READING ASSIGNMENT, WEEK 2

The last two books can be found at the NYU library for those who prefer a paper copy.

On regression

1. Chapter 3 in Bishop Pattern Recognition and Machine Learning
2. Chapter 3, section 7.10 in HTF The Elements of statistical learning

On gradient descent and optimization

1. An overview of gradient descent optimization algorithms
2. pp. 3 - 15 in Andrew Ng CS229 course notes
3. Ryan Tibshirani's Statistics 36-725 lecture notes on convex optimization
4. Section 2.1 in Nocedal and Wright, Numerical Optimization as well as Chapter 3, intro + section 3.1 for those who want to learn more.
5. Section 1.1 and section 8 in the notes
6. Sections 6.1, 8.1 (and chapter 5 for some reminders on multivariate calculus) in Chong and Zak An introduction to optimization