

# Glossary of Mathematical Terms

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This glossary contains notes on mathematical terms/definitions I encounter, deem relevant to understand deeper and might want to look up on a more regular basis.

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# 1 Vectors, Matrices & Co.

## 1.1 Sparsity

Here: Sparse vectors or matrices have many zero elements. We can denote the vector in its sparse representation by only considering the indices that have non-zero elements.

See for example Chernozhukov, Goldman, Semenova and Taddy (2021) on DML for panel data

## 1.2 Next