Instructor Information:
Instructor: Javier Pérez-Álvaro
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Office hours: See http://www.umt.edu/people/perezalvaro for up-to-date OH.
Time and place: Monday, Wednesday, Friday 11:00-12:00, Math 103.

Learning Outcomes: At the completion of this course, the student will

1. Understand the objectives and basic methods of predictive analytics.
2. Be able to program core algorithms of predictive analytics.
3. Be able to apply the core predictive analytic algorithms to new problems.
4. Have gained experience in planning a data analytic project.
5. Have gained experience describing and communicating solutions and problems related to team-oriented problem solving.
6. Have gained experience writing reports on data analytic projects.
7. Have gained experience and understanding related to team-based problem solving.

Course Content: The first half of the course focuses on several core algorithms of predictive analytics. Undergraduates will focus on implementing the algorithms in Python and applying them to practical data analytic problems. The second half of the course centers on solving practical data analytic problems. Teams are comprised of three undergraduate students for the purpose of solving problems originating from three sources: businesses, researchers, and competitions (private and public). A central focus of the course is communicating solutions to others in written and oral form.

M 567(G) co-convenes with M 467(U). Course content differs however. In particular, theoretical and foundational aspects of predictive algorithms is a significant component of M 567 but a negligible component of M 467. Problems assigned to graduate student teams are more difficult. Furthermore, M 567 requires a significantly more sophisticated level of writing compared to M 467.

Prerequisites: M 461 or consent of the instructor.

Homework: Exercises emphasizing application of algorithms will be assigned weekly during the first half of the semester.

Projects: Projects originate from three sources: businesses, researchers, and competitions (private and public) sponsored by companies and researchers. Students are organized in teams of usually three undergraduate students for developing solutions to a problem. Teams are necessary since the solutions are involved, sometimes requiring disparate methods from statistics, mathematics, and computer science. Solutions may require some innovation—some problems are not textbook problems with a methodological solution apparent from the start and no hidden difficulties. Students will work on two projects during the course of the semester.
Grading: Your course grade will be based on homework, written project reports and oral presentations. Homework assignments are worth 30% of the course grade. The first project, due near the midpoint of the semester is worth 20% and the remainder is attached to the second project due at the end of the semester. Project grade is based on written reports and oral presentations (mostly short reports on progress). Written reports must discuss objectives, methods, results, and a conclusion. Oral presentations at the project end are expository and aimed at communicating methods and results.