

Linear Algebra And Probability For Computer Science Applications

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Coding the Matrix - Philip N. Klein 2013-07
An engaging introduction to vectors and matrices and the algorithms that operate on

them, intended for the student who knows how to program. Mathematical concepts and computational problems are motivated by

applications in computer science. The reader learns by "doing," writing programs to implement the mathematical concepts and using them to carry out tasks and explore the applications. Examples include: error-correcting codes, transformations in graphics, face detection, encryption and secret-sharing, integer factoring, removing perspective from an image, PageRank (Google's ranking algorithm), and cancer detection from cell features. A companion web site, codingthematrix.com provides data and support code. Most of the assignments can be auto-graded online. Over two hundred illustrations, including a selection of relevant "xkcd" comics. Chapters: "The Function," "The Field," "The Vector," "The Vector Space," "The Matrix," "The Basis," "Dimension," "Gaussian Elimination," "The Inner Product," "Special Bases," "The Singular Value Decomposition," "The Eigenvector," "The Linear Program" A new edition of this text, incorporating corrections and an expanded

index, has been issued as of September 4, 2013, and will soon be available on Amazon.

Probability and Statistics for Computer Science - James L. Johnson 2011-09-09

Comprehensive and thorough development of both probability and statistics for serious computer scientists; goal-oriented: "to present the mathematical analysis underlying probability results" Special emphases on simulation and discrete decision theory Mathematically-rich, but self-contained text, at a gentle pace Review of calculus and linear algebra in an appendix Mathematical interludes (in each chapter) which examine mathematical techniques in the context of probabilistic or statistical importance Numerous section exercises, summaries, historical notes, and Further Readings for reinforcement of content [Linear Algebra and Probability for Computer Science Applications](#) - Ernest Davis 2012-05-02 Based on the author's course at NYU, Linear Algebra and Probability for Computer Science

Applications gives an introduction to two mathematical fields that are fundamental in many areas of computer science. The course and the text are addressed to students with a very weak mathematical background. Most of the chapters discuss relevant MATLAB functi

Probability and Statistics for Data Science - Norman Matloff 2019

Probability and Statistics for Data Science: Math + R + Data covers "math stat"--distributions, expected value, estimation etc.--but takes the phrase "Data Science" in the title quite seriously: * Real datasets are used extensively. * All data analysis is supported by R coding. * Includes many Data Science applications, such as PCA, mixture distributions, random graph models, Hidden Markov models, linear and logistic regression, and neural networks. * Leads the student to think critically about the "how" and "why" of statistics, and to "see the big picture." * Not "theorem/proof"-oriented, but concepts and models are stated in a

mathematically precise manner. Prerequisites are calculus, some matrix algebra, and some experience in programming. Norman Matloff is a professor of computer science at the University of California, Davis, and was formerly a statistics professor there. He is on the editorial boards of the Journal of Statistical Software and The R Journal. His book Statistical Regression and Classification: From Linear Models to Machine Learning was the recipient of the Ziegel Award for the best book reviewed in Technometrics in 2017. He is a recipient of his university's Distinguished Teaching Award. experience in programming. Norman Matloff is a professor of computer science at the University of California, Davis, and was formerly a statistics professor there. He is on the editorial boards of the Journal of Statistical Software and The R Journal. His book Statistical Regression and Classification: From Linear Models to Machine Learning was the recipient of the Ziegel Award for the best book reviewed in Technometrics in

2017. He is a recipient of his university's Distinguished Teaching Award.

Linear Algebra and Probability for Computer Science Applications - Ernest Davis
2012-05-02

Based on the author's course at NYU, Linear Algebra and Probability for Computer Science Applications gives an introduction to two mathematical fields that are fundamental in many areas of computer science. The course and the text are addressed to students with a very weak mathematical background. Most of the chapters discuss relevant MATLAB® functions and features and give sample assignments in MATLAB; the author's website provides the MATLAB code from the book. After an introductory chapter on MATLAB, the text is divided into two sections. The section on linear algebra gives an introduction to the theory of vectors, matrices, and linear transformations over the reals. It includes an extensive discussion on Gaussian elimination, geometric

applications, and change of basis. It also introduces the issues of numerical stability and round-off error, the discrete Fourier transform, and singular value decomposition. The section on probability presents an introduction to the basic theory of probability and numerical random variables; later chapters discuss Markov models, Monte Carlo methods, information theory, and basic statistical techniques. The focus throughout is on topics and examples that are particularly relevant to computer science applications; for example, there is an extensive discussion on the use of hidden Markov models for tagging text and a discussion of the Zipf (inverse power law) distribution. Examples and Programming Assignments The examples and programming assignments focus on computer science applications. The applications covered are drawn from a range of computer science areas, including computer graphics, computer vision, robotics, natural language processing, web search, machine learning, statistical

analysis, game playing, graph theory, scientific computing, decision theory, coding, cryptography, network analysis, data compression, and signal processing. Homework Problems Comprehensive problem sections include traditional calculation exercises, thought problems such as proofs, and programming assignments that involve creating MATLAB functions.

Analyzing Markov Chains using Kronecker Products - Tugrul Dayar 2012-07-25

Kronecker products are used to define the underlying Markov chain (MC) in various modeling formalisms, including compositional Markovian models, hierarchical Markovian models, and stochastic process algebras. The motivation behind using a Kronecker structured representation rather than a flat one is to alleviate the storage requirements associated with the MC. With this approach, systems that are an order of magnitude larger can be analyzed on the same platform. The

developments in the solution of such MCs are reviewed from an algebraic point of view and possible areas for further research are indicated with an emphasis on preprocessing using reordering, grouping, and lumping and numerical analysis using block iterative, preconditioned projection, multilevel, decompositional, and matrix analytic methods. Case studies from closed queueing networks and stochastic chemical kinetics are provided to motivate decompositional and matrix analytic methods, respectively.

Mathematics for Computer Science - Eric Lehman 2017-03-08

This book covers elementary discrete mathematics for computer science and engineering. It emphasizes mathematical definitions and proofs as well as applicable methods. Topics include formal logic notation, proof methods; induction, well-ordering; sets, relations; elementary graph theory; integer congruences; asymptotic notation and growth of

functions; permutations and combinations, counting principles; discrete probability. Further selected topics may also be covered, such as recursive definition and structural induction; state machines and invariants; recurrences; generating functions.

Numerical Linear Algebra for Applications

in Statistics - James E. Gentle 2012-12-06
Accurate and efficient computer algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors. Regardless of the software system used, the book describes and gives examples of the use of modern computer software for numerical linear algebra. It begins with a discussion of the basics of numerical computations, and then describes the relevant properties of matrix inverses, factorisations, matrix and vector norms, and other topics in linear algebra. The book is essentially self-contained, with the topics addressed constituting the essential material for an

introductory course in statistical computing. Numerous exercises allow the text to be used for a first course in statistical computing or as supplementary text for various courses that emphasise computations.

Newsletter - 1977

Probability and Statistics for Computer Scientists - Michael Baron 2018-11-14

In modern computer science, software engineering, and other fields, the need arises to make decisions under uncertainty. Presenting probability and statistical methods, simulation techniques, and modeling tools, Probability and Statistics for Computer Scientists helps students solve problems and make optimal decisions in uncertain conditions

Kronecker Modeling and Analysis of Multidimensional Markovian Systems - Tuğrul Dayar 2018-09-21

This work considers Kronecker-based models with finite as well as countably infinite state

spaces for multidimensional Markovian systems by paying particular attention to those whose reachable state spaces are smaller than their product state spaces. Numerical methods for steady-state and transient analysis of Kronecker-based multidimensional Markovian models are discussed in detail together with implementation issues. Case studies are provided to explain concepts and motivate use of methods. Having grown out of research from the past twenty years, this book expands upon the author's previously published book *Analyzing Markov Chains using Kronecker Products* (Springer, 2012). The subject matter is interdisciplinary and at the intersection of applied mathematics and computer science. The book will be of use to researchers and graduate students with an understanding of basic linear algebra, probability, and discrete mathematics. [Probability and Statistics for Computer Scientists](#) - Michael Baron 2013-08-05 Student-Friendly Coverage of Probability,

Statistical Methods, Simulation, and Modeling Tools Incorporating feedback from instructors and researchers who used the previous edition, *Probability and Statistics for Computer Scientists, Second Edition* helps students understand general methods of stochastic modeling, simulation, and data analysis; make o *Probability for Machine Learning* - Jason Brownlee 2019-09-24

Probability is the bedrock of machine learning. You cannot develop a deep understanding and application of machine learning without it. Cut through the equations, Greek letters, and confusion, and discover the topics in probability that you need to know. Using clear explanations, standard Python libraries, and step-by-step tutorial lessons, you will discover the importance of probability to machine learning, Bayesian probability, entropy, density estimation, maximum likelihood, and much more.

Introduction to Probability and Statistics Using R - G. Jay Kerns 2010-01-10

This is a textbook for an undergraduate course in probability and statistics. The approximate prerequisites are two or three semesters of calculus and some linear algebra. Students attending the class include mathematics, engineering, and computer science majors.

Computer Science and the Mathematical Sciences - 1978

Linear Algebra and Matrix Analysis for Statistics - Sudipto Banerjee 2014-06-06

Linear Algebra and Matrix Analysis for Statistics offers a gradual exposition to linear algebra without sacrificing the rigor of the subject. It presents both the vector space approach and the canonical forms in matrix theory. The book is as self-contained as possible, assuming no prior knowledge of linear algebra. The authors first address the rudimentary mechanics of linear systems using Gaussian elimination and the resulting decompositions. They introduce Euclidean vector spaces using less abstract

concepts and make connections to systems of linear equations wherever possible. After illustrating the importance of the rank of a matrix, they discuss complementary subspaces, oblique projectors, orthogonality, orthogonal projections and projectors, and orthogonal reduction. The text then shows how the theoretical concepts developed are handy in analyzing solutions for linear systems. The authors also explain how determinants are useful for characterizing and deriving properties concerning matrices and linear systems. They then cover eigenvalues, eigenvectors, singular value decomposition, Jordan decomposition (including a proof), quadratic forms, and Kronecker and Hadamard products. The book concludes with accessible treatments of advanced topics, such as linear iterative systems, convergence of matrices, more general vector spaces, linear transformations, and Hilbert spaces.

Linear Algebra - Kuldeep Singh 2013-10

"This book is intended for first- and second-year undergraduates arriving with average mathematics grades ... The strength of the text is in the large number of examples and the step-by-step explanation of each topic as it is introduced. It is compiled in a way that allows distance learning, with explicit solutions to all of the set problems freely available online <http://www.oup.co.uk/companion/singh>" -- From preface.

University of Michigan Official Publication - University of Michigan 1971

Each number is the catalogue of a specific school or college of the University.

Python Machine Learning By Example - Yuxi (Hayden) Liu 2019-02-28

Grasp machine learning concepts, techniques, and algorithms with the help of real-world examples using Python libraries such as TensorFlow and scikit-learn Key Features Exploit the power of Python to explore the world of data mining and data analytics Discover machine

learning algorithms to solve complex challenges faced by data scientists today Use Python libraries such as TensorFlow and Keras to create smart cognitive actions for your projects Book Description The surge in interest in machine learning (ML) is due to the fact that it revolutionizes automation by learning patterns in data and using them to make predictions and decisions. If you're interested in ML, this book will serve as your entry point to ML. Python Machine Learning By Example begins with an introduction to important ML concepts and implementations using Python libraries. Each chapter of the book walks you through an industry adopted application. You'll implement ML techniques in areas such as exploratory data analysis, feature engineering, and natural language processing (NLP) in a clear and easy-to-follow way. With the help of this extended and updated edition, you'll understand how to tackle data-driven problems and implement your solutions with the powerful yet simple Python

language and popular Python packages and tools such as TensorFlow, scikit-learn, gensim, and Keras. To aid your understanding of popular ML algorithms, the book covers interesting and easy-to-follow examples such as news topic modeling and classification, spam email detection, stock price forecasting, and more. By the end of the book, you'll have put together a broad picture of the ML ecosystem and will be well-versed with the best practices of applying ML techniques to make the most out of new opportunities. What you will learn Understand the important concepts in machine learning and data science Use Python to explore the world of data mining and analytics Scale up model training using varied data complexities with Apache Spark Delve deep into text and NLP using Python libraries such as NLTK and gensim Select and build an ML model and evaluate and optimize its performance Implement ML algorithms from scratch in Python, TensorFlow, and scikit-learn Who this book is for

If you're a machine learning aspirant, data analyst, or data engineer highly passionate about machine learning and want to begin working on ML assignments, this book is for you. Prior knowledge of Python coding is assumed and basic familiarity with statistical concepts will be beneficial although not necessary.

Elementary Mathematical and Computational Tools for Electrical and Computer Engineers Using MATLAB, Second Edition - Jamal T. Manassah

2006-10-20

Showing how MATLAB® can help solve computational problems in engineering, Elementary Mathematical and Computational Tools for Electrical and Computer Engineers Using MATLAB®, Second Edition explores practical mathematical methods for students, covering numerical techniques of elementary calculus and linear algebra and detailed introductory material on difference equations, complex variables, transformation theory, and

probability theory. This integrated approach strengthens students' analytical and computational abilities. Updated to reflect the newest version of MATLAB, this edition features a new layout for enhanced readability. The book covers both linear and nonlinear difference equations, elementary functions, numerical differentiation, integration and ordinary differential equations solving techniques, optimization methods, complex numbers, vectors, matrix algebra and special matrices, geometric and Lorentz transformations, and probability theory. New to the Second Edition: Updated MATLAB syntax that conforms to MATLAB 7.1 Expanded introductory chapter that reduces the need to refer to MATLAB online help or user manuals Special advanced sections for students looking for more challenging material Appendix of symbolic capabilities of MATLAB Smoothing the transition from elementary math, physics, and computer science sequences to more advanced engineering concepts, this book

helps students master fundamental quantitative tools that allow them to progress to more complex electrical and computer engineering applications.

[Annapolis, the United States Naval Academy Catalog](#) - United States Naval Academy 1973

[Comprehensive Mathematics for Computer Scientists 1](#) - Guerino Mazzola 2006-10-05

Contains all the mathematics that computer scientists need to know in one place.

Mathematical Foundations of Computer Networking - Srinivasan Keshav 2012

Mathematical techniques pervade current research in computer networking, yet are not taught to most computer science undergraduates. This self-contained, highly-accessible book bridges the gap, providing the mathematical grounding students and professionals need to successfully design or evaluate networking systems. The only book of its kind, it brings together information

previously scattered amongst multiple texts. It first provides crucial background in basic mathematical tools, and then illuminates the specific theories that underlie computer networking. Coverage includes: * Basic probability * Statistics * Linear Algebra * Optimization * Signals, Systems, and Transforms, including Fourier series and transforms, Laplace transforms, DFT, FFT, and Z transforms * Queuing theory * Game Theory * Control theory * Information theory

Foundations of Data Science - Avrim Blum
2020-01-23

This book provides an introduction to the mathematical and algorithmic foundations of data science, including machine learning, high-dimensional geometry, and analysis of large networks. Topics include the counterintuitive nature of data in high dimensions, important linear algebraic techniques such as singular value decomposition, the theory of random walks and Markov chains, the fundamentals of and

important algorithms for machine learning, algorithms and analysis for clustering, probabilistic models for large networks, representation learning including topic modelling and non-negative matrix factorization, wavelets and compressed sensing. Important probabilistic techniques are developed including the law of large numbers, tail inequalities, analysis of random projections, generalization guarantees in machine learning, and moment methods for analysis of phase transitions in large random graphs. Additionally, important structural and complexity measures are discussed such as matrix norms and VC-dimension. This book is suitable for both undergraduate and graduate courses in the design and analysis of algorithms for data.

Introduction to Applied Linear Algebra -
Stephen Boyd 2018-06-07

A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical

examples.

Probability and Computing - Michael Mitzenmacher 2005-01-31

"This textbook is designed to accompany a one- or two-semester course for advanced undergraduates or beginning graduate students in computer science and applied mathematics. - It gives an excellent introduction to the probabilistic techniques and paradigms used in the development of probabilistic algorithms and analyses. - It assumes only an elementary background in discrete mathematics and gives a rigorous yet accessible treatment of the material, with numerous examples and applications."--Jacket.

Introduction to Probability Theory With Engineering Applications - Aly Farag 2021-08-05

Introduction to Probability Theory with Engineering Applications provides students with a solid foundation in probability theory, which deals with the modeling of uncertainty, and

illuminates several modern applications of probability in engineering, physics and data analysis. The text is organized into five chapters and three appendices. The opening chapter introduces the notion of probability as a model or representation for the uncertainty associated with statistical experiments. In additional chapters, students learn about random variables through explanations of discrete and continuous variables, conditional distribution, and statistical distribution. Students examine functions of one random variable, two random variables, and extensions to multivariable distributions. The final chapter covers random processes. Helpful appendices include six computer laboratories that correspond with the content in Chapters 2-5, assessment and review questions for each chapter, and basic results from linear algebra. The book is an ideal resource for courses in engineering, computer science, biomedicine, physics, and mathematics. It is also an excellent text for researchers seeking an overview in

applied probability theory. It is assumed readers have a background in introductory calculus and computer programming.

DISRUPTION, IDEATION AND INNOVATION FOR DEFENCE AND SECURITY - 2022

Catalogue - United States Naval Academy 1983

The Carnegie-Mellon Curriculum for Undergraduate Computer Science - Mary Shaw 2012-12-06

This curriculum and its description were developed during the period 1981 - 1984

[Deep Learning for Coders with fastai and PyTorch](#) - Jeremy Howard 2020-06-29

Deep learning is often viewed as the exclusive domain of math PhDs and big tech companies. But as this hands-on guide demonstrates, programmers comfortable with Python can achieve impressive results in deep learning with little math background, small amounts of data, and minimal code. How? With fastai, the first

library to provide a consistent interface to the most frequently used deep learning applications. Authors Jeremy Howard and Sylvain Gugger, the creators of fastai, show you how to train a model on a wide range of tasks using fastai and PyTorch. You'll also dive progressively further into deep learning theory to gain a complete understanding of the algorithms behind the scenes. Train models in computer vision, natural language processing, tabular data, and collaborative filtering Learn the latest deep learning techniques that matter most in practice Improve accuracy, speed, and reliability by understanding how deep learning models work Discover how to turn your models into web applications Implement deep learning algorithms from scratch Consider the ethical implications of your work Gain insight from the foreword by PyTorch cofounder, Soumith Chintala

[Deep Learning-Based Face Analytics](#) - Nalini K Ratha 2021-08-16

This book provides an overview of different deep learning-based methods for face recognition and related problems. Specifically, the authors present methods based on autoencoders, restricted Boltzmann machines, and deep convolutional neural networks for face detection, localization, tracking, recognition, etc. The authors also discuss merits and drawbacks of available approaches and identifies promising avenues of research in this rapidly evolving field. Even though there have been a number of different approaches proposed in the literature for face recognition based on deep learning methods, there is not a single book available in the literature that gives a complete overview of these methods. The proposed book captures the state of the art in face recognition using various deep learning methods, and it covers a variety of different topics related to face recognition. This book is aimed at graduate students studying electrical engineering and/or computer science. Biometrics is a course that is widely offered at

both undergraduate and graduate levels at many institutions around the world: This book can be used as a textbook for teaching topics related to face recognition. In addition, the work is beneficial to practitioners in industry who are working on biometrics-related problems. The prerequisites for optimal use are the basic knowledge of pattern recognition, machine learning, probability theory, and linear algebra. **Proceedings of the Fifth SIAM Conference on Applied Linear Algebra** - John Gregg Lewis 1994-01-01

The Future of College Mathematics - A. Ralston 2012-12-06

The Conference/Workshop of which these are the proceedings was held from 28 June to 1 July, 1982 at Williams College, Williamstown, MA. The meeting was funded in its entirety by the Alfred P. Sloan Foundation. The conference program and the list of participants follow this introduction. The purpose of the conference was

to discuss the re-structuring of the first two years of college mathematics to provide some balance between the traditional calculus linear algebra sequence and discrete mathematics. The remainder of this volume contains arguments both for and against such a change and some ideas as to what a new curriculum might look like. A too brief summary of the deliberations at Williams is that, while there were - and are - inevitable differences of opinion on details and nuance, at least the attendees at this conference had no doubt that change in the lower division mathematics curriculum is desirable and is coming.

Linear Algebra and Group Theory for Physicists and Engineers - Yair Shapira 2019-05-11

This textbook demonstrates the strong interconnections between linear algebra and group theory by presenting them simultaneously, a pedagogical strategy ideal for an interdisciplinary audience. Being approached together at the same time, these two topics

complete one another, allowing students to attain a deeper understanding of both subjects. The opening chapters introduce linear algebra with applications to mechanics and statistics, followed by group theory with applications to projective geometry. Then, high-order finite elements are presented to design a regular mesh and assemble the stiffness and mass matrices in advanced applications in quantum chemistry and general relativity. This text is ideal for undergraduates majoring in engineering, physics, chemistry, computer science, or applied mathematics. It is mostly self-contained—readers should only be familiar with elementary calculus. There are numerous exercises, with hints or full solutions provided. A series of roadmaps are also provided to help instructors choose the optimal teaching approach for their discipline.

Mathematics for Machine Learning - Marc Peter Deisenroth 2020-04-23

The fundamental mathematical tools needed to

understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked

examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

Python for Probability, Statistics, and

Machine Learning - José Unpingco 2019-06-29
This book, fully updated for Python version 3.6+, covers the key ideas that link probability, statistics, and machine learning illustrated using Python modules in these areas. All the figures and numerical results are reproducible using the Python codes provided. The author develops key intuitions in machine learning by working meaningful examples using multiple analytical methods and Python codes, thereby connecting theoretical concepts to concrete implementations. Detailed proofs for certain important results are also provided. Modern Python modules like Pandas, Sympy, Scikit-learn, Tensorflow, and Keras are applied to simulate and visualize important machine learning concepts like the bias/variance trade-off, cross-validation, and regularization. Many

abstract mathematical ideas, such as convergence in probability theory, are developed and illustrated with numerical examples. This updated edition now includes the Fisher Exact Test and the Mann-Whitney-Wilcoxon Test. A new section on survival analysis has been included as well as substantial development of Generalized Linear Models. The new deep learning section for image processing includes an in-depth discussion of gradient descent methods that underpin all deep learning algorithms. As with the prior edition, there are new and updated *Programming Tips* that illustrate effective Python modules and methods for scientific programming and machine learning. There are 445 run-able code blocks with corresponding outputs that have been tested for accuracy. Over 158 graphical visualizations (almost all generated using Python) illustrate the concepts that are developed both in code and in mathematics. We also discuss and use key Python modules such as

Numpy, Scikit-learn, Sympy, Scipy, Lifelines, CvxPy, Theano, Matplotlib, Pandas, Tensorflow, Statsmodels, and Keras. This book is suitable for anyone with an undergraduate-level exposure to probability, statistics, or machine learning and with rudimentary knowledge of Python programming.

The Probability Companion for Engineering and Computer Science - Adam Prügel-Bennett
2020-01-23

This friendly guide is the companion you need to convert pure mathematics into understanding and facility with a host of probabilistic tools. The book provides a high-level view of probability and its most powerful applications. It begins with the basic rules of probability and quickly progresses to some of the most sophisticated modern techniques in use, including Kalman filters, Monte Carlo techniques, machine learning methods, Bayesian inference and stochastic processes. It draws on thirty years of experience in applying probabilistic methods to

problems in computational science and engineering, and numerous practical examples illustrate where these techniques are used in the real world. Topics of discussion range from carbon dating to Wasserstein GANs, one of the most recent developments in Deep Learning. The underlying mathematics is presented in full, but clarity takes priority over complete rigour, making this text a starting reference source for researchers and a readable overview for students.

High-Dimensional Probability - Roman Vershynin
2018-09-30

High-dimensional probability offers insight into the behavior of random vectors, random matrices, random subspaces, and objects used to quantify uncertainty in high dimensions. Drawing on ideas from probability, analysis, and geometry, it lends itself to applications in mathematics, statistics, theoretical computer

science, signal processing, optimization, and more. It is the first to integrate theory, key tools, and modern applications of high-dimensional probability. Concentration inequalities form the core, and it covers both classical results such as Hoeffding's and Chernoff's inequalities and modern developments such as the matrix Bernstein's inequality. It then introduces the powerful methods based on stochastic processes, including such tools as Slepian's, Sudakov's, and Dudley's inequalities, as well as generic chaining and bounds based on VC dimension. A broad range of illustrations is embedded throughout, including classical and modern results for covariance estimation, clustering, networks, semidefinite programming, coding, dimension reduction, matrix completion, machine learning, compressed sensing, and sparse regression.

[Mathematics for Computer Scientists](#) -