

University of Pretoria Yearbook 2020

Adaptive computation and machine learning 803 (NEP 803)

Qualification	Postgraduate
Faculty	Faculty of Natural and Agricultural Sciences
Module credits	15.00
Programmes	MSc eScience (Coursework)
Prerequisites	No prerequisites.
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 1 or Semester 2

Module content

Introduction: Basic concepts. Supervised learning setup: Least means squares, logistic regression, perceptron, exponential family, generative learning algorithms, Gaussian discriminant analysis, naïve Bayes, support vector machines, model selection and feature selection. Learning theory: bias/variance tradeoff, union and Chernoff/Hoeffding bounds, VC dimension, worst case (online) learning. Unsupervised learning: clustering, k-means, expectation maximisation, mixture of Gaussians, factor analysis, principal components analysis, independent components analysis. Reinforcement learning and control: Markov decision processes, Bellman equations, value iteration and policy iteration, Q-learning, value function approximation, policy search, reinforce, partially observable Markov decision problems.

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