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.

Affiliate	Duration	Course price	ITB
Praha	1	4 990 Kč	0
Bratislava	1	210 €	0

The prices are without VAT.

Course terms

Duration Course price	Туре	Course language Loc	ation
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The prices are without VAT.

Who is the course for

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

Required skills

- basic knowledge of programing 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

GOPAS Praha

101 00 Praha 10 Tel.: +420 234 064 900-3 info@gopas.cz

GOPAS Brno

Nové sady 996/25 602 00 Brno Tel.: +420 542 422 111 info@gopas.cz

GOPAS Bratislava

Dr. Vladimíra Clementisa 10 Bratislava, 821 02 Tel.: +421 248 282 701-2 info@gopas.sk



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