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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.

Despite growing interest, basic information on methods and models for mathematically analyzing algorithms has rarely been directly accessible to practitioners, researchers, or students. An Introduction to the Analysis of Algorithms, Second Edition, organizes and presents that knowledge, fully introducing primary techniques and results in the field. Robert Sedgewick and the late Philippe Flajolet have drawn from both classical mathematics and computer science, integrating discrete mathematics, elementary real analysis, combinatorics, algorithms, and data structures. They emphasize the mathematics needed to support scientific studies that can serve as the basis for predicting algorithm performance and for

comparing different algorithms on the basis of performance. Techniques covered in the first half of the book include recurrences, generating functions, asymptotics, and analytic combinatorics. Structures studied in the second half of the book include permutations, trees, strings, tries, and mappings. Numerous examples are included throughout to illustrate applications to the analysis of algorithms that are playing a critical role in the evolution of our modern computational infrastructure. Improvements and additions in this new edition include Upgraded figures and code An all-new chapter introducing analytic combinatorics Simplified derivations via analytic combinatorics throughout The book's thorough, self-contained coverage will help readers appreciate the field's challenges, prepare them for advanced results—covered in their monograph Analytic Combinatorics and in Donald Knuth's The Art of Computer Programming books—and provide the background they need to keep abreast of new research. "[Sedgewick and Flajolet] are not only worldwide leaders of the field, they also are masters of exposition. I am sure that every serious computer scientist will find this book rewarding in many ways." —From the Foreword by Donald E. Knuth

This book is the result of nearly fifteen years of work on developing analytic machinery to recover, as effectively as possible, asymptotics of the coefficients of a multivariate generating function. It is the first book to describe many of the results and techniques necessary to estimate coefficients of generating functions in more than one variable.

This book provides an introduction to the mathematical and algorithmic foundations of data science, including machine learning, high-dimensional geometry, and analysis of large networks. Topics include the counterintuitive nature of data in high dimensions, important linear algebraic techniques such as singular value decomposition, the theory of random walks and Markov chains, the fundamentals of and important algorithms for machine learning, algorithms and analysis for clustering, probabilistic models for large networks, representation learning including topic modelling and non-negative matrix factorization, wavelets and compressed sensing. Important probabilistic techniques are developed including the law of large numbers, tail inequalities, analysis of random projections, generalization guarantees in machine learning, and moment methods for analysis of phase transitions in large random graphs. Additionally, important structural and complexity measures are discussed such as matrix norms and VC-dimension. This book is suitable for both undergraduate and graduate courses in the design and analysis of algorithms for data.

With this second volume, we enter the intriguing world of complex analysis. From the first theorems on, the elegance and sweep of the results is evident. The starting point is the simple idea of extending a function initially given for real values of the argument to one that is defined when the argument is complex. From there, one proceeds to the main properties of holomorphic functions, whose proofs are generally short and quite illuminating: the Cauchy theorems, residues, analytic continuation, the argument principle. With this background, the reader is ready to learn a wealth of additional material connecting the subject with other areas of mathematics: the Fourier transform treated by contour integration, the zeta function and the prime number theorem, and an introduction to elliptic functions culminating in their application to combinatorics and number theory. Thoroughly developing a subject with many ramifications, while striking a careful balance between conceptual insights and the technical underpinnings of rigorous analysis, Complex Analysis will be welcomed by students of mathematics, physics, engineering and other sciences. The Princeton Lectures in Analysis represents a sustained effort to introduce the core areas of mathematical analysis while also illustrating the organic unity between them. Numerous examples and applications throughout its four planned volumes, of which Complex Analysis is the second, highlight the far-reaching consequences of certain ideas in analysis to other fields of mathematics and a variety of sciences. Stein and Shakarchi move from an introduction addressing Fourier series and integrals to in-depth considerations of complex analysis; measure and integration theory, and Hilbert spaces; and, finally, further topics such as functional analysis, distributions and elements of probability theory.

For more than 35 years now, George B. Dantzig's Simplex-Method has been the most efficient mathematical tool for solving linear programming problems. It is proba bly that mathematical algorithm for which the most computation time on computers is spent. This fact explains the great interest of experts and of the public to understand the method and its efficiency. But there are linear programming problems which will not be solved by a given variant of the Simplex-Method in an acceptable time. The discrepancy between this (negative) theoretical result and the good practical behaviour of the method has caused a great fascination for many years. While the "worst-case analysis" of some variants of the method shows that this is not a "good" algorithm in the usual sense of complexity theory, it seems to be useful to apply other criteria for a judgement concerning the quality of the algorithm. One of these criteria is the average computation time, which amounts to an anal ysis of the average number of elementary arithmetic computations and of the number of pivot steps. A rigid analysis of the average behaviour may be very helpful for the decision which algorithm and which variant shall be used in practical applications. The subject and purpose of this book is to explain the great efficiency in prac tice by assuming certain distributions on the "real-world" -problems. Other stochastic models are realistic as well and so this analysis should be considered as one of many possibilities.

The field of global optimization has been developing at a rapid pace. There is a journal devoted to the topic, as well as many publications and notable books discussing various aspects of global optimization. This book is intended to complement these other publications with a focus on stochastic methods for global optimization. Stochastic methods, such as simulated annealing and genetic algo rithms, are gaining in popularity among practitioners and engineers be they are relatively easy to program on a computer and may be cause applied to a broad class of global optimization problems. However, the theoretical performance of these stochastic methods is not well under stood. In this book, an attempt is made to describe the theoretical prop erties of several stochastic adaptive search methods. Such a theoretical understanding may allow us to better predict algorithm performance and ultimately design new and improved algorithms. This book consolidates a collection of papers on the analysis and de velopment of stochastic adaptive search. The first chapter introduces random

search algorithms. Chapters 2-5 describe the theoretical anal ysis of a progression of algorithms. A main result is that the expected number of iterations for pure adaptive search is linear in dimension for a class of Lipschitz global optimization problems. Chapter 6 discusses algorithms, based on the Hit-and-Run sampling method, that have been developed to approximate the ideal performance of pure random search. The final chapter discusses several applications in engineering that use stochastic adaptive search methods.