

DATA ANALYTICS (4-0-0)

Module I:

Predictive Analytics 1. **Linear Methods for Regression and Classification:** Overview of supervised learning, Linear regression models and least squares, Multiple regression, Multiple outputs, Subset selection, Ridge regression, Lasso regression, Linear Discriminant Analysis, Logistic regression, Perceptron learning algorithm.

Module II:

Neural Networks(NN), Support Vector Machines(SVM), and K-nearest Neighbor: Fitting neural networks, Back propagation, Issues in training NN, SVM for classification, Reproducing Kernels, SVM for regression, K-nearest – Neighbour classifiers(Image Scene Classification).

Module III:

Unsupervised Learning and Random forests: Association rules, Cluster analysis, Principal Components, Random forests and analysis.

Module IV:

Inferential Statistics and Prescriptive analytics

Assessing Performance of a classification Algorithm(t-test, McNemar's test, Paired t-test, paired Ftest), Analysis of Variance, Creating data for analytics through designed experiments. Introduction to big data and Challenges for big data analytics.

Recommended Texts:

1. Trevor Hastie, Robert Tibshirani, Jerome Friedman, *The Elements of Statistical Learning-Data Mining, Inference, and Prediction*, Second Edition, Springer Verlag, 2009.
[chapters: 2,3(3.1-3.4,3.6),4(4.3-4.5),11(11.3-11.6),12(12.1-12.3),13.3,14(14.1-14.3.8,14.5.1),15]
2. **(For unit 5 only)** -G. James, D. Witten, T. Hastie, R. Tibshirani-*An introduction to statistical learning with applications in R*, Springer, 2013. (2.3,3.6.1-3.6.3,4.6.1-4.6.3,5.3,6.6.1,8.3.1,8.3.2,10.4,10.5.1)
- 3 **(for unit 4 only)**. E. Alpaydin, *Introduction to Machine Learning*, Prentice Hall Of India, 2010, (Chapter-19)

References

1. C.M. Bishop –*Pattern Recognition and Machine Learning*, Springer, 2006
2. L. Wasserman-*All of statistics*

Texts 1 and 2 and reference 2 are available on line.