COURSE DETAIL

OPTIMISATION FOR LARGE-SCALE DATA-DRIVEN INFERENCE

Country
Singapore

Host Institution
National University of Singapore

Program(s)
National University of Singapore

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics Computer Science

UCEAP Course Number
138

UCEAP Course Suffix

UCEAP Official Title
OPTIMISATION FOR LARGE-SCALE DATA-DRIVEN INFERENCE

UCEAP Transcript Title
DATA-DRIVEN INFEREN

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

The course covers several current and advanced topics in optimization, with an emphasis on efficient algorithms for solving large scale data-driven inference problems. Topics include first and second order methods, stochastic gradient type approaches and duality principles. Many relevant examples in statistical learning and machine learning are covered in detail. The algorithms uses the Python programming language. The course requires students to take prerequisites.

Language(s) of Instruction
English

Host Institution Course Number
DSA4212

Host Institution Course Title
OPTIMISATION FOR LARGE-SCALE DATA-DRIVEN INFERENCE

Host Institution Course Details
https://nusmods.com/courses/DSA4212/optimisation-for-large-scale-data-driven-in...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics and Data Science

Course Last Reviewed
2024-2025

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