Probabilistic Inference Logistics and Expectations

January 15, 2019

Course outline

- 1. Graphical models
- 2. Gaussian processes
- 3. Bayesian optimization
- 4. Logistic regression
- 5. Sampling
- 6. Variational inference
- 7. (Implicit models)

Logistics

- Website: <u>https://tinyurl.com/2019-493</u>
- Lectures
 - Tuesdays, 16:00 18:00 (308)
 - Fridays, 11:00 13:00 (340)

• Coursework (code submission via LabTS)

- Gaussian processes
- Logistic regression and MCMC
- Variational inference

• Test (assessed)

• Week 5

• Tutorials/Labs

• First: 25/1 (lab)

Reading material

- Bishop: Pattern Recognition and Machine Learning
- Murphy: Machine Learning
- MacKay: Information Theory, Inference and Learning Algorithms
- <u>Rasmussen & Williams: Gaussian Processes for Machine Learning</u>

Expectations

Pre-requisites

• CO-496

- Linear algebra
- Vector Calculus
- Statistics and Probability Theory
- Bayesian Linear Regression
- Python

Lectures and revision

- Lectures should give you a **general understanding** of the problem
- Ask questions in class or on Piazza
- Don't revise just based on the slides
- You will need to look at the learning/reading material provided in the slides