

DS-GA 1014: Extended Syllabus Lecture 9

Optimization and Computational Linear Algebra for Data Science (Fall 2018)

Afonso S. Bandeira
bandeira@cims.nyu.edu
<http://www.cims.nyu.edu/~bandeira>

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- Principal Component Analysis: I have written lecture notes for this part, see Section 1.1-1.1.4 in [1].
- Graphs – Section 2.1. of [1].
- Diffusion Maps – Section 2.2. of [1].

References

- [1] Afonso S. Bandeira, *Ten Lectures and Forty-Two Open Problems in the Mathematics of Data Science*, available at <http://www.cims.nyu.edu/~bandeira/TenLecturesFortyTwoProblems.pdf>