations of probabilities in reproducing kernel Hilbert spaces. Statistical two-sample and independence tests, and learning algorithms using these embeddings (clustering, ICA);

Learning theory: To learn the fundamentals of statistical learning theory. In particular to:
- Understand what characterizes a learning problem and what it means for an algorithm/system/machine to “learn”;
- Understand the key role of regularization and the different approaches to use it efficiently in practice;
- Acquire familiarity with a variety of statistically consistent learning algorithms, both from modelling and practical perspectives;

Learning outcomes:
On successful completion of the module, a student will be able to:
- Gain in-depth familiarity with the selected research topics, understand how to design and implement learning algorithms;
- Individually read, understand and discuss research papers in the field;

Content:
Introduction to kernel methods:
- Definition of a kernel, how it relates to a feature space, The reproducing kernel Hilbert space;
- Simple applications: kernel PCA, kernel ridge regression;
- Distance between means in RKHS, integral probability metrics, the maximum mean discrepancy (MMD), two-sample tests;

Key information
Year 2019/20
Credit value 15 (150 study hours)
Delivery PGT L7, Campus-based
Reading List View on UCL website
Tutor Prof Arthur Gretton
Term Term 1
Timetable View on UCL website

Assessment

Find out more
For more information about the department, programmes, relevant open days and to browse other modules, visit ucl.ac.uk

Disclaimer: All information correct as of August 2019. Please note that aspects of the module may be subject to change. UCL will make best efforts to inform applicants of major changes.
-Choice of kernels for distinguishing distributions, characteristic kernels;
-Covariance operator in RKHS: proof of existence, definition of norms (including HSIC, the Hilbert-Schmidt independence criterion);
-Application of HSIC to independence testing;
-Feature selection, taxonomy discovery;
-Introduction to independent component analysis, kernel ICA;
-Large margin classification, support vector machines for classification; Introduction to supervised learning in the context of statistical learning theory;
-A taxonomy of learning problems;
-No free lunch theorem;
-Regularization;
-Model selection;
-Stability and generalization;
-Measures of complexity for hypotheses spaces;
-Sample complexity, generalization bounds;

**Requisites:**
In order to be eligible to select this module, a student must be registered on a programme for which it is a formally-approved option or elective choice AND must have a strong understanding of Linear Algebra, Probability Theory, and Calculus.
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Written examination (main exam period): 50%
Coursework: 25%
Coursework: 25%

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