

COURSE OUTLINE

ECE 503 Optimization for Machine Learning

Term – FALL 2019 (201909)

Instructor

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Office Hours

Days: Wednesdays
Time: 15:00 – 17:00
Location: EOW 419

Course Objectives

- To understand fundamental principles and basic algorithms for optimization problems encountered in machine learning.

Learning Outcomes

- Ability to analyze and formulate typical machine learning problems as optimization problems; and apply appropriate algorithms to obtain and evaluate optimal solutions to the problems at hand.

Syllabus

Optimization Problems in Machine Learning.....	17
Optimization problems. Type of data sets. Feature Extraction. Examples of Unsupervised Learning. Examples of Supervised Learning.	
Basic Concepts and Optimization Algorithms.....	17
Gradient and Hessian. Optimality Conditions. Gradient Descent Algorithm. Accelerated Gradient Algorithms. Stochastic Gradient Descent Algorithms. Newton Algorithm. Quasi-Newton Algorithms.	
Applications in Machine Learning.....	3
Classification by Minimizing Hinge Loss. Softmax Regression. Kernel Methods.	

A-Section(s): A01 / CRN 13878 A02 / CRN 13879 B01 Thu, 14:30-17:20, ELW B326, Sep26, Oct10, Oct31, Nov21
Days: Tuesday, Wednesday, and Friday
Time: 13:30 – 14:20
Location: Engineering Computer Science Building (ECS) A108

Required Text

On-line course notes.

Assessment:

Assignments:	10 %	Due Dates: to be posted online.
Labs plus a project	15 %	
Mid-term	20 %	Date: Wednesday, October 30, 13:30-14:20.
Final Exam	55 %	

Note:

Failure to complete all laboratory requirements will result in a grade of N being awarded for the course.
Failure to pass the final exam will result in a failing grade for the course.

The final grade obtained from the above marking scheme for the purpose of GPA calculation will be based on the percentage-to-grade point conversion table as listed in the current Graduate Calendar.

<https://web.uvic.ca/calendar2019-09/grad/academic-regulations/grading.html>

Note to Students:

Students who have issues with the conduct of the course should discuss them with the instructor first. If these discussions do not resolve the issue, then students should feel free to contact the Chair of the Department by email or the Chair's Secretary to set up an appointment.

Course Withdrawal Deadlines:

- September 17: Withdrawal with 100% reduction of tuition fees
- October 8: Withdrawal with 50% reduction of tuition fees
- October 31: Last day for withdrawal without penalty of failure (no fees returned)

Accommodation of Religious Observance:

<https://web.uvic.ca/calendar2019-09/grad/registration/Registration.1.17.html#>

Policy on Inclusivity and Diversity:

<https://web.uvic.ca/calendar2019-09/general/policies.html>

Standards of Professional Behaviour:

You are advised to read the Faculty of Engineering document Standards for Professional Behaviour, which contains important information regarding conduct in courses, labs, and in the general use of facilities.

<http://www.uvic.ca/engineering/assets/docs/professional-behaviour.pdf>

Cheating, plagiarism and other forms of academic fraud are taken very seriously by both the University and the Department. You should consult the entry in the current Graduate Calendar for the UVic policy on academic integrity.

<https://web.uvic.ca/calendar2019-09/grad/academic-regulations/grading.html>

Equality:

This course aims to provide equal opportunities and access for all students to enjoy the benefits and privileges of the class and its curriculum and to meet the syllabus requirements. Reasonable and appropriate accommodation will be made available to students with documented disabilities (physical, mental, learning) in order to give them the opportunity to successfully meet the essential requirements of the course. The accommodation will not alter academic standards or learning outcomes, although the student may be allowed to demonstrate knowledge and skills in a different way. It is not necessary for you to reveal your disability and/or confidential medical information to the course instructor. If you believe that you may require accommodation, the course instructor can provide you with information about confidential resources on campus that can assist you in arranging for appropriate accommodation. Alternatively, you may want to contact the Centre for Accessible Learning located in the Campus Services Building.

The University of Victoria is committed to promoting, providing, and protecting a positive, and supportive and safe learning and working environment for all its members.

Course Lecture Notes:

Unless otherwise noted, all course materials supplied to students in this course have been prepared by the instructor and are intended for use in this course only. These materials are NOT to be re-circulated digitally, whether by email or by uploading or copying to websites, or to others not enrolled in this course. Violation of this policy may in some cases constitute a breach of academic integrity as defined in the UVic Calendar.

Sexualized Violence Prevention and Response at Uvic:

UVic takes sexualized violence seriously, and has raised the bar for what is considered acceptable behaviour. We encourage students to learn more about how the university defines sexualized violence and its overall approach by visiting www.uvic.ca/svp. If you or someone you know has been impacted by sexualized violence and needs information, advice, and/or support, please contact the sexualized violence resource office in Equity and Human Rights (EQHR). Whether or not you have been directly impacted, if you want to take part in the important prevention work taking place on campus, you can also reach out:

Where: Sexualized violence resource office in EQHR; Sedgewick C119

Phone: 250.721.8021

Email: svpcoordinator@uvic.ca

Web: www.uvic.ca/svp

Office of the Ombudsperson:

The [Office of the Ombudsperson](https://uvicombudsperson.ca/) is an independent and impartial resource to assist with the fair resolution of student issues. A confidential consultation can help you understand your rights and responsibilities. The Ombudsperson can also clarify information, help navigate procedures, assist with problem-solving, facilitate communication, provide feedback on an appeal, investigate and make recommendations. Phone: 250-721-8357; Email: ombuddy@uvic.ca; Web: <https://uvicombudsperson.ca/>