

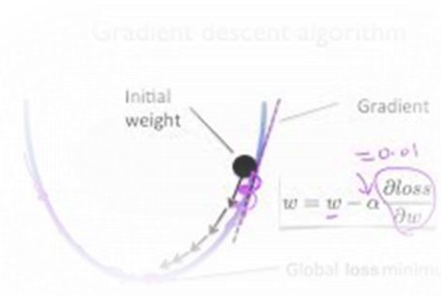
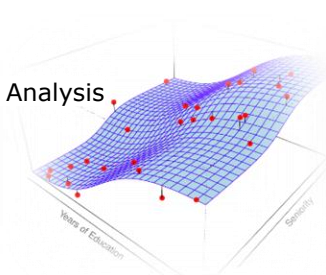
LINEAR ALGEBRA
and Learning
from Data

Mathematical Foundations of Data Science

GILBERT STRANG

Tentative topics :

- **Computational and numerical methods** required for large data-sets and **Machine Learning**
- Some of those methods include
 - LU, QR, Spectral and Singular-Value Decompositions;
 - Conditioning and Stability
- **Basic Probability and Statistics**
- **Linear Regression**
 - Logistic Regression and Linear Discriminant Analysis
 - Ridge Regression and Lasso
- **Classification with Support Vector Machine**
- **Dimension Reduction and Clustering**
 - Principal Component Analysis (PCA)
 - Independent Component Analysis (ICA)
 - K-Means and Hierarchical Clustering
- **Neural Networks**
 - Mathematics of Neural Network and implementation using
 - PyTorch and fast.ai, or
 - TensorFlow and Keras
 - Optimization and Deep Learning
 - Convexity and Gradient-based approach
 - Minibatch Stochastic Gradient Descent
 - Fully Connected Network
 - Convolutional Neural Networks (CNN)
 - Modern Convolutional Neural Networks



Prerequisites:

- A course in Programming
- A course in Statistical Methods
- A course in Linear Algebra

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