

Optimization and Computational Linear Algebra for Data Science

Lecture 11: Linear regression, matrix completion

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Warning: *This material is not meant to be lecture notes. It only gathers the main concepts and results from the lecture, without any additional explanation, motivation, examples, figures...*

- 1 Least squares
- 2 Penalized least squares: Ridge regression and Lasso
- 3 Norms for matrices
- 4 Low-rank matrix estimation and matrix completion

Further reading



References