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A Book of Abstract Algebra Cambridge University Press

Accessible but rigorous, this outstanding text encompasses all of the topics covered by a typical course in elementary abstract algebra. Its easy-to-read treatment offers an intuitive approach, featuring informal discussions followed by thematically arranged exercises. This second edition features additional exercises to improve student familiarity with applications. 1990 edition.

Applied Stochastic Differential Equations Springer Science & Business Media

During the past decade there has been an explosion in computation and information technology. With it have come vast amounts of data in a variety of fields such as medicine, biology, finance, and marketing. The challenge of understanding these data has led to the development of new tools in the field of statistics, and spawned new areas such as data mining, machine learning, and bioinformatics. Many of these tools have common underpinnings but are often expressed with different terminology. This book describes the important ideas in these areas in a common conceptual framework. While the approach is statistical, the emphasis is on concepts rather than mathematics. Many examples are given, with a liberal use of color graphics. It should be a valuable resource for statisticians and anyone interested in data mining in science or industry. The book's coverage is broad, from supervised learning (prediction) to unsupervised learning. The many topics include neural networks, support vector machines, classification trees and boosting---the first comprehensive treatment of this topic in any book. This major new edition features many topics not covered in the original, including graphical models, random forests, ensemble methods, least angle regression & path algorithms for the lasso, non-negative matrix factorization, and spectral clustering. There is also a chapter on methods for "wide" data (p bigger than n), including multiple testing and false discovery rates. Trevor Hastie, Robert Tibshirani, and Jerome Friedman are professors of statistics at Stanford University. They are prominent researchers in this area: Hastie and Tibshirani developed generalized additive models and wrote a popular book of that title. Hastie co-developed much of the statistical modeling software and environment in R/S-PLUS and invented principal curves and surfaces. Tibshirani proposed the lasso and is co-author of the very successful An Introduction to the Bootstrap. Friedman is the co-inventor of many data-mining tools including CART, MARS, projection pursuit and gradient

boosting.

Probability Open Book Publishers

Convex optimization problems arise frequently in many different fields. This book provides a comprehensive introduction to the subject, and shows in detail how such problems can be solved numerically with great efficiency. The book begins with the basic elements of convex sets and functions, and then describes various classes of convex optimization problems. Duality and approximation techniques are then covered, as are statistical estimation techniques. Various geometrical problems are then presented, and there is detailed discussion of unconstrained and constrained minimization problems, and interior-point methods. The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. It contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance and economics.

Bayesian Data Analysis, Third Edition World Scientific Publishing Company

Using the behavioural approach to mathematical modelling, this book views a system as a dynamical relation between manifest and latent variables. The emphasis is on dynamical systems that are represented by systems of linear constant coefficients. The first part analyses the structure of the set of trajectories generated by such dynamical systems, and derives the conditions for two systems of differential equations to be equivalent in the sense that they define the same behaviour. In addition the memory structure of the system is analysed through state space models. The second part of the book is devoted to a number of important system properties, notably controllability, observability, and stability. In the third part, control problems are considered, in particular stabilisation and pole placement questions. Suitable for advanced undergraduate or beginning graduate students in mathematics and engineering, this text contains numerous exercises, including simulation problems, and examples, notably of mechanical systems and electrical circuits.

Game Theory SIAM

Mathematical Interest Theory provides an introduction to how investments grow over time. This is done in a mathematically precise manner. The emphasis is on practical applications that give the reader a concrete understanding of why the various relationships should be true. Among the modern financial topics introduced are: arbitrage, options, futures, and swaps. Mathematical Interest Theory is written for anyone who has a strong high-school algebra background and is interested in being an informed borrower or investor. The book is suitable for a mid-level or upper-level undergraduate course or a beginning graduate course. The content of the book, along with an understanding of probability, will provide a solid foundation for readers embarking on actuarial careers. The text has been suggested by the Society of Actuaries for people preparing for the Financial Mathematics exam. To that end, Mathematical Interest Theory includes more than 260 carefully worked examples. There are over 475 problems, and numerical answers are included in an appendix. A companion student solution manual has detailed solutions to the odd-numbered problems. Most of the examples involve computation, and detailed instruction is provided on how to use the Texas Instruments BA II Plus and BA II Plus Professional calculators to efficiently solve the problems. This Third Edition updates the previous edition to cover the material in the SOA study notes FM-24-17, FM-25-17, and FM-26-17.

Financial Mathematics Springer Science & Business Media

A unique collection of competition problems from over twenty major national and international mathematical competitions for high school students. Written for trainers and participants of contests of all levels up to the highest level, this will appeal to high school teachers conducting a mathematics club who need a range of simple to complex problems and to those instructors wishing to pose a "problem of the week", thus bringing a creative atmosphere into the classrooms. Equally, this is a must-have for individuals interested in solving difficult and challenging problems. Each chapter starts with typical examples illustrating the central concepts and is followed by a number of carefully selected problems and their solutions. Most of the solutions are complete, but some merely point to the road leading to the final solution. In addition to being a valuable resource of mathematical

problems and solution strategies, this is the most complete training book on the market.

Advanced Problems in Mathematics: Preparing for University Birkh ä user

This classic introduction to probability theory for beginning graduate students covers laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems, and Brownian motion. It is a comprehensive treatment concentrating on the results that are the most useful for applications. Its philosophy is that the best way to learn probability is to see it in action, so there are 200 examples and 450 problems. The fourth edition begins with a short chapter on measure theory to orient readers new to the subject.

Concrete Mathematics Springer Science & Business Media

An authorised reissue of the long out of print classic textbook, Advanced Calculus by the late Dr Lynn Loomis and Dr Shlomo Sternberg both of Harvard University has been a revered but hard to find textbook for the advanced calculus course for decades. This book is based on an honors course in advanced calculus that the authors gave in the 1960's. The foundational material, presented in the unstarred sections of Chapters 1 through 11, was normally covered, but different applications of this basic material were stressed from year to year, and the book therefore contains more material than was covered in any one year. It can accordingly be used (with omissions) as a text for a year's course in advanced calculus, or as a text for a three-semester introduction to analysis. The prerequisites are a good grounding in the calculus of one variable from a mathematically rigorous point of view, together with some acquaintance with linear algebra. The reader should be familiar with limit and continuity type arguments and have a certain amount of mathematical sophistication. As possible introductory texts, we mention Differential and Integral Calculus by R Courant, Calculus by T Apostol, Calculus by M Spivak, and Pure Mathematics by G Hardy. The reader should also have some experience with partial derivatives. In overall plan the book divides roughly into a first half which develops the calculus (principally the differential calculus) in the setting of normed vector spaces, and a second half which deals with the calculus of differentiable manifolds.

Riemann-Hilbert Problems, Their Numerical Solution, and the Computation of Nonlinear Special Functions Springer Science & Business Media

Elementary set theory accustoms the students to mathematical abstraction, includes the standard constructions of relations, functions, and orderings, and leads to a discussion of the various orders of infinity. The material on logic covers not only the standard statement logic and first-order predicate logic but includes an introduction to formal systems, axiomatization, and model theory. The section on algebra is presented with an emphasis on lattices as well as Boolean and Heyting algebras. Background for recent research in natural language semantics includes sections on lambda-abstraction and generalized quantifiers. Chapters on automata theory and formal languages contain a discussion of languages between context-free and context-sensitive and form the background for much current work in syntactic theory and computational linguistics. The many exercises not only reinforce basic skills but offer an entry to linguistic applications of mathematical concepts. For upper-level undergraduate students and graduate students in theoretical linguistics, computer-science students with interests in computational linguistics, logic programming and artificial intelligence, mathematicians and logicians with interests in linguistics and the semantics of natural language. Student Solution Manual for Mathematical Interest Theory SIAM

This book addresses an important class of mathematical problems (the Riemann problem) for first-order hyperbolic partial differential equations (PDEs), which arise when modeling wave propagation in applications such as fluid dynamics, traffic flow, acoustics, and elasticity. The solution of the Riemann problem captures essential information about these models and is the key ingredient in modern numerical methods for their solution. This book covers the fundamental ideas related to classical Riemann solutions, including their special structure and the types of waves that arise, as well as the ideas behind fast approximate solvers for the Riemann problem. The emphasis is on the general ideas, but each chapter delves into a particular application. Riemann Problems and Jupyter Solutions is available in electronic form as a collection of Jupyter notebooks that contain executable computer code and interactive figures and animations, allowing readers to grasp how the concepts presented are affected by important parameters and to experiment by varying those parameters themselves. The only interactive book focused entirely on the Riemann problem, it develops each concept in the context of a specific physical application, helping readers apply physical intuition in learning mathematical concepts. Graduate students and researchers working in the analysis and/or numerical solution of hyperbolic PDEs will find this book of interest. This includes mathematicians, as well as scientists and engineers, working on wave propagation problems. Educators interested in developing instructional materials using Jupyter notebooks will also find this book useful. The book is appropriate for courses in Numerical

Methods for Hyperbolic PDEs and Analysis of Hyperbolic PDEs, and it can be a great supplement for courses in computational fluid dynamics, acoustics, and gas dynamics.

Convex Optimization Springer Science & Business Media

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.

Implicit Functions and Solution Mappings McGraw-Hill/Irwin

With this second volume, we enter the intriguing world of complex analysis. From the first theorems on, the elegance and sweep of the results is evident. The starting point is the simple idea of extending a function initially given for real values of the argument to one that is defined when the argument is complex. From there, one proceeds to the main properties of holomorphic functions, whose proofs are generally short and quite illuminating: the Cauchy theorems, residues, analytic continuation, the argument principle. With this background, the reader is ready to learn a wealth of additional material connecting the subject with other areas of mathematics: the Fourier transform treated by contour integration, the zeta function and the prime number theorem, and an introduction to elliptic functions culminating in their application to combinatorics and number theory. Thoroughly developing a subject with many ramifications, while striking a careful balance between conceptual insights and the technical underpinnings of rigorous analysis, Complex Analysis will be welcomed by students of mathematics, physics, engineering and other sciences. The Princeton Lectures in Analysis represents a sustained effort to introduce the core areas of mathematical analysis while also illustrating the organic unity between them. Numerous examples and applications throughout its four planned volumes, of which Complex Analysis is the second, highlight the far-reaching consequences of certain ideas in analysis to other fields of mathematics and a variety of sciences. Stein and Shakarchi move from an introduction addressing Fourier series and integrals to in-depth considerations of complex analysis; measure and integration theory, and Hilbert spaces; and, finally, further topics such as functional analysis, distributions and elements of probability theory.

Complex Analysis University of Illinois Press

The definitive introduction to game theory This comprehensive textbook introduces readers to the principal ideas and applications of game theory, in a style that combines rigor with accessibility. Steven Tadelis begins with a concise description of rational decision making, and goes on to discuss strategic and extensive form games with complete information, Bayesian games, and extensive form games with imperfect information. He covers a host of topics, including multistage and repeated games, bargaining theory, auctions, rent-seeking games, mechanism design, signaling games, reputation building, and information transmission games. Unlike other books on game theory, this one begins with the idea of rationality and explores its implications for multiperson decision problems through concepts like dominated strategies and rationalizability. Only then does it present the subject of Nash equilibrium and its derivatives. Game Theory is the ideal textbook for advanced undergraduate and beginning graduate students. Throughout, concepts and methods are explained using real-world examples backed by precise analytic material. The book features many important applications to economics and political science, as well as numerous exercises that focus on how to formalize informal situations and then analyze them. Introduces the core ideas and applications of game theory Covers static and dynamic games, with complete and incomplete information Features a variety of examples, applications, and exercises Topics include repeated games, bargaining, auctions, signaling, reputation, and information transmission Ideal for advanced undergraduate and beginning graduate students Complete solutions available to teachers and selected solutions available to students

Mathematics and Computation Courier Corporation

Scientific knowledge grows at a phenomenal pace--but few books have had as lasting an impact or played as important a role in our modern world as The Mathematical Theory of Communication, published originally as a paper on communication theory more than fifty years ago. Republished in book form shortly thereafter, it has since gone through four hardcover and sixteen paperback printings. It is a revolutionary work, astounding in its foresight and contemporaneity. The University of Illinois Press is pleased and honored to issue this commemorative reprinting of a classic.

[First Course in Mathematical Logic](#) American Mathematical Soc.

iPositive Give a man a fish, he eats for a day, but if you teach him to fish, you feed him for life. Such is the approach of iPositive. One day at the gym doesn't make a person fit for life; it's a consistent dedication to getting the body in shape that eventually yields results. The lessons in iPositive work in much the same way: They challenge the reader to work to keep the mind in shape. The book is a powerful guide to personal happiness through positivity. Its concepts provide empowerment to overcome self-doubt, disbelief and inferiority complexes in order to transcend the negativity in life. iPositive is geared toward helping individuals become more focused on the things they most want in life, like happiness, love and success, or banish anchors

that may be weighting them down, like stress, smoking or excess weight. The book gives readers the practical means to become more focused on those things they want in life, and serves as an inspirational manual for a life of fulfillment, and strength in body, mind and spirit.

Advanced Calculus (Revised Edition) Springer

This is a very basic and accessible introduction to option pricing, invoking a minimum of stochastic analysis and requiring only basic mathematical skills. It covers the theory essential to the statistical modeling of stocks, pricing of derivatives with martingale theory, and computational finance including both finite-difference and Monte Carlo methods.

Mathematics for Machine Learning Cambridge University Press

Riemann?Hilbert problems are fundamental objects of study within complex analysis. Many problems in differential equations and integrable systems, probability and random matrix theory, and asymptotic analysis can be solved by reformulation as a Riemann?Hilbert problem. This book, the most comprehensive one to date on the applied and computational theory of Riemann?Hilbert problems, includes an introduction to computational complex analysis, an introduction to the applied theory of Riemann?Hilbert problems from an analytical and numerical perspective, and a discussion of applications to integrable systems, differential equations, and special function theory. It also includes six fundamental examples and five more sophisticated examples of the analytical and numerical Riemann?Hilbert method, each of mathematical or physical significance or both.

The Theory of Interest Univalent Foundations

A rigorous and thorough mathematical introduction to the subject; A clear and concise treatment of modern fast solution techniques such as multigrid and domain decomposition algorithms; Second edition contains two new chapters, as well as many new exercises; Previous edition sold over 3000 copies worldwide

Thirty-three Miniatures Cambridge University Press

This book is intended to help candidates prepare for entrance examinations in mathematics and scientific subjects, including STEP (Sixth Term Examination Paper). STEP is an examination used by Cambridge colleges as the basis for conditional offers. They are also used by Warwick University, and many other mathematics departments recommend that their applicants practice on the past papers even if they do not take the examination. Advanced Problems in Mathematics is recommended as preparation for any undergraduate mathematics course, even for students who do not plan to take the Sixth Term Examination Paper. The questions analysed in this book are all based on recent STEP questions selected to address the syllabus for Papers I and II, which is the A-level core (i.e. C1 to C4) with a few additions. Each question is followed by a comment and a full solution. The comments direct the reader's attention to key points and put the question in its true mathematical context. The solutions point students to the methodology required to address advanced mathematical problems critically and independently. This book is a must read for any student wishing to apply to scientific subjects at university level and for anybody interested in advanced mathematics.

[Computational Methods for Inverse Problems](#) Courier Corporation

The overall goal of the book is to provide access to the regularized solution of inverse problems relevant in geophysics without requiring more mathematical knowledge than is taught in undergraduate math courses for scientists and engineers. From abstract analysis only the concept of functions as vectors is needed. Function spaces are introduced informally in the course of the text, when needed. Additionally, a more detailed, but still condensed introduction is given in Appendix B. A second goal is to elaborate the single steps to be taken when solving an inverse problem: discretization, regularization and practical solution of the regularized optimization problem. These steps are shown in detail for model problems from the fields of inverse gravimetry and seismic tomography. The intended audience is mathematicians, physicists and engineers having a good working knowledge of linear algebra and analysis at the upper undergraduate level.