



UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

SYLLABUS DEL CORSO

Statistical Learning M

2223-2-F8204B015

Learning objectives

Statistical learning is a recently developed area in statistics and blends with parallel developments in machine learning. The course aims to introduce the main methods of Statistical Learning, discussing both the algorithms and the inferential aspects.

Contents

Introduction to advanced statistical methods, in particular:

- high-dimensional regression
- variable selection with statistical guarantees
- conformal prediction

Detailed program

- Prediction, Estimation, and Attribution.
- James-Stein estimation.
- Ridge regression.
- Smoothing splines
- Sparse Modeling: Best Subset and the Lasso
- Data splitting for variable selection.
- Stability selection.
- Knockoff filter.
- Conformal prediction.

Prerequisites

Knowledge of topics covered in the courses *Probability and Statistics M*, *Advanced Statistics M* and *Data Mining* (module of *Data Science M*) is highly recommended.

Teaching methods

Lessons are taught in classroom and lab.

Assessment methods

The exam consists in a written exam in lab (open book).

Textbooks and Reading Materials

Main

- Efron, Hastie (2016) *Computer-Age Statistical Inference: Algorithms, Evidence, and Data Science*. Cambridge University Press
- Hastie, Tibshirani, Friedman (2009). *The Elements of Statistical Learning*. Springer

Optional

- Hastie, Tibshirani, Wainwright (2015). *Statistical Learning with Sparsity: The Lasso and Generalizations*. CRC Press
- Lewis, Kane, Arnold (2019) *A Computational Approach to Statistical Learning*. Chapman And Hall/Crc.

Semester

Second semester, first period.

Teaching language

The lessons are held in Italian, textbooks are in English.

Sustainable Development Goals
