Learning Goals 576

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Business Analytics Advanced Prediction Models Version:

Overall Goals

Intuition for different deep learning models

Confidence while considering use of deep learning methods

Cognizance of choices being made in an deep learning workflow

Successfully use packages in Python with large datasets

A Note on Practice

The goal of the assignments is to get you up to speed with Python and practice with a few datasets

The goal of the lectures is to ask 'why' for every step we take (or choice we make) in a deep learning workflow

These two complement each other so the learner can get a better understanding of the subject.



Make use of the resources, reach out to the teaching staff and have fun learning!



Understand the key components to set up a classification task

Understand how chain rule works

Relate business problems to machine learning methods

Understand why multiclass logistic regression may not work well even for 2D data

Get acquainted with the basics of Python

Convolution layer as collection of filters applied to input tensors

Understand the notion of hidden layers and nonlinearities

Why pooling helps in reducing parameters downstream

Understand how to transfer parameters previously learned for a new task

Be aware of the different engineering tricks such as dropout, batch normalization

Know the different ways to debug a deep network

Learn why image datasets can be enhanced using data augmentation

- Understand how natural language elements (such as words) are processed in an analytics workflow
- Realize that a CNN can also be used for a NLP task (sentence classification/sentiment analysis)

Understand the shortcomings of methods such as Naive Bayes, Latent Dirichlet Allocation

What is word2vec and how does it help in NLP tasks?

What prediction tasks have sequential dependencies?

A high level idea about LSTMs

The basic RNN architecture

Applications of 'sequential to sequential' models

Meaning of generative modeling

What are variational autoencoders (VAEs) and where can they be used?

The intuition behind generative adversarial networks (GANs)

Differences between GANs and VAEs

What is online learning? How is it different from supervised learning?

The multi armed bandit problem and solutions

Relation between forecasting and decision making

Contextual bandits

What is reinforcement learning?

Policies, Values and how to think about these two objects

Basics of a Markov Decision Process

Bellman Expectation Equation and Bellman
Optimality Equation

Function approximation in Q-learning

AlphaZero for Go, Chess and Shogi

DQN for Atari games

Course roundup!

What are graphical models?

The mechanics of directed graphical models

Relating a distribution to a graph and reading the implied conditional independence assumptions

The mechanics of undirected graphical models

What is meant by inference? What are some example inference tasks?

Using belief propagation for inference

The notion of factor graphs

The basics of sampling (MCMC, Gibbs) for inference

How to learn the parameters of a graphical model?

The EM algorithm for tough MLE problems

The Maximum likelihood estimation problem

Learning parameters in applications