

MATHS FOR DATA SCIENCE

CHEAT SHEET



$$f(\omega) = \int_{-\infty}^{\infty} f(x) \cdot e^{-2\pi i x \omega}$$

$$\frac{\cos \alpha}{\sin \alpha} = \cot \alpha$$





1 LINEAR ALGEBRA

Concepts & Formulas:

- Vectors (v): Used to represent data points, features. $v = [v_1, v_2, \dots, v_n]$
- Matrices (A): Two-dimensional arrays of numbers, used for data representation, transformations. $A [a_{ij}]$ where i is the row index, and j is the column index.
- Matrix Multiplication: $C = AB$ where $c_{ij} = \sum_k a_{ik} b_{kj}$
- Determinant: A scalar value that can be computed from the elements of a square matrix.
- Eigenvalues & Eigenvectors: Solve $Av = \lambda v$. Eigenvalues (λ) are scalars, eigenvectors (v) are vectors.

Usage:

Fundamental in machine learning algorithms, especially in dimensionality reduction (PCA), systems of linear equations.

Glossary:

Matrix (A): Rectangular array of numbers.

Vector (v): Special case of matrix with only one column.



2 PROBABILITY

Concepts & Formulas:

Probability of Event ($P(A)$): $P(A) = \frac{\text{Number of favorable outcomes}}{\text{Total number of outcomes}}$

Conditional Probability: $P(A/B) = \frac{P(A \cap B)}{P(B)}$

Bayes' Theorem: $P(A/B) = \frac{P(B/A)P(A)}{P(B)}$

Probability Distributions: Normal, Binomial, Poisson distributions.

Usage:

Understanding data distributions, modeling uncertainty, basis for statistical inference and predictive models.

Glossary:

Event (A): Outcome or set of outcomes in an experiment



3 CALCULUS

Concepts & Formulas:

Derivative ($f'(x)$): Represents the rate of change of a function. $f'(x) =$

$$\lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

Integral ($F(x)$): Represents the area under the curve of a function. $F(x) =$

$$\int f(x) dx$$

Gradient (∇t): Vector derivative in multivariate cases.

Usage:

Optimization problems, understanding change in algorithms, backpropagation in neural networks.

Glossary:

Function ($f(x)$): Relationship where each input is related to exactly one output.

Derivative ($f'(x)$): Instantaneous rate of change.



4 STATISTICS

Concepts & Formulas:

Mean(μ): $\mu = \frac{1}{N} \sum_{i=1}^N x_i$

Variance (σ^2): $\sigma^2 = \frac{1}{N} \sum_{i=1}^N (x_i - \mu)^2$

Standard Deviation (σ): $\sigma = \sqrt{\sigma^2}$

Correlation Coefficient (ρ): $\rho = \frac{\text{cov}(X,Y)}{\sigma_X \sigma_Y}$

Usage:

Descriptive analysis, hypothesis testing, regression analysis, data exploration.

Glossary:

Mean (μ): Average of all data points.

Variance (σ^2): Measure of data spread.



5 ALGORITHMIC COMPLEXITY

Concepts & Formulas:

Big O Notation:

Describes the upper bound of the time complexity of an algorithm. E.g., $O(n)$, $O(n^2)$.

Usage:

Evaluating and comparing the efficiency of algorithms, especially in handling large datasets.

Glossary:

Big O ($O(n)$): Upper bound of the time complexity.



⑥ HYPOTHESIS TESTING

Concepts & Formulas:

Null Hypothesis (H_0):

The hypothesis that there is no significant difference or effect.

P-value:

Probability of observing data at least as extreme as the data observed, under H_0 .

Z-test, t-test, Chi-square test:

Depending on data type and sample size.

Usage:

Making inferences about populations based on sample data, A/B testing.

Glossary:

Null Hypothesis (H_0): Default assumption that there is no effect or difference.



7 FUNCTIONS

Concepts & Formulas:

Function:

A relation where each input has a single output. E.g. $f(x) = x^2$

Polynomial, Exponential, Logarithmic Functions: Common function types in data analysis.

Usage:

Modelling relationships between variables, algorithmic implementations.

Glossary:

Function ($f(x)$): Relation from inputs to outputs.



8 DISCRETE MATHEMATICS

Concepts & Formulas:

Combinatorics:

Study of counting. E.g., Permutations and Combinations.

Graph Theory:

Study of graphs and networks.

Usage:

Algorithm design, network analysis, complexity analysis.

Glossary:

Graph:

A set of nodes connected by edges.



9 MATRIX COMPUTATIONS IN MACHINE LEARNING

Concepts & Formulas:

Matrix Inversion, Eigenvalue Decomposition: Important for algorithms like PCA.

Usage:

Data transformation, feature extraction.

Glossary:

Matrix Inversion:

Finding a matrix that, when multiplied with the original, yields the identity matrix.