## Texts in Probability and Statistics

For the very basics of probability and Statistics, in a very practical interesting approach, see Hayter (2007). For intermediate level see Wackerly et al. (2001). For more theoretical details see Casella and Berger (2002).

## Texts in Linear Algebra and Matrix Theory

The fundamentals of Linear Algebra could be found in Strang (2003). The website `http://web.mit.edu/18.06/www/` is a companion to this text. It is a invaluable source where you can find the video lectures of professor Gilbert Strang, the author of the book, at the MIT.

For more details and mathematical proofs in linear algebra and matrix theory see Schott (2005) or Searle (1982).

## Texts in Pattern Recognition and Statistical Learning

The very famous book Duda et al. (2001) provides the breadth-first approach to pattern classification. It does not require a very strong level in mathematics. Another through book—yet, requires a stronger level in mathematics—is Hastie et al. (2001). A text that has a mixed style of the previous two books is Bishop (2006).

Mathematical treatments for pattern classification with more emphasis on Multinormal assumptions can be found in Fukunaga (1990), and McLachlan (2004).

Other books in learning from data are Cherkassky and Mulier (1998); Vapnik (2000).

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