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 Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics and Data Science

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