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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.

First comprehensive and essentially self-contained exposition of the theory of semiconcave functions and their role in optimal control and Hamilton-Jacobi equations. Part I covers the general theory, summarizing and illustrating key results with significant examples. Part II is devoted to applications concerning the Bolza problem in the calculus of variations and optimal exit time problems for nonlinear control systems. Singularities are also studied for general semiconcave functions, then sharply estimated for solutions of Hamilton-Jacobi equations, and finally analyzed in connection with optimal trajectories of control systems. State-of-the-art reference for researchers in optimal control, the calculus of variations, and PDEs, as well as a good introduction for graduate students to modern dynamic programming for nonlinear control systems.

This book provides an easily accessible, computationally-oriented introduction into the numerical solution of stochastic differential equations using computer experiments. It develops in the reader an ability to apply numerical methods solving stochastic differential equations. It also creates an intuitive understanding of the necessary theoretical background. Software containing programs for over 100 problems is available online.

a thorough, balanced introduction to both the theoretical and the computational aspects of the topic.

The presentation of a novel theory in orthogonal regression The literature about neural-based algorithms is often dedicatedto principal component analysis (PCA) and considers minor componentanalysis (MCA) a mere consequence. Breaking the mold,Neural-Based Orthogonal Data Fitting is the first book tostart with the MCA problem and arrive at important conclusionsabout the PCA problem. The book proposes several neural networks, all endowed with acomplete theory that not only explains their behavior, but alsocompares them with the existing neural and traditional algorithms.EXIN neurons, which are of the authors' invention, are introduced,explained, and analyzed. Further, it studies the algorithms as adifferential geometry problem, a dynamic problem, a stochasticproblem, and a numerical problem. It demonstrates the novel aspectsof its main theory, including its applications in computer visionand linear system identification. The book shows both thederivation of the TLS EXIN from the MCA EXIN and the originalderivation, as well as: Shows TLS problems and gives a sketch of their history andapplications Presents MCA EXIN and compares it with the other existingapproaches Introduces the TLS EXIN neuron and the SCG and BFGS accelerationtechniques and compares them with TLS GAO Outlines the GeTLS EXIN theory for generalizing and unifying theregression problems Establishes the GeMCA theory, starting with the identificationof GeTLS EXIN as a generalization eigenvalue problem In dealing with mathematical and numerical aspects of EXINneurons, the book is mainly theoretical. All the algorithms,however, have been used in analyzing real-time problems and showaccurate solutions. Neural-Based Orthogonal Data Fitting isuseful for statisticians, applied mathematics experts, andengineers.

One of the usual assumptions in economic theory is that an entity called a commodity can be measured or that the amount of it can be represented by any real number. The functions (or other types of mapping) with which the economist deals, such as production functions, demand curves, and cost functions are assumed to be defined for real number arrays and to behave properly with respect to various criteria of continuity. Assumptions of this sort imply an acceptance of commodity divisibility. However, it is possible that in many instances indivisible rather than divisible commodities are the more relevant factors. This book incorporates the notion of indivisibility in a limited way into an analysis of production and allocation in the belief that there is a large class of problems for which this type of analysis is relevant. Originally published in 1969. The Princeton Legacy Library uses the latest print-on-demand technology to again make available previously out-of-print books from the distinguished backlist of Princeton University Press. These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions. The goal of the Princeton Legacy Library is to vastly increase access to the rich scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905.

CIARP 2005 (10th Iberoamerican Congress on Pattern Recognition, X CIARP) is the 10th event in the series of pioneer congresses on pattern recognition in the Iberoamerican community, which takes place in La Habana, Cuba. As in previous years, X CIARP brought together international scientists to promote and disseminate ongoing research and mathematical methods for pattern recognition, image analysis, and applications in such diverse areas as computer vision, robotics, industry, health, entertainment, space exploration, telecommunications, data mining, document analysis, and natural language processing and recognition, to name a few. Moreover, X CIARP was a forum for scientific research, experience exchange, share of new knowledge and increase in cooperation between research groups in pattern recognition, computer vision and related areas. The 10th Iberoamerican Congress on Pattern Recognition was organized by the Cuban Association for Pattern Recognition (ACRP) and sponsored by the Institute of Cybernetics, Mathematics and Physics (ICIMAF), the Advanced Technologies Application Center (CENATAV), the University of Oriente (UO), the Polytechnic Institute "José A Echevarría" (ISPJAE), the Central University of Las Villas (UCLV), the Ciego de Avila University (UNICA), as well as the Center of Technologies Research on Information and Systems (CITIS-UAEH) in Mexico. The conference was also co-sponsored by the Portuguese Association for Pattern Recognition (APRP), the Spanish Association for Pattern Recognition and Image Analysis (AERFAI), the Special Interest Group of the Brazilian Computer Society (SIGPR-SBC), and the Mexican Association for Computer Vision, Neurocomputing and Robotics (MACVNR). X CIARP was endorsed by the International Association for Pattern Recognition (IAPR).