High-Dimensional Approximation, Probability, and Statistical Learning

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Synopsis

The course covers fundamental mathematical ideas for approximation and statistical learning problems in high dimensions. We start with studying high-dimensional phenomena, through both the lenses of probability (concentration inequalities) and geometry (concentration phenomena). We then consider a variety of techniques and problems in high-dimensional statistics and machine learning, ranging from dimension reduction (random projects, embeddings of metric spaces, manifold learning) to classification and regression (with connections to approximation theory, Fourier analysis and wavelets, Reproducing Kernel Hilbert Spaces, tree-based methods, multiscale methods), estimation of probability measures in high dimensions (density estimation, but also estimation of singular measures, and connections with optimal transport). We then consider graphs and networks, markov chains, random walks, spectral graph theory, models of random graphs, and applications to clustering. Finally, we discuss problems at the intersection of statistical estimation, machine learning, and dynamical/physical systems, in particular Markov state space models, Hidden Markov Models, and interacting particle/agent systems. Computational aspects will be discussed in all topics above (including, e.g., randomized linear algebra, fast nearest neighbors methods, basic optimization).

Detailed Topics

- High-dimensional phenomena & probability: limit laws (large numbers, central limit theorem); concentration inequalities and geometric concentration; random projections, Johnson-Lindenstrauss Lemma.

- Singular value decomposition (SVD), low-rank matrices. First applications of SVD: dimension reduction, variances and covariances. Data and matrix compression; applications to computation.

- Concentration of measure phenomena. Basic concentration inequalities. Random matrices and their spectra, relationships with their continuous limits. Applications of random matrices to covariance matrix estimation, signal processing, compressed sensing.


- Introduction to metric spaces. Mappings between metric spaces, Lipschitz maps, distortion; embeddability of metric spaces into Euclidean space (positive and negative results), approximation of metric spaces by trees. Applications to algorithms and to statistics. Manifold learning.

- Clustering problems: K-means, spectral clusterings, connections with graph problems, random matrix problems, optimal transport.


- Machine Learning and Dynamics: Markov models, Markov state models, hidden Markov models; model reduction for dynamical systems. Interacting particle systems and learning of interaction kernels.

References

*High Dimensional Probability, An Introduction with Applications in Data Science*, R. Vershynin.
*High Dimensional Statistics* lecture notes, P. Rigollet.
*Measure Concentration* lecture notes, A. Barvinok.
*Nonlinear Approximation*, R. A. DeVore
*Ten Lectures and Forty-Two Open Problems in the Mathematics of Data Science*, A. Bandeira
*Introduction to nonparametric estimation*, A. Tsybakov
*A distribution-free theory of nonparametric regression*, L. Gyorfi, M. Kohler, A. Krzyzak, H Walk
*Lectures on Spectral Graph Theory*, F.R.K. Chung.

Prerequisites

Analysis I & II; basic probability.

Recommended but not required: probability beyond the basics, or introduction to statistics; functional analysis. Programming skills in Matlab or C or R.