Machine Learning, Spring 2023, PPHA 30545

Professor: Guillaume Pouliot
Email: guillaumepouliot@uchicago.edu

Group 1: Monday-Wednesday, 3:00-4:20
Group 2: Monday-Wednesday, 4:30-5:50

TAs:
Diego Escobar, descobarsalce@uchicago.edu
Pavan Kumar Prathuru, pavanprathuru@uchicago.edu

Instructor OH: TBA
TA OH: TBA

Section 1: TBA
Section 2: TBA

This course is a high-level introduction to a selection of fundamental and modern machine learning methods. Each week presents, explores and applies a different family of methods. A wide array of methods is covered, and the objective of the course is to train students to carry out basic statistical machine learning analysis using these, and become informed and critical consumers of machine learning research.

This course is the third installment of the three-quarter core sequence of the Data Science Certificate at the Harris School of Public Policy. Students at Harris and in the College may enroll, with permission of the instructor, without having taken previous courses in the sequence. However, it is necessary for MPP students to take the full sequence in order to meet the necessary requirements of the Data Science Certificate.
Course Policies:

**Collaboration on Problem Sets:** You are encouraged to collaborate on problem sets, but you should write your own code and your own solutions.

**Distribution of Material:** The slides will be distributed, but you should not let that deter you from doing the reading assignments. The material is covered in greater detail in the readings. The assigned readings cover the material in greater depth and should be considered as the reference.

**No laptop policy:** Students may not use their laptops in class.

**Textbook:**


Grading:

Problem Sets: 55%

Midterm quiz: 10%

Final quiz: 15%

Participation: 20%

Recall that Harris has a standard grade distribution of 1/8 of A’s, 1/4 of A-’s, 1/4 of B’s, and 1/8 of B-’s and below.

Problem sets:
There are four “standard” problem sets and four “public policy labs”. Both count towards the Problem Sets section of the grade.

Midterm quiz:

The midterm quiz will review theoretical material from the first-half of the class.

Final quiz:

The final quiz covers material from the whole course. A set of practice questions will be handed to the students a week before the exam.

Participation:

Participation is based on students reading ahead and coming to class with at least one prepared question at every lecture. Not using laptops in class also counts towards participation.

Outline:

**Week 1:** Introduction and key concepts of statistical machine learning


Readings: ISL, chapter 1

*Wednesday, March 22:* Review of basic material. Regression and hypothesis testing. The ubiquity and intuitions of multiple hypothesis testing.

Readings: ISL, chapter 2

Problem set 1 released, Friday, March 24
**Weeks 2:** Multivariate linear regression

Laboratory 1 released, Monday, March 27


Readings: ISL, chapter 3


**Weeks 3 and 4:** Model Selection: Penalty function and resampling methods

Readings: ISL, chapter 3 Problem set 1 due, Monday, April 3

*Monday, April 3:* Multiple hypothesis testing methods. Model Selection as multiple hypothesis testing. Uniformly valid inference.

*Wednesday, April 5:* False discovery rates and the Benjamini-Hochberg theorem. ROC curves.

Problem set 2 released, Friday, April 7

Laboratory 1 due, Monday, April 10

Laboratory 2 released, Monday, April 10

*Monday, April 10:* The bootstrap, cross-validation and permutation tests.

*Wednesday, April 12:* Advanced topics. Improvements on the bootstrap. Limits of the bootstrap.

End of material for the midterm.

**Weeks 5:** Priors, shrinkage, and regularization
Problem set 2 due, Monday, April 17

Readings: ISL, chapter 6

*Wednesday, April 19*: Regularizing terms as priors. Shrinkage. “Borrowing from others”. James Stein.
Readings: LSI, Chapter 1*
*available online: http://statweb.stanford.edu/~ckirby/brad/LSI/chapter1.pdf

Problem set 3 released, Friday, April 21

**Week 6**: Midterm and Trees and natural language processing.
Laboratory 2 due, Monday, April 24
Laboratory 3 released, Monday, April 24

*Monday, April 24*: midterm

Reading: handout

**Week 7**: Trees and random forest
Problem set 3 due, Monday, May 1

*Monday, May 1*: Classification trees and competitors. Readings: ISL, chapter 8

*Wednesday, May 3*: Random forests. Boosting. “Learning strongly form many weak learners”.
Readings: ISL, chapter 8
Problem set 4 released, Friday, February 25
Week 8: Support vector machines and other classifiers

Laboratory 3 due, Monday, May 8
Laboratory 4 released, Monday, May 8

Readings: ISL, chapter 9

Wednesday, May 10: Advanced topics. Machine Learning in public policy applications. Inference with SVM. Multicategory SVM.

Week 9: Unsupervised learning and high-dimensional causal inference

Problem set 4 due, Monday, May 15

Readings: ISL, chapter 10

Wednesday, May 17: Final exam
Laboratory 4 due, Friday, March 19

Time allowing, we will cover as additional material: High-dimensional causal inference.

Readings: High-Dimensional Methods and Inference on Structural and Treatment Effects (Belloni et al. 2014), Algorithmic Fairness (Kleinberg et al., 2018)