



UNIVERSITÀ  
DEGLI STUDI DI MILANO-BICOCCA

## SYLLABUS DEL CORSO

### Data Mining e Machine Learning

2627-3-E4102B087

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#### Learning objectives

Data Mining e Machine Learning (15 cfu, 120 hours: 8 hours per CFU)

Material: <https://elearning.unimib.it/course/view.php?id=67389>

#### Data Mining Section

This section aims at introducing complex methodologies for modelling statistical models both from the theoretical and from the applicative point of view

#### Machine learning section

The course aims at introducing statistical models of Machine learning both from the theoretical and from the applicative point of view.

The student at the end of the course should be able to understand, discern and propose complex models and algorithms, being able to assess the studied topics analyzing real dataset with R studio.

In particular, the following specific objectives are pursued:

1. knowledge and understanding (theory of data mining and machine learning);
2. applying knowledge and understanding (through laboratory lessons and group project work);
3. making judgements (through the project work to be presented at the exam, in-class quizzes, and independently conducted data analysis);
4. Communication skills (through the presentation of the project work during the oral exam);
5. learning skills (through supplementary materials provided on Moodle, which the student can study independently based on the knowledge acquired during the common part of the course).

#### Contents

The course deals with complex/algorithmic modelling techniques and main problems and algorithm of Data Mining and Machine Learning

## Detailed program

Data Mining section

Construction of a robust (estimator) model starting from a base model.

- (1) R and dplyr (overview)
- (2) Interpretation of complex linear Models (Anova, Ancova, GLM)
- (3) Robust methods (Bootstrap, Jackknife, Robust Regression, IRLS, WLS, nonparametric regression, loess smoothing and splines)
- (4) Step of robust model building
- (5) missing data mechanism, missing imputation,  $(y, X)$ -transformation, misure di Influenza, diagnostiche, eteroschedaticità, model selection.
- (6) multilevel models for longitudinal data and hierarchical data (cenni)

Machine learning section

Problems with large dataset, robustness, overfitting and validation strategies. Association rules, Statistical models: linear, discriminant analysis, logistic models, (polytomic and ordinal), Algorithms for the classification: (Naive Bayes, Nearest Neighbour, Neural Network, Classification and Regression TREE, PLS, Bagging, Boosting and Random forest)

## Prerequisites

Students need to pass before the exam of Analisi Statistica Multivariata

## Teaching methods

ONLY lesson in presence

VIDEO-LESSONS (OLD)

<https://drive.google.com/drive/folders/10zCiGvEVf0xo18GwLU9W1NA6rg93aX?usp=sharing>

(only with UNIMIB credentials).

## Assessment methods

ORAL EXAM: discussion of a PROJECT WORK and theory arguments

Project work (also in group, to complete before the date of the oral exam) involving a data analysis (R or SAS) on a dataset chosen by the student to replicate arguments and analyses discussed during lab sessions. The analyses of both Project works (one for each module-section) are detailed below.

## DATA MINING

Analysis of a quantitative target:

1. construction of a robust model (transformations, diagnostics, model selection, heteroskedasticity, robust inference)  
or 2) fit a multilevel model (time data or hierarchical data) or a sample selection models in case of a truncated sample

## MACHINE LEARNING

Analysis of a binary target (classification)

(Descriptive analysis, preprocessing, propose different classifiers, validation strategies, tuning of models, assessment, choice of best threshold, score of new data)

Web portals for the choice of the dataset:

<https://archive.ics.uci.edu/ml/datasets>

[www.kaggle.com](http://www.kaggle.com)

## DISCUSSION ORAL EXAM

The outputs of the project work (completed during the period before the oral exam) must be printed and presented/discussed at the oral exam

The oral exam deals with questions on statistical THEORY (see arguments) and on the comments of outputs of the project work to assess the comprehension of principal statistical tools and consequently the "modus operandi" of the conducted statistical analyses.

The student should demonstrate to understand, discern and explain the functioning of complex models and algorithms, being able to explain the studied topics and to analyze real dataset.

## Textbooks and Reading Materials

### Data Mining

Carter Hill, William E. Griffiths, Guay C. Lim.

Principles of Econometrics (chapters 2, 4, 6, 8, 9, 12, 13) Carter Hill, William E. Griffiths, Guay C. Lim.

An Introduction to Statistical Learning with Applications in R (Chapter 3 (no section 3.5), Chapter/section 4.1, 4.2, 4.3, 6.1, 6.2, chapter 7)

[https://hastie.su.domains/ISLR2/ISLRv2\\_corrected\\_June\\_2023.pdf.download.html](https://hastie.su.domains/ISLR2/ISLRv2_corrected_June_2023.pdf.download.html)

### Slides

### Suggested texts

Principles of Econometrics associate R book

<https://bookdown.org/ccolonescu/RPoE4/>

A Handbook of Statistical Analyses Using R (2nd Edition) Chapters 5,6,7,8,10

[https://www.google.com/url?sa=t&source=web&rct=j&opi=89978449&url=https://www.ehu.eus/ccwintco/uploads/9/93/A\\_Handbook\\_of\\_Statistical\\_Analyses\\_Using\\_R\\_Second\\_Edition.pdf&ved=2ahUKEwjLzbfZq-WGAXvvgv0HHRx7AZAQFnoECBEQAQ&usg=AOvVaw0P4Jf6CnMmRwFth4y5zQsh](https://www.google.com/url?sa=t&source=web&rct=j&opi=89978449&url=https://www.ehu.eus/ccwintco/uploads/9/93/A_Handbook_of_Statistical_Analyses_Using_R_Second_Edition.pdf&ved=2ahUKEwjLzbfZq-WGAXvvgv0HHRx7AZAQFnoECBEQAQ&usg=AOvVaw0P4Jf6CnMmRwFth4y5zQsh)

Machine Learning

Gareth, Witten, Hastie, Tibshirani, An Introduction to Statistical Learning with Applications in R (Chapter 2-4-5-6-8-10.1, 10.2, 12(partie PCA))

[https://hastie.su.domains/ISLR2/ISLRv2\\_corrected\\_June\\_2023.pdf.download.html](https://hastie.su.domains/ISLR2/ISLRv2_corrected_June_2023.pdf.download.html)

Handouts on moodle

## **Semester**

I semester

## **Teaching language**

ITA

## **Sustainable Development Goals**

QUALITY EDUCATION

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