RMSC4002 Data Analysis in Finance and Risk Management Science

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Abstract

Here it should be emphasized that the suggested online courses are unrelated to RMSC4002 examinations. The target audience is students who are curious about deeper understanding of machine learning.

1 Online Courses

- Linear Algebra - MIT - Prof. Gilbert Strang
  (https://ocw.mit.edu/courses/mathematics/18-06-linear-algebra-spring-2010/video-lectures/)

- Statistical Learning - Stanford University - Prof. Trevor Hastie and Rob Tibshirani
  (https://lagunita.stanford.edu/courses/HumanitiesSciences/StatLearning/Winter2016/about)

- Machine Learning - Stanford University - Prof. Andrew Ng
  (https://www.coursera.org/learn/machine-learning)

- Deep Learning - Stanford University - Prof. Andrew Ng
  (https://www.coursera.org/specializations/deep-learning)

- Python for Everybody - The University of Michigan - Prof. Charles Severance
  (https://www.coursera.org/specializations/python)

- Data Science - Johns Hopkins University - Prof. Jeff Leek, Roger Peng, Brian Caffo
  (https://www.coursera.org/specializations/jhu-data-science)

- Mathematics for Machine Learning - Imperial College London
  (https://www.coursera.org/specializations/mathematics-machine-learning)

2 Books

- Burden, R.L. & Faires, J.D. (2011). *Numerical Analysis* (9th ed.).

- Johnson, R.A. & Wichern, D.W. (2007). *Applied Multivariate Statistical Analysis* (6th ed.).

- Strang, G. (2009 & 2016). *Introduction to Linear Algebra* (4th & 5th ed.).

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[‡]GitHub repository: https://github.com/BenjaminChanChunHo/CUHK-STAT-or-RMSC-Tutorial-Note
[§]RPubs: http://rpubs.com/Benjamin_Chan_Chun_Ho