| Course Name             | Matrix Methods in Data Science                                                                                                                                                                                                                                                                                                    |
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| Contents and Objectives | <ul> <li><u>Content</u>:</li> <li>Examples of matrix formulations within data science applications</li> <li>Basic factorizations: QR, SVD, CX, CUR, NMF</li> <li>Tensor methods: CP-Format, Tucker, Tensor Train</li> <li>Clustering: k-means, Spectral Clustering</li> <li>Deep Learning</li> <li>Kernel methods, SVM</li> </ul> |
|                         | linear algebra and their application within data science. They will be able to<br>use matrix factorization techniques and are able to use high dimensional<br>tensor methods. They will be able to use and understand neural networks<br>and support vector machines.                                                             |
| Teaching                | This course consists of lectures and exercise classes.                                                                                                                                                                                                                                                                            |
|                         | <ul> <li>Lecture: Matrix Methods in Data Science (4h/week)</li> <li>Exercise class: Matrix Methods in Data Science (2h/week)</li> </ul>                                                                                                                                                                                           |
|                         | This class can be taught remotely.                                                                                                                                                                                                                                                                                                |
| Prerequisites           |                                                                                                                                                                                                                                                                                                                                   |
| Examination             | Oral exam (30 minutes)                                                                                                                                                                                                                                                                                                            |
| Credits                 | 8 ECTS points                                                                                                                                                                                                                                                                                                                     |
| Frequency               | This course is given at least every second year.                                                                                                                                                                                                                                                                                  |
| Workload                | The estimated total working time for this course is 240 hours.                                                                                                                                                                                                                                                                    |
| Duration                | This course is given during one semester.                                                                                                                                                                                                                                                                                         |