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QUESTION STATS

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What's the best way to pick up linear algebra for machine learning?

Strang? Khan Academy? Are there any other resources that might be a more direct approach?



Tushar Madaan, Took 'Coding the Matrix' at Co... (more)

13 upvotes by Janu Verma, Yuval Feinstein, Mohitdeep Singh, (more)

Might I suggest: Coding the Matix at Coursera

Professor Philip Klein has an infectious enthusiasm for teaching the subject matter using programming as a medium of instruction.

He focuses on developing an intuition for the subject by using programming for practical applications. Therefore computational aspects of implementation are covered simultaneously with the underlying math. Mathematical proofs are also taught from a procedural perspective which makes them much easier to absorb for a mind seasoned to programming.

This course leaves you with an unparalleled ability to visualize linear algebra which is not easy to gain by taking a more traditional linear algebra course.

However, the course is not watered down for the online version like many other offerings on Coursera, therefore expect mathematical rigor to the same level as Gilbert Strang's Linear Algebra course at MIT.

Written 5 Nov, 2013.





Albert Wu, Math Student, Machine Learning... (more)

5 upvotes by Tao Xu, William Chen, Raghavendran Balu, (more)

This class at MIT has posted video lectures in the past, and the topics seem like a good place to start. This course seems to take a more practical approach to linear algebra.

Video Lectures | Linear Algebra | Mathematics | MIT OpenCourseWare

Written 5 Nov, 2013. Asked to answer by Anonymous.





Sushant Choudhary, I call a spade a spade.

3 upvotes by Rohit Mittal, Avijit Paul, and Sourabh Choudhary.

The Khan Academy lectures on linear algebra are very, very good.

Written 12 Nov, 2013.





Jarosław Rzeszótko, Software Engineer

2 upvotes by Venkatesh Umaashankar and Anonymous.

You can get a quick overview of linear algebra relevant for machine learning from the first video in this short series: