- 1. *Linear Algebra and Vector Spaces:* fields, vector spaces, matrix algebra, eigenvectors, singular value decomposition (SVD), norms, subspaces
- 2. Hilbert Spaces: Elementary functional analysis
- 3. *Constrained Optimization: Convexity, Lagrange parameters, Karush-Kuhn-Tucker (KKT) conditions*
- 4. *Probability Theory:* Functions of a random variable, maximum likelihood, basic inference
- 5. [If time permits] Information Theory: Jensen's inequality, entropy, divergence measures