

Singular Value Decomposition

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Readings

- In addition to the lecture notes, the following are required readings:
- Chapter 2.7, 5.3-5.5, 7, 8.3, 8.4 hyvarinenetal200lica

1 Contextualization: Blind Source Separation Problem

References

[1] Rasmussen, et al. (2006). Gaussian Processes In Machine Learning.

[2] Sheffield, S. (2007). "Gaussian Free Fields for Mathematicians". In: 139 (3-4), pp. 521-541.