Financial Econometrics Fall 2012

Lecture 1: 10 Сентября

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This lecture's notes illustrate some uses of various LATEX macros. Take a look at this and imitate.

1.1 Some theorems and stuff

We now delve right into the proof.

Lemma 1.1 This is the first lemma of the lecture.

Proof: The proof is by induction on For fun, we throw in a figure.

Figure 1.1: A Fun Figure

This is the end of the proof, which is marked with a little box.

1.1.1 A few items of note

Here is an itemized list:

- this is the first item;
- this is the second item.

Here is an enumerated list:

- 1. this is the first item;
- 2. this is the second item.

Here is an exercise:

Exercise: Show that $P \neq NP$.

Here is how to define things in the proper mathematical style. Let f_k be the AND - OR function, defined by

$$f_k(x_1, x_2, \dots, x_{2^k}) = \begin{cases} x_1 & \text{if } k = 0; \\ AND(f_{k-1}(x_1, \dots, x_{2^{k-1}}), f_{k-1}(x_{2^{k-1}+1}, \dots, x_{2^k})) & \text{if } k \text{ is even}; \\ OR(f_{k-1}(x_1, \dots, x_{2^{k-1}}), f_{k-1}(x_{2^{k-1}+1}, \dots, x_{2^k})) & \text{otherwise.} \end{cases}$$

Theorem 1.2 This is the first theorem.

Proof: This is the proof of the first theorem. We show how to write pseudo-code now.

Consider a comparison between x and y:

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if x or y or both are in S then answer accordingly else  \begin{aligned} &\text{Make the element with the larger score (say } x) \text{ win the comparison} \\ &\text{if } F(x) + F(y) < \frac{n}{t-1} \text{ then} \\ &F(x) \leftarrow F(x) + F(y) \\ &F(y) \leftarrow 0 \end{aligned}   \begin{aligned} &\text{else} \\ &S \leftarrow S \cup \{x\} \\ &r \leftarrow r+1 \end{aligned}   \end{aligned}  endif
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This concludes the proof.

1.2 Next topic

Here is a citation, just for fun [CW87].

References

[CW87] D. COPPERSMITH and S. WINOGRAD, "Matrix multiplication via arithmetic progressions," Proceedings of the 19th ACM Symposium on Theory of Computing, 1987, pp. 1–6.