Los Angeles, California

UCLA Anderson Math Bootcamp

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UCLA Anderson

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About Me

About Me

- charles.tutoring@gmail.com
- `github.com/charlesrambo`
- `linkedin.com/in/charlesrambo`

Please email your questions to me at my gmail account. Also, please feel free to connect with me on LinkedIn!

Education

MFE from UCLA in 2020

BA in Mathematics from UC Berkeley in 2009

Experience

SSI Investment Management

Portfolio Research Analyst (3 years)

- Firm specializes in convertible securities
- I do valuation, credit, equity, and portfolio construction from a quantitative perspective.

Rambo Tutoring (Self-Employed)

Math tutor and author (10 years)

- Did tutoring for Precalculus, Calculus, linear algebra, differential equations, statistics, probability, and more!
- Wrote study material as well! Check out my stuff on Amazon.com!

How the Course Works

How the Course Works

- Videos emailed out
- Notes and homework posted at

  `github.com/charlesrambo/math_bootcamp_24`
- Grade of 70% or better to pass
- No exams

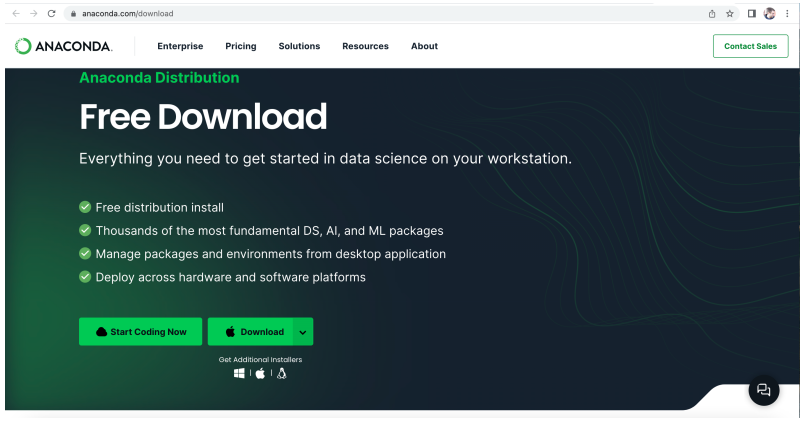
Homework

- Can work in teams of up to four people
- Make sure everybody's name is on the homework when you submit
- Email homework solutions to me at charles.tutoring@gmail.com
- Homework will be math problems which require some programming
- Please submit as an html or pdf file; no screenshots, ipynb, or py files please
- I look over the code but I don't run it so more important to make things readable than runable
- Due dates posted on homework
- Three assignments and one make-up assignment if you missed one or did badly

Python

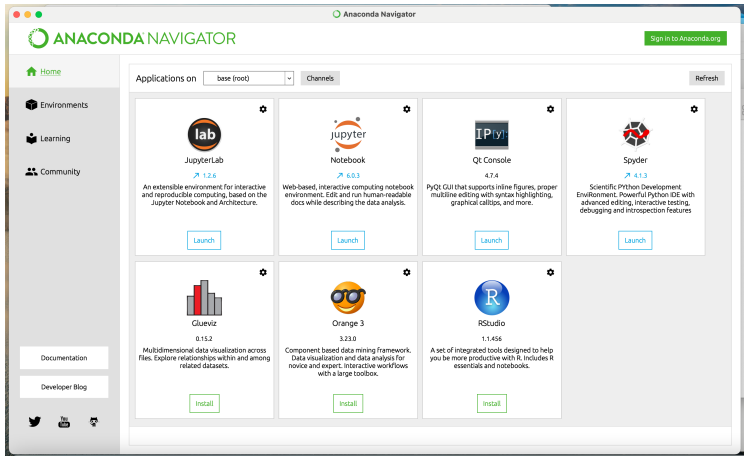
Python Installation

- We'll be using Python.
- If you haven't used Python before, I suggest downloading Anaconda at `https://www.anaconda.com/download`



Anaconda

After you've installed and opened Anaconda, a screen like this will appear. You have several choices for IDEs. Spyder is useful for data analysis. Jupyter Notebook is popular for explanatory work, so students and teachers tend to use it. You can use any IDE.



Packages

Several popular modules (packages) are preinstalled in Anaconda.

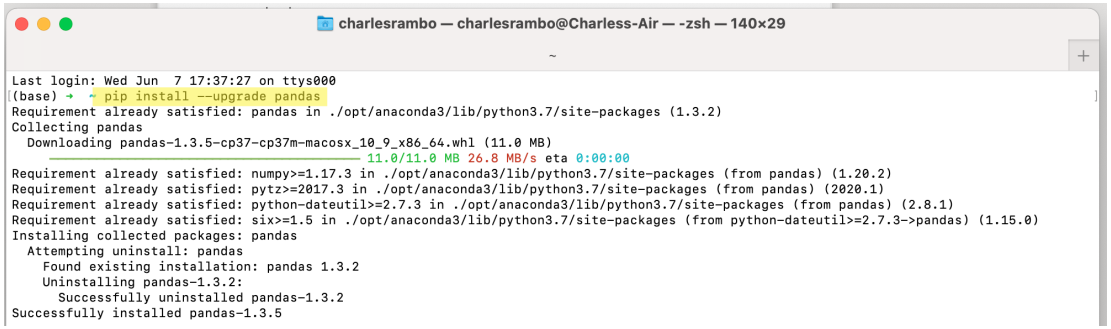
- *NumPy*: Useful math functions.
- *Matplotlib:* Graphing. Somewhat quirky syntax but very popular nonetheless.
- *SciPy*: Scientific computing functions.

Package Installation

To install a new module, go into Terminal, and type

```
pip install ...
```

In this example, I'm upgrading pandas. Your Terminal will probably look differently.



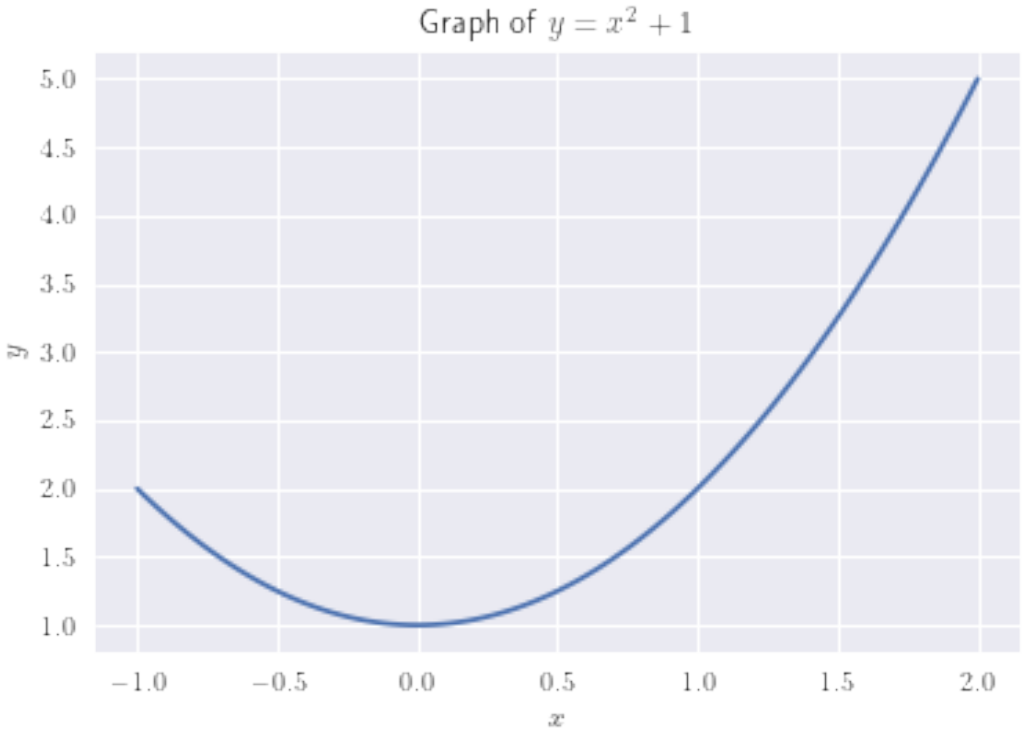
Python Graphing Example

Example

Let $f(x) = x^2 + 1$. Use Python to graph f on the domain $[-1, 2]$.

```
# Import modules
import numpy as np
import matplotlib.pyplot as plt

# These steps add style; less important

# Use latex
plt.rcParams['text.usetex'] = True

# Use Seaborn style
plt.style.use('seaborn')

# Define f
def f(x):
    return x**2 + 1

# Another option is to use a lambda
    function
# f = lambda x: x**2 + 1

# Get 100 x-values on [-1, 2]
x_vals = np.linspace(-1, 2, 100)

# Use list comprehension to get y-values
y_vals = [f(x) for x in x_vals]

# Automatically vectorized so this works
    too
# y_vals = f(x_vals)

# Generate the plot
plt.plot(x_vals, y_vals)

# Label the x-axis
plt.xlabel(r'$x$')

# Label the y-axis
plt.ylabel(r'$y$')

# Give the graph a title
plt.title(r'Graph of $y = x^2 + 1$')

# Save the figure
plt.savefig(path + r'ex0-1')

# Display the plot
plt.show()
```

Python Graphing Result



Python Optimization Example

Example

Use Python to find the minimum of $f(x) = x^2 + 1$ on the interval $[-1, 2]$.

Solution. From the graph on the previous page, we know that the minimum is $y = 1$ which occurs when $x = 0$. But let's use Python to verify this. Suppose the code above is still in our local environment.

Python Optimization Example Cont.

```python
# Import minimize from scipy
from scipy.optimize import minimize

# Define f
def f(x):
  return x**2 + 1

# Minimize function; set bounds equal to the domain
minimize(f, x0 = [1], bounds = [(-1, 2)])
```

The output is shown below.

```
     fun: array([1.])
hess_inv: <1x1 LbfgsInvHessProduct with dtype=float64>
     jac: array([0.])
 message: b'CONVERGENCE: NORM_OF_PROJECTED_GRADIENT_<=_PGTOL'
    nfev: 8
     nit: 2
  status: 0
 success: True
       x: array([-2.20890595e-10])
```