

Optimisation in Mathematics

ECTS : 4

Volume horaire : 36

Description du contenu de l'enseignement :

We present the basics of linear algebra and matrix computation. Week 1 : definition of linear combination Week 2 : Matrix computation Week 3,4 : Linear system Week 5,6 : Square Matrix Week 7 : Determinant Week 8 : Basis of \mathbb{R}^n Week 9,10 : Rank of a matrix Week 11,12 : Diagonalisation

Compétence à acquérir :

On completion to this module, students will be able make some computation with matrix useful in econometrics, statistics, machine learning ...

Mode de contrôle des connaissances :

- Midterm 1 : 25%
- Midterm 2 : 25%
- Final Exam : 50%

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