High Dimensional Nonstationary Time Series

IRTG 1792 Short Course

Yang Feng

Selected Topics in Machine Learning

Machine learning is the science of getting computers to act without being explicitly programmed. In the past decade, machine learning has given us self-driving cars, practical speech recognition, and effective web search. Machine learning is so pervasive today that you probably use it dozens of times a day without knowing it. This course will cover selected topics in machine learning including boosting, support vector machines, bagging, random forest, and neural networks.

Yang Feng is an associate professor of statistics at Columbia University. In 2010, he got his Ph.D. in Operations Research & Financial Engineering from Princeton University under the supervision of Professor Jianqing Fan. Before that, he received his B.S. in Mathematics from the Special Class for the Gifted Young at the University of Science and Technology of China in 2006. His current research interest includes high-dimensional statistical learning, network models, nonparametric and semiparametric methods, and bioinformatics.

Aug. 12, 2019 | 8:30 – 12:00 | 0.05 DOR1

irtg1792.hu-berlin.de