

Lecture 1. Introduction and Syllabus

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Outline

Course Information

Part I: Geometric Data Analysis

Part II: Topological Data Analysis

Course Information

- ▶ The course runs for about 13 weeks, every Friday 10:30am-1:20pm.
 - Courseweb
 - ▶ <https://yao-lab.github.io/2021.csic5011/>
 - Zoom webinar via canvas or link:
 - ▶ <https://hkust.zoom.us/j/95666187001?pwd=amxXTjg0UWw1LUGw0bm9wYVdRNnUyZz09>
 - Occasionally invited speakers from academia or industry will present
 - Projects based evaluation, no final exam! Homework with bonus.

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Part I. Geometric Data Analysis

- ▶ A duality in linear dimensionality reduction
 - Principal Component Analysis (PCA)
 - Multidimensional Scaling (MDS)
 - Random matrix theory and phase transitions
 - Random projection and restricted isometry property

- ▶ Extended PCA/MDS via SDP
 - Robust PCA
 - Sparse PCA
 - Graph Realization or Sensor Network Localization

- ▶ Supervised PCA
 - Ridge Regression and PCA
 - Slice Inverse Regression and Linear Discriminant Analysis

Part I. Geometric Data Analysis (continued)

- ▶ Manifold Learning: nonlinear dimensionality reduction via spectral method on graphs
 - Locally Linear Embedding (PCA+), Isomap (MDS+)
 - Laplacian LLE, Diffusion Map, LTSA

- ▶ *Other topics in representation learning
 - *t*SNE
 - Steerable PCA
 - Dictionary learning and Matrix Factorization
 - Deep learning

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 - **Can you hear the shape of drum?** (by Hermann Weyl and Mark Kac)

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 - Can you hear the shape of data? (in this course)

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Part II. Topological Data Analysis

- ▶ Clustering method (0-homology)
 - k -center
 - k -means
 - hierarchical linkage
- ▶ Topological Data Analysis and Morse Theory
 - Reeb graph and mapper
 - Persistent homology and discrete Morse theory
 - *Critical nodes and graphs
- ▶ *Euler Calculus and signal processing

Part I. Topological Data Analysis (continued)

- ▶ Hodge Theory: a bridge connecting geometry and topology
 - Spectral clustering and graph Laplacian
 - Statistical ranking and graph Helmholtzian/Hodge Laplacian
 - ▶ Experimental design and random graph theory
 - ▶ Online ranking and stochastic algorithms
 - ▶ Budget control and information maximization
 - ▶ Individual learning vs. social choice theory
 - Game theory
 - ▶ Finite game flow and combinatorial Hodge Theory
 - ▶ Differentiable games (GANs), stochastic games