

# Probabilistic Graphical Models

Course code: MLC\_PGM

This course is intended for people interested in Bayesian networks and probabilistic programming. At the beginning of the course, the theoretical part will lead to a practical example of topic modeling using Latent Dirichlet Allocation and its non-parametric extension, including hyperparameter estimation. By completing this course, the participants should be able to design and implement their own simple Bayesian networks for various problems.

## Who is the course for

This course is intended for people interested in Bayesian networks and probabilistic programming.

## Required skills

- basic knowledge of programming in Python
- high school level of mathematics

## Course outline

- Bayesian networks
- Model representation
- Generative vs. discriminative models
- Statistical inference in Bayesian networks
- Variational inference
- Sampling
- Rejection sampling
- Markov Chain Monte Carlo
- Metropolis-Hastings sampling
- Gibbs sampling
- Probability distributions
- Binomial and multinomial distributions
- Beta and Dirichlet distributions
- Gamma distribution
- Probabilistic programming languages
- Practical example with topic modeling
- Latent Semantic Analysis
- Probabilistic Latent Semantic Analysis
- Latent Dirichlet Allocation
- Non-Parametric topic modelling
- Dirichlet process
- Chinese restaurant process and Stick breaking process
- Non-parametric LDA
- Hyperparameter estimation

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