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Einleitung
Kalman Filter - Kalman Filter is the Bayes filter for the Gaussian linear case • Performs recursive state estimation Prediction step to exploit the controls • Correction step to exploit the observations
Kalman Filter - KF is a Bayes filter Everything is Gaussian
Gaussians: Marginalization and Conditioning
Linear Model
Components of a Kalman Filter
Linear Motion Model Motion under Gaussian noise leads to
Linear Observation Model • Measuring under Gaussian noise leads to
Everything stays Gaussian
To Derive the Kalman Filter Algorithm, One Exploits... • Product of two Gaussians is a Gaussian Gaussians stays Gaussians under linear transformations Marginal and conditional distribution of a Gaussian stays a Gaussian Computing mean and covariance of the marginal and conditional of a Gaussian - Matrix inversion lemma
1D Kalman Filter Example (1)
Kalman Filter Assumptions . Gaussian distributions and noise Linear motion and observation model
Non-Linear Dynamic Systems . Most realistic problems involve nonlinear functions
Linearity Assumption Revisited
EKF Linearization (1)
Linearized Motion Model
Linearized Observation Model
PyTorch for Deep Learning \u0026 Machine Learning – Full Course - PyTorch for Deep Learning \u0026 Machine Learning – Full Course by freeCodeCamp.org 1,320,265 views 1 year ago 25 hours - Learn PyTorch for deep learning in this comprehensive course for beginners. PyTorch is a machine learning framework written in ...
Introduction
0. Welcome and \"what is deep learning?\"
1. Why use machine/deep learning?
2. The number one rule of ML
3. Machine learning vs deep learning
4. Anatomy of neural networks
5. Different learning paradigms
6. What can deep learning be used for?
7. What is/why PyTorch?
8. What are tensors?
9. Outline
10. How to (and how not to) approach this course
11. Important resources
12. Getting setup
13. Introduction to tensors
14. Creating tensors
17. Tensor datatypes
18. Tensor attributes (information about tensors)
19. Manipulating tensors
20. Matrix multiplication
23. Finding the min, max, mean \u0026 sum
25. Reshaping, viewing and stacking
26. Squeezing, unsqueezing and permuting
27. Selecting data (indexing)
28. PyTorch and NumPy
29. Reproducibility

30. Accessing a GPU
31. Setting up device agnostic code
33. Introduction to PyTorch Workflow
34. Getting setup
35. Creating a dataset with linear regression
36. Creating training and test sets (the most important concept in ML)
38. Creating our first PyTorch model
40. Discussing important model building classes
41. Checking out the internals of our model
42. Making predictions with our model
43. Training a model with PyTorch (intuition building)
44. Setting up a loss function and optimizer
45. PyTorch training loop intuition
48. Running our training loop epoch by epoch
49. Writing testing loop code
51. Saving/loading a model
54. Putting everything together
60. Introduction to machine learning classification
61. Classification input and outputs
62. Architecture of a classification neural network
64. Turing our data into tensors
66. Coding a neural network for classification data
68. Using torch.nn.Sequential
69. Loss, optimizer and evaluation functions for classification
70. From model logits to prediction probabilities to prediction labels
71. Train and test loops
73. Discussing options to improve a model
76. Creating a straight line dataset
78. Evaluating our model's predictions
79. The missing piece – non-linearity
84. Putting it all together with a multiclass problem
88. Troubleshooting a mutli-class model
92. Introduction to computer vision
93. Computer vision input and outputs
94. What is a convolutional neural network?
95. TorchVision
96. Getting a computer vision dataset
98. Mini-batches
99. Creating DataLoaders
103. Training and testing loops for batched data
105. Running experiments on the GPU
106. Creating a model with non-linear functions
108. Creating a train/test loop
112. Convolutional neural networks (overview)
113. Coding a CNN
114. Breaking down nn.Conv2d/nn.MaxPool2d
118. Training our first CNN
120. Making predictions on random test samples
121. Plotting our best model predictions
123. Evaluating model predictions with a confusion matrix
126. Introduction to custom datasets
128. Downloading a custom dataset of pizza, steak and sushi images
129. Becoming one with the data

132. Turning images into tensors
136. Creating image DataLoaders
137. Creating a custom dataset class (overview)
139. Writing a custom dataset class from scratch
142. Turning custom datasets into DataLoaders
143. Data augmentation
144. Building a baseline model
147. Getting a summary of our model with torchinfo
148. Creating training and testing loop functions
151. Plotting model 0 loss curves
152. Overfitting and underfitting
155. Plotting model 1 loss curves
156. Plotting all the loss curves
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Outline
Volatility clustering
Factor model
Correlation vs. cointegration
LS regression for pairs trading
Pairs trading portfolio
Summary
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Intro
Motivation
Definition
Approaches

Random Variables and Probability Measures
Jointly Distributed Random Variables
Expectation, Correlation and Covariance
Random Process
Estimation Theory: Parameter Estimation
Parameter Estimation Techniques
Artificial Intelligence Techniques
Example
Recurrent Neural Network
Real Time Recurrent Learning
Results
References
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