Greg Yang-Book List:

The books Greg Yang mentioned on @xai spaces are "Linear Algebra Done Right" by Axler and "Naive Set Theory" by Halmos. Other math books that he said really enjoyed over the years:

"Introduction to Algorithms" by Thomas H. Cormen & Charles E. Leiserson & Ronald L. Rivest & Clifford Stein
"Information Theory, Inference and Learning Algorithms" by David J. C. MacKay
"Introduction to Quantum Mechanics" by David J. Griffiths
"Probability Theory: The Logic of Science" by E. T. Jaynes & G. Larry Bretthorst
"Topology" by James R. Munkres
"Representation Theory: A First Course" by William Fulton & Joe Harris
"Probability and Random Processes" by Geoffrey R. Grimmett & David R. Stirzaker
"Computational Complexity: A Modern Approach" by Sanjeev Arora & Boaz Barak
"A Course in Mathematical Logic for Mathematicians" by Yu. I. Manin & Neal Koblitz & B. Zilber
"Model Theory: An Introduction" by David Marker
"Category Theory" by Steve Awodey
"Quantum Computation and Quantum Information" by Michael A. Nielsen & Isaac L. Chuang
"Recursively Enumerable Sets and Degrees" by Robert I. Soare
"Introduction to Homotopy Theory" by Martin Arkowitz
"Set Theory" by Thomas Jech
"Computable Analysis: An Introduction" by Klaus Weihrauch
"Elements of Finite Model Theory" by Leonid Libkin
"Measure Theory vol 1 + 2" by Vladimir I. Bogachev
"Introduction to Smooth Manifolds" by John M. Lee
"An Introduction to Manifolds" by Loring W. Tu
"An Introduction to Algebraic Topology" by Joseph Rotman
"The Red Book of Varieties and Schemes" by David Mumford
"Categories for the Working Mathematician" by Saunders Mac Lane
"Algebra" by Saunders Mac Lane & Garrett Birkhoff
"Introductory Functional Analysis With Applications" by Erwin Kreyszig
"An Introduction to Homological Algebra" by Charles A. Weibel
"Modal Logic" by Patrick Blackburn & Maarten de Rijke & Yde Venema
"Riemannian Manifolds: An Introduction to Curvature" by John M. Lee
"Introduction to Topological Manifolds" by John M. Lee
"Analysis of Boolean Functions" by Ryan O'Donnell
"Certified Programming With Dependent Types: A Pragmatic Introduction to the Coq Proof Assistant" by Adam Chlipala
"Machine Learning: A Probabilistic Perspective " by Kevin P. Murphy
"Methods of Information Geometry" by Shun-Ichi Amari & Hiroshi Nagaoka
"Nonlinear Dynamics and Chaos: With Applications to Physics, Biology, Chemistry, and Engineering" by Steven Henry Strogatz
"An Introduction to Ergodic Theory" by Peter Walters
"Mathematical Control Theory: Deterministic Finite Dimensional Systems" by Eduardo D. Sontag

"Reinforcement Learning: An Introduction" by Richard S. Sutton & Andrew G. Barto
"Lectures on Polytopes" by Günter M. Ziegler
"Combinatorial Commutative Algebra" by Ezra Miller & Bernd Sturmfels
"Information, Physics, and Computation" by Marc Mézard, Andrea Montanari
"Topics in Random Matrix Theory" by Terence Tao
"A Course in P-Adic Analysis" by Alain M. Robert
"What Is a Quantum Field Theory?" by Michel Talagrand