Prerequisite review

Fraida Fund

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This course is mathematically oriented, and undergraduate-level knowledge of probability and linear algebra is a prerequisite. If you need to brush up, here's what you should review:

- Review of Probability Theory (http://cs229.stanford.edu/section/cs229-prob.pdf)
- In Boyd and Vandenberghe "Introduction to Applied Linear Algebra" (http://vmls-book.stanford.edu/vmls.pdf):
  - Section I, Chapter 1 (Vectors): vectors, vector addition, scalar-vector multiplication, inner product (dot product)
  - Section I, Chapter 3 (Norm and distance): Norm of a vector, euclidean distance
  - Section II, Chapter 5 (Matrices): matrix notation, zero and identity matrices, sparse matrices, matrix transposition, matrix addition, scalar-matrix multiplication, matrix norm, matrix-vector multiplication
  - Section II, Chapter 8 (Linear equations): systems of linear equations
  - Section II, Chapter 10 (Matrix multiplication): matrix-matrix multiplication
  - Section II, Chapter 11 (Matrix inverses): Inverse, solving a system of linear equations
  - Also a quick optimization review: Appendix C (Derivatives and optimization)