Mathematical Methods for Machine Learning Phương Pháp Toán Cho Học Máy

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Preliminaries

Basic Mathematics for Machine Learning



Resources

[Tie20] Vũ Hữu Tiệp. Machine Learning Cơ Bản.

[DFO23] MARC PETER DEISENROTH, A. ALDO FAISAL, CHENG SOON ONG. *Mathematics for Machine Learning*. 2023.



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Audiences & Goals

Target Audience. Mainly: Engineering- & CS undergraduate students. Note: Mathematics undergraduate students, especially academic-oriented (researchers), need much more rigorously theoretical mathematical foundations for ML.

Goal/Objective

Learn enough mathematics to be able to balance our comprehension in both mathematical- & technical (engineering) aspects of Machine Learning: Adjust "suitable" coefficients $\alpha,\beta,\gamma\in(0,1)$ s.t. $\alpha+\beta+\gamma=1$ &

Maximize Goal(What, How, Why) :=
$$\alpha$$
What + β How + γ Why. (1)

where the functional $\operatorname{Goal}(\operatorname{What},\operatorname{How},\operatorname{Why})$ depends on your target $\mathsf{job}(\mathsf{s})$ & $\mathsf{purpose}(\mathsf{s})$.



Audiences & Goals

Engineering

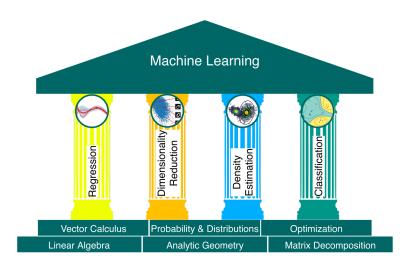
Engineering \rightarrow learn various What (definitions, tools) & mainly focus on How (technicalities, tools), a little bit on Why.

Mathematics

Mathematics: learn & build various What (definitions, concepts), mainly focus on Why (logic, rigorous proof), then on How (mathematical tools)



Prerequisites



Hình: Foundations & 4 pillars of ML. Source: [DFO23, Fig. 1.1, p. 14]

Prerequisites

Linear Algebra Probability Statistics



Artificial Neural Networks (ANNs)

