

MA3K1-15 Mathematics of Machine Learning

26/27

Department

Warwick Mathematics Institute

Level

Undergraduate Level 3

Module leader

Clarice Poon

Credit value

15

Module duration

10 weeks

Assessment

Multiple

Study location

University of Warwick main campus, Coventry

Description

Introductory description

N/A

[Module web page](#)

Module aims

The aim of this course is to introduce Machine Learning from the point of view of modern optimization and approximation theory.

Outline syllabus

This is an indicative module outline only to give an indication of the sort of topics that may be covered. Actual sessions held may differ.

Fundamentals of statistical learning theory

- Regression and classification

- Empirical risk minimization and regularization
- Concentration inequalities
- VC theory
- Rademacher complexity and covering numbers

Optimization

- Convexity
- Optimality conditions, Lagrange duality, KKT conditions
- Quadratic optimization and support vector machines
- Gradient descent - Acceleration
- Proximal gradient methods
- Stochastic gradient descent

Deep Learning

- Neural networks
- Convolutional neural networks
- Universal approximation
- Adversarial perturbations
- Generative adversarial networks (GAN)
- Accuracy and stability
- Recurrent neural networks
- Applications

Learning outcomes

By the end of the module, students should be able to:

- Describe the problem of supervised learning from the point of view of function approximation, optimization, and statistics.
- Identify the most suitable optimization and modelling approach for a given machine learning problem.
- Analyse the performance of various optimization algorithms from the point of view of computational complexity (both space and time) and statistical accuracy.
- Implement a simple neural network architecture and apply it to a pattern recognition task.

Indicative reading list

[Reading lists can be found in Talis](#)

Subject specific skills

At the end of this course, the students will be able to apply state-of-the-art optimization methods to machine learning tasks, and evaluate their performance.

Transferable skills

Students will acquire key reasoning and problem solving skills which will empower them to address new problems with confidence.

Study

Study time

Type	Required
Lectures	30 sessions of 1 hour (20%)
Private study	120 hours (80%)
Total	150 hours

Private study description

Review lectured material, work on set exercises and attend support classes.

Costs

No further costs have been identified for this module.

Assessment

You do not need to pass all assessment components to pass the module.

Students can register for this module without taking any assessment.

Assessment group D1

	Weighting	Study time	Eligible for self-certification
Assignments	15%		No
Centrally-timetabled examination (On-campus)	85%		No

- Answerbook Gold (24 page)

Assessment group R

	Weighting	Study time	Eligible for self-certification
In-person Examination - Resit	100%		No

- Answerbook Gold (24 page)

Feedback on assessment

Marked coursework and exam feedback.

[Past exam papers for MA3K1](#)

Availability

Courses

This module is Optional for:

- Year 1 of TMAA-G1PD Postgraduate Taught Interdisciplinary Mathematics (Diploma plus MSc)
- Year 1 of TMAA-G1P0 Postgraduate Taught Mathematics
- TMAA-G1PC Postgraduate Taught Mathematics (Diploma plus MSc)
 - Year 1 of G1PC Mathematics (Diploma plus MSc)
 - Year 2 of G1PC Mathematics (Diploma plus MSc)
- Year 3 of UCSA-G4G1 Undergraduate Discrete Mathematics
- UCSA-G4G3 Undergraduate Discrete Mathematics
 - Year 3 of G4G1 Discrete Mathematics
 - Year 3 of G4G3 Discrete Mathematics
- Year 4 of UCSA-G4G4 Undergraduate Discrete Mathematics (with Intercalated Year)
- Year 4 of UCSA-G4G2 Undergraduate Discrete Mathematics with Intercalated Year
- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G300 Mathematics, Operational Research, Statistics and Economics
 - Year 4 of G300 Mathematics, Operational Research, Statistics and Economics
- Year 3 of UMAA-GL11 Undergraduate Mathematics and Economics

This module is Core option list A for:

- Year 4 of UMAA-GV18 Undergraduate Mathematics and Philosophy with Intercalated Year

This module is Core option list B for:

- Year 3 of UMAA-GV17 Undergraduate Mathematics and Philosophy
- Year 3 of UMAA-GV19 Undergraduate Mathematics and Philosophy with Specialism in Logic and Foundations

This module is Core option list C for:

- Year 3 of UMAA-GV17 Undergraduate Mathematics and Philosophy
- Year 3 of UMAA-GV19 Undergraduate Mathematics and Philosophy with Specialism in Logic and Foundations

This module is Core option list D for:

- Year 4 of UMAA-GV18 Undergraduate Mathematics and Philosophy with Intercalated Year
- Year 4 of UMAA-GV19 Undergraduate Mathematics and Philosophy with Specialism in Logic and Foundations

This module is Core option list F for:

- Year 4 of UMAA-GV19 Undergraduate Mathematics and Philosophy with Specialism in Logic and Foundations

This module is Option list A for:

- TMAA-G1PD Postgraduate Taught Interdisciplinary Mathematics (Diploma plus MSc)
 - Year 1 of G1PD Interdisciplinary Mathematics (Diploma plus MSc)
 - Year 2 of G1PD Interdisciplinary Mathematics (Diploma plus MSc)
- Year 1 of TMAA-G1P0 Postgraduate Taught Mathematics
- Year 1 of TMAA-G1PC Postgraduate Taught Mathematics (Diploma plus MSc)
- UMAA-G105 Undergraduate Master of Mathematics (with Intercalated Year)
 - Year 3 of G105 Mathematics (MMath) with Intercalated Year
 - Year 4 of G105 Mathematics (MMath) with Intercalated Year
 - Year 5 of G105 Mathematics (MMath) with Intercalated Year
- Year 3 of UMAA-G100 Undergraduate Mathematics (BSc)
- UMAA-G103 Undergraduate Mathematics (MMath)
 - Year 3 of G100 Mathematics
 - Year 3 of G103 Mathematics (MMath)
 - Year 4 of G103 Mathematics (MMath)
- Year 4 of UMAA-G107 Undergraduate Mathematics (MMath) with Study Abroad
- UMAA-G106 Undergraduate Mathematics (MMath) with Study in Europe
 - Year 3 of G106 Mathematics (MMath) with Study in Europe
 - Year 4 of G106 Mathematics (MMath) with Study in Europe
- Year 3 of UPXA-GF13 Undergraduate Mathematics and Physics (BSc)
- UPXA-FG31 Undergraduate Mathematics and Physics (MMathPhys)
 - Year 3 of GF13 Mathematics and Physics
 - Year 3 of FG31 Mathematics and Physics (MMathPhys)
- Year 4 of UPXA-GF14 Undergraduate Mathematics and Physics (with Intercalated Year)
- Year 4 of USTA-G1G3 Undergraduate Mathematics and Statistics (BSc MMathStat)
- Year 3 of USTA-GG14 Undergraduate Mathematics and Statistics (BSc)
- Year 4 of USTA-GG17 Undergraduate Mathematics and Statistics (with Intercalated Year)
- Year 4 of UMAA-G101 Undergraduate Mathematics with Intercalated Year
- Year 3 of USTA-Y602 Undergraduate Mathematics, Operational Research, Statistics and Economics
- Year 4 of USTA-Y603 Undergraduate Mathematics, Operational Research, Statistics, Economics (with Intercalated Year)

This module is Option list B for:

- Year 1 of TMAA-G1PE Master of Advanced Study in Mathematical Sciences
- Year 4 of USTA-GG17 Undergraduate Mathematics and Statistics (with Intercolated Year)

This module is Option list C for:

- Year 3 of USTA-G1G3 Undergraduate Mathematics and Statistics (BSc MMathStat)

This module is Option list E for:

- Year 5 of USTA-G301 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics (with Intercolated

This module is Option list G for:

- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G300 Mathematics, Operational Research, Statistics and Economics
 - Year 4 of G300 Mathematics, Operational Research, Statistics and Economics