

PREREQUISITES

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1. PREREQUISITES OF PROBABILITY THEORY

In this course, we will assume some familiarity with the tools of probability theory. If you never had a class of probability theory, read [Ba06, Chapter 1.2] before the next class (available online). For those who want to learn more of probability theory, we recommend the books [Mur12, Chapter 2], [Gal06] or [Ouv07].

REFERENCES

- [Ba06] C. M. Bishop and al., *Pattern recognition and machine learning*, Springer, 2006. 1
- [Gal06] J-F. Le Gall, *Intégration, probabilités et processus aléatoires*, <http://www.math.u-psud.fr/~jfllegall/IPPA2.pdf> ENS, 2006. 1
- [Mur12] K. Murphy, *Machine learning : a probabilistic perspective.*, MIT Press, 2012. 1
- [Ouv07] J.Y. Ouvrard, *Probabilités : Tome 1*, Cassini, 2007. 1

2. PREREQUISITES IN PYTHON

The practical sessions and the project of this class will be written in Python, using Jupyter notebooks and libraries from the Anaconda package. If you do not know the language Python, please read (and code the examples of) this 10-minutes introduction to Python: <https://www.stavros.io/tutorials/python/>.

You should come to the practical session with a computer with Anaconda installed on it (with Python 3). A crash-test Jupyter notebook is available on the web page of the course. If it runs on your computer, then your computer is well set up.