# uc3m Universidad Carlos III de Madrid

Statistical Learning

Academic Year: (2022/2023)

Review date: 28-04-2022

Department assigned to the subject: Statistics Department Coordinating teacher: NOGALES MARTIN, FRANCISCO JAVIER

Type: Compulsory ECTS Credits : 3.0

Year : 1 Semester : 2

## OBJECTIVES

Become familiar with different analytical tools, based on data, to make business decisions

Capacity to develop skills to analyze and find relationships between many variables/features

Know how to evaluate supervised-learning models

Develop skills to classify observations based on probabilistic learning and machine learning tools

Handle the R language for statistical-learning tools

DESCRIPTION OF CONTENTS: PROGRAMME

Introduction to Statistical Learning

Performance Evaluation of Learning Models

Bayesian Learning

Bayes Rule and Cost-Sensitive Learning

k-NN

Support Vector Machines

**Decision Trees and Random Forests** 

**Neural Networks** 

#### LEARNING ACTIVITIES AND METHODOLOGY

Lectures (50% of the sessions): the contents of the course will be introduced, explained and illustrated with examples. Teaching materials will be provided on Aula Global.

Computer Labs (50% of the sessions): Examples and cases studies with the R language.

#### ASSESSMENT SYSTEM

Midterm (homework) 50%, Final project 50%, with a minimum grade of 5 points over 10 in each assessment activity.

% end-of-term-examination:	0
% of continuous assessment (assigments, laboratory, practicals):	100

### BASIC BIBLIOGRAPHY

- G. James, D. Witten, T. Hastie and R. Tibshirani An Introduction to Statistical Learning with Applications in R, Springer, 2013

- Kevin P. Murphy Machine Learning: A Probabilistic Perspective, The MIT Press, 2012

- Machine Learning with R Brett Lantz, Packt Publishing, 2015