

Introduction

Machine Learning Prerequisites

Step1: Fundamental Linear Algebra

Step2: Optimization

Step3: Probability and Statistics

Step4: Programming with Python

Step5: Machine Learning Models

Convex Optimization for Machine Learning with Mathematica Applications

Contents


	Topics	Date	Time
Lecture 1.	Mathematica Notebooks	11-9-2022	1:00 p.m.
Lecture 2.	Single-Variable Optimization Without Constraints	12-9-2022	11:00 a.m.
Lecture 3.	Multi-Variable Optimization Without Constraints	13-9-2022	11:00 a.m.
Lecture 4.	Multi-Variable Optimization with Equality Constraints	18-9-2022	11:00 a.m.
Lecture 5.	Multi-Variable Optimization with Inequality Constraints	19-9-2022	11:00 a.m.
Lecture 6.	Euclidean Space \mathbb{R}^n	20-9-2022	11:00 a.m.
Lecture 7.	Quadratic Forms and Definite Matrices	25-9-2022	11:00 a.m.
Lecture 8.	Convex Sets and Cones	26-9-2022	11:00 a.m.
Lecture 9.	Convex Functions	27-9-2022	11:00 a.m.
Lecture 10.	Sub-gradient of Convex Functions	2-10-2022	11:00 a.m.
Lecture 11.	Convex Optimization Problems	3-10-2022	11:00 a.m.
Lecture 12.	Gradient Descent Method	9-10-2022	11:00 a.m.
Lecture 13.	Stochastic Gradient Descent	10-10-2022	11:00 a.m.
Lecture 14.	Newton Method	16-10-2022	11:00 a.m.
Lecture 15.	Quasi-Newton Methods	17-10-2022	11:00 a.m.

Big Names

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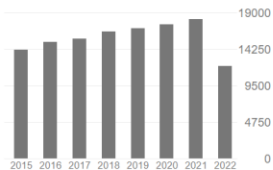
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Professor of Electrical Engineering, Computer Science, and Management Science, [Stanford](#)
Verified email at stanford.edu - [Homepage](#)
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TITLE	CITED BY	YEAR
Convex Optimization S Boyd, L Vandenberghe Cambridge University Press	65066	2004
Linear matrix inequalities in system and control theory S Boyd, L El Ghaoui, E Feron, V Balakrishnan Philadelphia, USA: SIAM 15	27303	1994
Distributed optimization and statistical learning via the alternating direction method of multipliers S Boyd, N Parikh, E Chu, B Peleato, J Eckstein Now Publishers Inc 3, 1-122	18203	2011
CVX: Matlab software for disciplined convex programming M Grant, S Boyd, Y Ye	12705 *	2008
Semidefinite programming L Vandenberghe, S Boyd SIAM review 38 (1), 49-95	5520	1996
Enhancing Sparsity by Reweighted ℓ_1 Minimization EJ Candès, MB Wakin, SP Boyd	5148 *	2007

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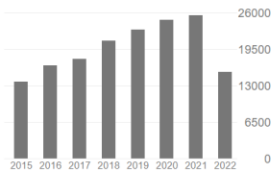
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TITLE	CITED BY	YEAR
Latent dirichlet allocation DM Blei, AY Ng, MI Jordan Journal of machine Learning research 3 (Jan), 993-1022	44488	2003
On spectral clustering: Analysis and an algorithm A Ng, M Jordan, Y Weiss Advances in neural information processing systems 14	10587	2001
ROS: an open-source Robot Operating System M Quigley, K Conley, B Gerkey, J Faust, T Foote, J Leibs, R Wheeler, ... ICRA workshop on open source software 3 (3.2), 5	10104	2009
Rectifier nonlinearities improve neural network acoustic models AL Maas, AY Hannun, AY Ng Proc. icml 30 (1), 3	6731	2013
Recursive deep models for semantic compositionality over a sentiment treebank R Socher, A Perelygin, J Wu, J Chuang, CD Manning, AY Ng, C Potts Proceedings of the 2013 conference on empirical methods in natural language ...	6552	2013
Reading digits in natural images with unsupervised feature learning Y Netzer, T Wang, A Coates, A Bissacco, B Wu, AY Ng	3942	2011

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Approaching the basis-set limit of the dRPA correlation energy with explicitly correlated and Projector Augmented-wave methods	2022	
M Humer, ME Harding, M Schlipf, A Taheridehkordi, Z Sukurma, ... arXiv preprint arXiv:2208.14726		
Combining Machine Learning and Many-body Calculations: Coverage-Dependent Adsorption of CO on Rh (111)	2022	
P Liu, J Wang, N Avargues, C Verdi, A Singraber, F Karsai, XQ Chen, ... arXiv preprint arXiv:2208.09647		
Core-hole excitations using the projector augmented-wave method and the Bethe-Salpeter equation	2022	
M Unzog, A Tal, G Kresse arXiv preprint arXiv:2206.11544		
Zero-point Renormalization of the Band Gap of Semiconductors and Insulators Using the PAW Method	2022	
M Engel, H Miranda, L Chaput, A Togo, C Verdi, M Marsman, G Kresse arXiv preprint arXiv:2205.04265		
Machine learning density functionals from the random-phase approximation	2022	
S Riemelmoser, C Verdi, M Kaltak, G Kresse Bulletin of the American Physical Society		

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Co-authors [VIEW ALL](#)

Convex Optimization for Machine Learning (Books)

- 1- Edwin K. P. Chong, Stanislaw H. Zak , **An Introduction to Optimization** (2013).
- 2- Deb Kalyanmoy, **Optimization for Engineering Design: Algorithms and Examples** (2012).
- 3- Mykel J. Kochenderfer, Tim A. Wheeler, **Algorithms for Optimization** (2019).
- 4- Richard Bronson, **Operations Research** -Schaum Outline Series (1981).
- 5- Jorge Nocedal, Stephen J. Wright, **Numerical Optimization** (2006).

- 6- Stephen Boyd, Lieven Vandenberghe, **Convex Optimization** (2004).
- 7- R. Tyrrell Rockafellar, **Convex analysis** (1970).
- 8- Boris S. Mordukhovich, Nguyen Mau Nam, **An Easy Path to Convex Analysis and Applications** (2014).

Convex Optimization for Machine Learning (YouTube Playlists)

1. Convex Optimization I

**Stephen Boyd, Book(Convex Optimization)
Stanford University**

<https://www.youtube.com/watch?v=McLq1hEq3UY&list=PL3940DD956CDF0622>

2. Optimization Algorithms

**Constantine Caramanis
University of Texas at Austin**

https://www.youtube.com/channel/UCSv1_NZITsPI-abaCWtRrJg/playlists

3. Convex Optimization

**Nam Nguyen Book (An Easy Path to Convex Analysis and Applications)
Portland State University**

<https://www.youtube.com/channel/UCZaO1k-BRgRQkG3SDLsIQwA/playlists>

4. Large-scale convex optimization

Sebastian Banert

https://www.youtube.com/watch?v=84dDr6BJJmk&list=PLK8999LLfv8vABhiYsGq_gYCMrY0tpw4t

5. Optimization methods for ML

Julius Pfrommer

https://www.youtube.com/watch?v=4_jiFQXPAsw&list=PLdkTDauaUnQpzuOCZyUUZc0lxf4-PXNR5

6. Convex Optimization I

**Sebastien Bubeck
Microsoft Research**

<https://www.youtube.com/watch?v=77DjImkfc9E&list=PLAsrIO2SCuzCMf5p7YaC4WJCgrlXOyqYl>

7. Convex Optimization CMU 2018 fall

Ryan Tibshirani

Carnegie Mellon University

<https://www.youtube.com/watch?v=Di9f47LAzHQ&list=PLRPU00LaonXQ27RBcq6jFJnylbGw5azOI>

8. Optimization Methods in Engineering Design

Saroj Kumar Patel

NITR

https://www.youtube.com/watch?v=QTi0Mv7DGDs&list=PL7XCYAQpq_DPkyrj-LEi5Gn73Xx_u-J1Q

9. Convex Optimization

Ahmad Bazzi

New York University Abu Dhabi

<https://www.youtube.com/watch?v=SHJuGASzwIE&list=PL-DDW8QIRjNOVxrU2efygBw0xADVOgpmw>

10. Optimization

Waleed A. Yousef

Helwan University

https://www.youtube.com/watch?v=fz9XoDHxkzY&list=PLoK2Lr1miEm_Y3uZXLCPywdXL5oqKe7d3

11. Applied Optimization for Wireless

Aditya Jagannatham

IITK

https://www.youtube.com/watch?v=Ga4WaN_u88&list=PLFW6lRTa1g83Z2YAcz7kxrcPI2nJK6hjP