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The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

Some nos. include Announcement of courses.

Wow! This is a powerful book that addresses a long-standing elephant in the mathematics room. Many people learning math ask ``Why is math so hard for me while everyone else understands it?'' and ``Am I good enough to succeed in math?'' In answering these questions the book shares personal stories from many now-accomplished mathematicians affirming that ``You are not alone; math is hard for everyone'' and ``Yes; you are good enough.'' Along the way the book addresses other issues such as biases and prejudices that mathematicians encounter, and it provides inspiration and emotional support for mathematicians ranging from the experienced professor to the struggling mathematics student. --Michael Dorff, MAA President This book is a remarkable collection of personal reflections on what it means to be, and to become, a mathematician. Each story reveals a unique and refreshing understanding of the barriers erected by our cultural focus on ``math is hard.'' Indeed, mathematics is hard, and so are many other things--as Stephen Kennedy points out in his cogent introduction. This collection of essays offers inspiration to students of mathematics and to mathematicians at every career stage. --Jill Pipher, AMS President This book is published in cooperation with the Mathematical Association of America.

This is part one of a two-volume book on real analysis and is intended for senior undergraduate students of mathematics who have already been exposed to calculus. The emphasis is on rigour and foundations of analysis. Beginning with the construction of the number systems and set theory, the book discusses the basics of analysis (limits, series, continuity, differentiation, Riemann integration), through to power series, several variable calculus and Fourier analysis, and then finally the Lebesgue integral. These are almost entirely set in the concrete setting of the real line and Euclidean spaces, although there is some material on abstract metric and topological spaces. The book also has appendices on mathematical logic and the decimal system. The entire text (omitting some less central topics) can be taught in two quarters of 25-30 lectures each. The course material is deeply intertwined with the exercises, as it is intended that the student actively learn the material (and practice thinking and writing rigorously) by proving several of the key results in the theory.

Translated from the French, this book is an introduction to first-order model theory. Starting from scratch, it quickly reaches the essentials, namely, the back-and-forth method and compactness, which are illustrated with examples taken from algebra. It also introduces logic via the study of the models of arithmetic, and it gives complete but accessible exposition of stability theory.

The Book of R is a comprehensive, beginner-friendly guide to R, the world's most popular programming language for statistical analysis. Even if you have no programming experience and little more than a grounding in the basics of mathematics, you'll find everything you need to begin using R effectively for statistical analysis. You'll start with the basics, like how to handle data and write simple programs, before moving on to more advanced topics, like producing statistical summaries of your data and performing statistical tests and modeling. You'll even learn how to create impressive data visualizations with R's basic graphics tools and contributed packages, like ggplot2 and ggvis, as well as interactive 3D visualizations using the rgl package. Dozens of hands-on exercises (with downloadable solutions) take you from theory to practice, as you learn! --The fundamentals of programming in R, including how to write data frames, create functions, and use variables, statements, and loops --Statistical concepts like exploratory data analysis, probabilities, hypothesis tests, and regression modeling, and how to execute them in R --How to access R's thousands of functions, libraries, and data sets --How to draw valid and useful conclusions from your data --How to create publication-quality graphics of your results Combining detailed explanations with real-world examples and exercises, this book will provide you with a solid understanding of both statistics and the depth of R's functionality. Make The Book of R your doorway into the growing world of data analysis.

Geared primarily to an audience consisting of mathematically advanced undergraduate or beginning graduate students, this text may additionally be used by engineering students interested in a rigorous, proof-oriented systems course that goes beyond the classical frequency-domain material and more applied courses. The minimal mathematical background required is a working knowledge of linear algebra and differential equations. The book covers what constitutes the common core of control theory and is unique in its emphasis on foundational aspects. While covering a wide range of topics written in a standard theorem/proof style, it also develops the necessary techniques from scratch. In this second edition, new chapters and sections have been added, dealing with time optimal control of linear systems, variational and numerical approaches to nonlinear control, nonlinear controllability via Lie-algebraic methods, and controllability of recurrent nets and of linear systems with bounded controls.

Manifolds, the higher-dimensional analogs of smooth curves and surfaces, are fundamental objects in modern mathematics. Combining aspects of algebra, topology, and analysis, manifolds have also been applied to classical mechanics, general relativity, and quantum field theory. In this streamlined introduction to the subject, the theory of manifolds is presented with the aim of helping the reader achieve a rapid mastery of the essential topics. By the end of the book the reader should be able to compute, at least for simple spaces, one of the most basic topological invariants of a manifold, its de Rham cohomology. Along the way, the reader acquires the knowledge and skills necessary for further study of geometry and topology. The requisite point-set topology is included in an appendix of twenty pages; other appendices review facts from real analysis and linear algebra. Hints and solutions are provided to many of the exercises and problems. This work may be used as the text for a one-semester graduate or advanced undergraduate course, as well as by students engaged in self-study. Requiring only minimal undergraduate prerequisites, 'Introduction to Manifolds' is also an excellent foundation for Springer's GTM 82, 'Differential Forms in Algebraic Topology'.

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