Introduction

CS 205A:
Mathematical Methods for Robotics, Vision, and Graphics

Justin Solomon

Instructor

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Course Assistants

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Section

Fridays, 11am-11:50am

Gates B3

On the Web

Course website:
http://cs205a.stanford.edu

Piazza:
https://piazza.com/stanford/spring2015/cs205a/

Online office hours:
Google Hangout

Texts

- **Text:** *Numerical Algorithms*, Solomon (me!)
  - Printed as reader at the bookstore
  - Official book out (very?) soon
  - Check course web page...
  - Contact Justin with typos
- **Optional text:** *Scientific Computing*, Heath

Course Breakdown

- **Homeworks (approx. weekly):** 60%
- **Midterm:** 15%
- **Final exam:** 25%
- **Participation:** $\pm 5\%$
  - Corrections or comments on text
  - Participation in lecture, office hours, and/or Piazza
  - Extra credit on homework

Quick Survey

- Program?
- Department?
- Math background?

Two Roles

- **Client** of numerical methods
- **Designer** of numerical methods

Course Topics I

1. **Numerics**
   - Stability and error analysis
   - Floating-point representations
2. **Linear algebra**
   - Gaussian elimination and LU
   - Column spaces and QR
   - Eigenproblems
   - Applications
3. **Root-finding and optimization**
   - Single-variable
   - Multivariable
   - Constrained optimization

Course Topics II

- Iterative linear solvers: Conjugate gradients and friends

4. **Interpolation and quadrature**
   - Approximating integrals
   - Approximating derivatives
5. **Differential equations**
   - ODEs: time-stepping, discretization
   - PDEs: Poisson equation, heat equation, waves
   - Techniques: Differencing, finite elements (time-permitting)

Studying for 205A

Be creative!

- Try simple examples
- Write some code
- Re-derive on paper
- Draw pictures
- Ask questions

Official Prerequisites

Math 51 and **CS 106B**

Typical Linear Algebra

$$
\begin{aligned}
\|A\vec{x} - \vec{b}\|_2^2 &= (A\vec{x} - \vec{b}) \cdot (A\vec{x} - \vec{b}) \\
&= (A\vec{x} - \vec{b})^\top (A\vec{x} - \vec{b}) \\
&= (\vec{x}^\top A^\top - \vec{b}^\top)(A\vec{x} - \vec{b}) \\
&= \vec{x}^\top A^\top A\vec{x} - x^\top A^\top \vec{b} - \vec{b}^\top A\vec{x} + \vec{b}^\top \vec{b} \\
&= \|A\vec{x}\|_2^2 - 2(A^\top \vec{b}) \cdot \vec{x} + \|\vec{b}\|_2^2
\end{aligned}
$$

Necessary Calculus

- Gradient vector ∇f for $f : \mathbb{R}^n \to \mathbb{R}$
- Jacobian Df for $f : \mathbb{R}^m \to \mathbb{R}^n$
- Lagrange multipliers:

$$\min_{\vec{x} \in \mathbb{R}^n} f(\vec{x})$$
$$\text{s.t. } g(\vec{x}) = 0$$

Homework 0

Due one week from today!

To review (Chapter 1):

- Linear algebra
- Calculus

Make **ample use** of Piazza & office hours.

Next