General information

DS-GA 1013 / MATH-GA 2824 Mathematical Tools for Data Science

https://cims.nyu.edu/~cfgranda/pages/MTDS_spring20/index.html

Sreyas Mohan and Carlos Fernandez-Granda

Prerequisites

- Calculus

- Linear algebra

- Probability

Lecture

- Thursday 3:30-5:10 pm, 60 5th Ave (CDS) room 150

Recitation

- Monday 3:30-4:20 pm, 60 5th Ave (CDS) room 150

Material

Self-contained notes (subject to modifications) + slides

Highly recommended: Read class notes before the lecture

Additional references on the course website

Grading policy

Homework (30%) + Midterm (30%) + Proposal (10%) + Project (30%)

Homework

- ▶ Due Sundays at 11 PM through Gradescope

- ▶ OK to discuss, but write up your **own** solutions

- ▶ **Late policy**: You are allowed to hand in homework up to 2 days later than the deadline **twice** during the semester. Any other late homeworks will not be accepted, without exceptions.

Project

- ▶ Goal: Investigate a **specific** application of mathematics to data science

- ▶ Can be carried out in groups of two.

- ▶ Feel free to drop by office hours to discuss topic

- ▶ We offer a limited number of research projects. Details in *Project* page of website. To apply, write to Sreyas by **February 10** with a list of projects ranked by preference.

Piazza

- Please join, link on the website

- Please answer each others question on Piazza. We only guarantee an answer within 48 hours.