

Data:	MAML MA Nr. 3694 / Examination number: 12301	Version: 10.05.2021 	Start Year: WiSe 2022
Module Name:	Mathematik des maschinellen Lernens		
(English):	Mathematics of Machine Learning		
Responsible:	Sprungk, Björn / Prof. Dr.		
Lecturer(s):	Sprungk, Björn / Prof. Dr.		
Institute(s):	Faculty of Mathematics and Computer Science		
Duration:	1 Semester(s)		
Competencies:	Students are able to explain the basic mathematical concepts of supervised learning and statistical learning theory. They know important algorithms for classification and (nonlinear) regression, can choose an appropriate classification method for a specific problem and implement or apply it using common software. Furthermore, they can critically evaluate the results of these machine learning procedures and identify possible sources of error.		
Contents:	• statistical learning theory for classification and regression (PAC model, empirical risk minimization, Vapnik-Chervonenkis theory) • linear approaches for classification (perceptron, logistic regression, support vector machines, kernel trick) • feedforward neural networks • training via stochastic optimization, regularization, validation and testing Depending on the audience the course may be given either in English or German. / Abhängig von den Teilnehmer*innen wird der Kurs in Deutsch oder Englisch gehalten.		
Literature:	Christopher M. Bishop, Pattern Recognition and Machine Learning, Springer, 2006; Gareth James, Daniela Witten, Trevor Hastie, und Robert Tibshirani, An Introduction to Statistical Learning, Springer, 2013; Kevin P. Murphy, Machine Learning: A Probabilistic Perspective, MIT Press, 2012; Shai Shalev-Shwartz und Shai Ben-David, Understanding Machine Learning, Cambridge University Press 2014		
Types of Teaching:	S1 (WS): Lectures (3 SWS) S1 (WS): Exercises (1 SWS)		
Pre-requisites:	Recommendations: Optimierung für Mathematiker, 2015-03-10 Numerik für Mathematiker, 2021-04-21 Stochastik für Mathematiker, 2021-05-10		
Frequency:	yearly in the winter semester		
Requirements for Credit Points:	For the award of credit points it is necessary to pass the module exam. The module exam contains: MP [30 min]		
Credit Points:	6		
Grade:	The Grade is generated from the examination result(s) with the following weights (w): MP [w: 1]		
Workload:	The workload is 180h. It is the result of 60h attendance and 120h self-studies. Das Selbststudium umfasst die Vor- und Nachbereitung der Lehrveranstaltungen und die Vorbereitung auf die Modulprüfung.		