

Contents

Preface

I Vectors

1 Vectors

1.1 Vectors	3
1.2 Vector addition	11
1.3 Scalar-vector multiplication	15
1.4 Inner product	19
1.5 Complexity of vector computations	22
Exercises	25

2 Linear functions

2.1 Linear functions	29
2.2 Taylor approximation	35
2.3 Regression model	38
Exercises	42

3 Norm and distance

3.1 Norm	45
3.2 Distance	48
3.3 Standard deviation	52
3.4 Angle	56
3.5 Complexity	63
Exercises	64

4 Clustering

4.1 Clustering	69
4.2 A clustering objective	72
4.3 The k -means algorithm	74
4.4 Examples	79
4.5 Applications	85
Exercises	87

5	Linear independence	89
5.1	Linear dependence	89
5.2	Basis	91
5.3	Orthonormal vectors	95
5.4	Gram–Schmidt algorithm	97
	Exercises	103
II	Matrices	105
6	Matrices	107
6.1	Matrices	107
6.2	Zero and identity matrices	113
6.3	Transpose, addition, and norm	115
6.4	Matrix-vector multiplication	118
6.5	Complexity	122
	Exercises	124
7	Matrix examples	129
7.1	Geometric transformations	129
7.2	Selectors	131
7.3	Incidence matrix	132
7.4	Convolution	136
	Exercises	144
8	Linear equations	147
8.1	Linear and affine functions	147
8.2	Linear function models	150
8.3	Systems of linear equations	152
	Exercises	159
9	Linear dynamical systems	163
9.1	Linear dynamical systems	163
9.2	Population dynamics	164
9.3	Epidemic dynamics	168
9.4	Motion of a mass	169
9.5	Supply chain dynamics	171
	Exercises	174
10	Matrix multiplication	177
10.1	Matrix-matrix multiplication	177
10.2	Composition of linear functions	183
10.3	Matrix power	186
10.4	QR factorization	189
	Exercises	191

11 Matrix inverses	199
11.1 Left and right inverses	199
11.2 Inverse	202
11.3 Solving linear equations	207
11.4 Examples	210
11.5 Pseudo-inverse	214
Exercises	217
III Least squares	223
12 Least squares	225
12.1 Least squares problem	225
12.2 Solution	227
12.3 Solving least squares problems	231
12.4 Examples	234
Exercises	239
13 Least squares data fitting	245
13.1 Least squares data fitting	245
13.2 Validation	260
13.3 Feature engineering	269
Exercises	279
14 Least squares classification	285
14.1 Classification	285
14.2 Least squares classifier	288
14.3 Multi-class classifiers	297
Exercises	305
15 Multi-objective least squares	309
15.1 Multi-objective least squares	309
15.2 Control	314
15.3 Estimation and inversion	316
15.4 Regularized data fitting	325
15.5 Complexity	330
Exercises	334
16 Constrained least squares	339
16.1 Constrained least squares problem	339
16.2 Solution	344
16.3 Solving constrained least squares problems	347
Exercises	352

17 Constrained least squares applications	357
17.1 Portfolio optimization	357
17.2 Linear quadratic control	366
17.3 Linear quadratic state estimation	372
Exercises	378
18 Nonlinear least squares	381
18.1 Nonlinear equations and least squares	381
18.2 Gauss–Newton algorithm	386
18.3 Levenberg–Marquardt algorithm	391
18.4 Nonlinear model fitting	399
18.5 Nonlinear least squares classification	401
Exercises	412
19 Constrained nonlinear least squares	419
19.1 Constrained nonlinear least squares	419
19.2 Penalty algorithm	421
19.3 Augmented Lagrangian algorithm	422
19.4 Nonlinear control	425
Exercises	434
Appendices	437
A Notation	439
B Complexity	441
C Derivatives and optimization	443
C.1 Derivatives	443
C.2 Optimization	447
C.3 Lagrange multipliers	448
D Further study	451
Index	455