



Course syllabus

Faculty of Technology
Department of Mathematics

2MA501 Bayesianska metoder, 7,5 högskolepoäng
Bayesian methods, 7.5 credits

Main field of study

Mathematics

Subject Group

Mathematics

Level of classification

First Level

Progression

G2F

Date of Ratification

Approved by Faculty of Technology 2018-05-07

The course syllabus is valid from spring semester 2019

Prerequisites

At least 60 credits in Mathematics, Computer Science, Physics or Economics including Vector Geometry (1MA403), 7.5 credits and Probability Theory and Statistics (1MA501), 7.5 credits or equivalent.

Objectives

After successfully completing the course, the student is anticipated to be able to account for and apply the following fields in probability and statistics:

- Bayesian probability
- Gaussian processes in linear regression and optimization
- Bayesian classification
- Markov chain Monte Carlo methods
- Graphical models
- Variational inference
- the Expectation-maximization algorithm

Content

The course contains

- Bayesian probability
- Gaussian processes in linear regression and optimization
- Bayesian classification
- Markov chain Monte Carlo methods
- Graphical models
- Variational inference

- the Expectation-maximization algorithm

Type of Instruction

Teaching consists of lectures, presentations, laboratory work, and tutoring.

Examination

The course is assessed with the grades A, B, C, D, E, Fx or F.

The grade A constitutes the highest grade on the scale and the remaining grades follow in descending order where the grade E is the lowest grade on the scale that will result in a pass. The grade F means that the student's performance is assessed as fail (i.e. received the grade F).

The student's knowledge is assessed in form of

1. Oral exam, grading scale A-F (3 credits)
2. Computer laboration assignment, grading scale U-G (1 credits)
3. Written report of a project, grading scale A-F (2 credits)
4. Oral presentation of the project, grading scale A-F (1 credits)
5. Opposition of a another student's project, grading scale U-G (0.5 credits)

Course Evaluation

During the course or in close connection to the course, a course evaluation is to be carried out. The result and analysis of the course evaluation are to be communicated to the students who have taken the course and to the students who are to participate in the course the next time it is offered. The course evaluation is carried out anonymously. The compiled report will be filed.

Other

Grade criteria for the A–F scale are communicated to the student through a special document. The student is to be informed about the grade criteria for the course by the start of the course at the latest.

Required Reading and Additional Study Material

Required Reading

Christopher M. Bishop, Pattern recognition and machine learning, Springer, latest edition. 738 pages

Supplementary Reading

Kevin P. Murphy, Machine learning, a probabilistic perspective, MIT Press, latest edition.