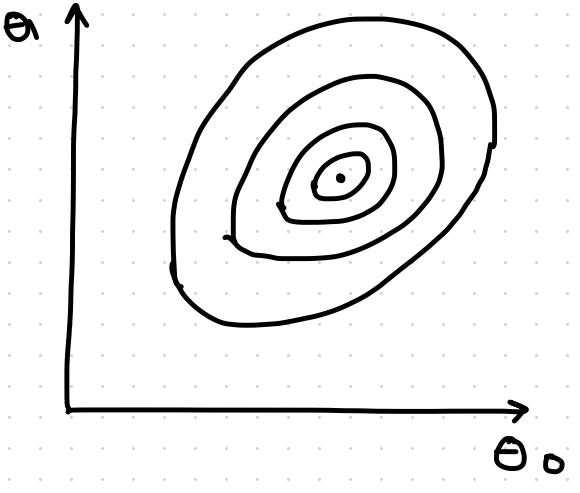
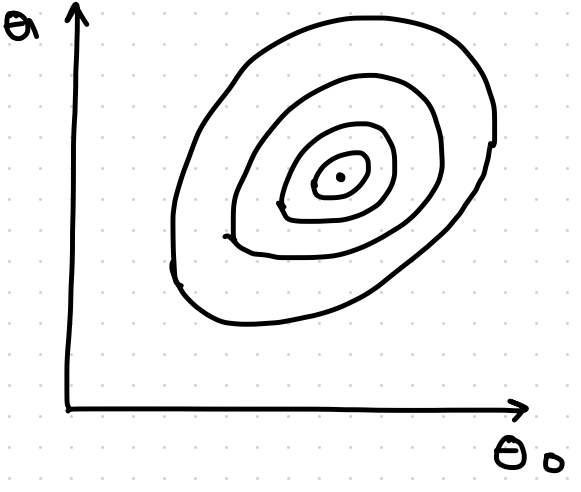
COORDINATE DESCENT ALGORITHM



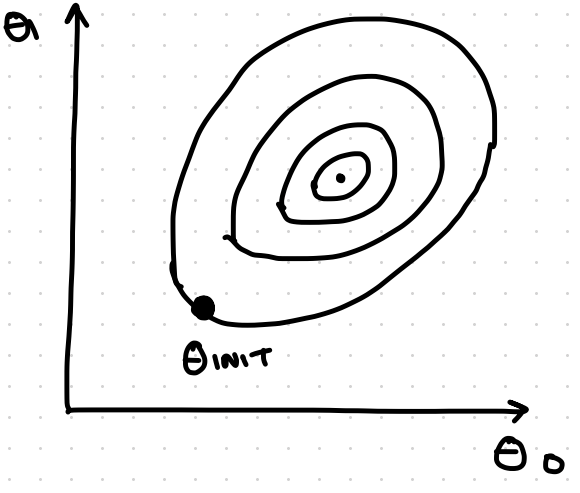
COORDINATE DESCENT ALGORITHM

GOAL: $\min_{\theta} f(\theta)$



COORDINATE DESCENT ALGORITHM

1) INIT θ

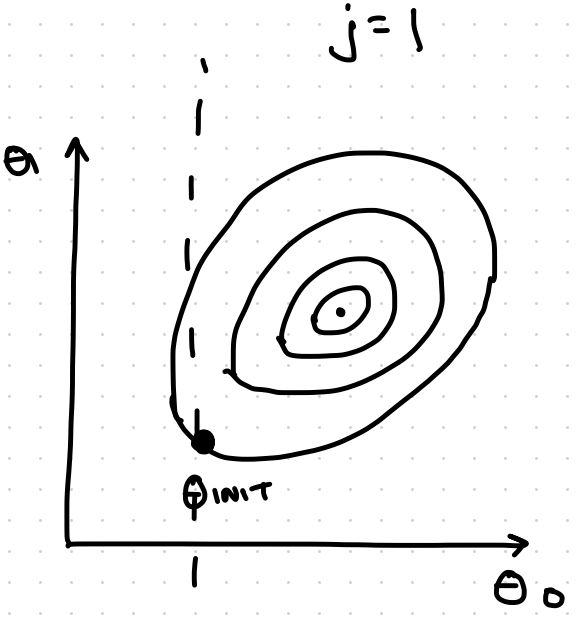


COORDINATE DESCENT ALGORITHM

1) INIT θ

2) WHILE NOT CONVERGED

   2.1) PICK COORDINATE 'j'



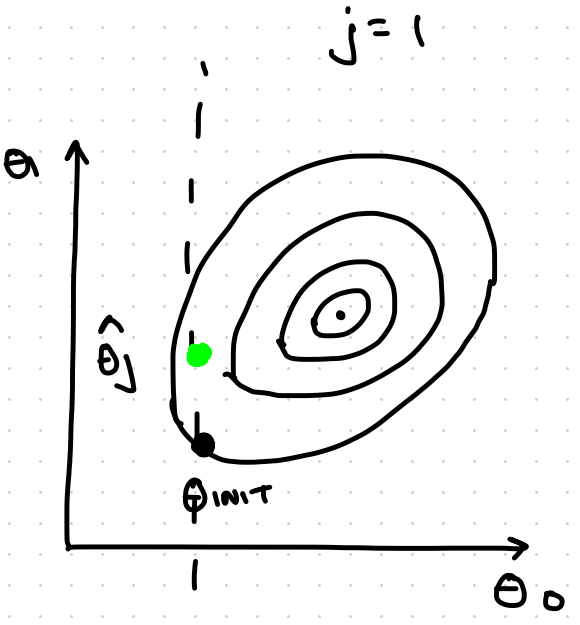
COORDINATE DESCENT ALGORITHM

1) INIT θ

2) WHILE NOT CONVERGED

2.1) PICK COORDINATE 'j'

2.2) $\hat{\theta}_j = \min_{\phi} f(\theta_0, \phi)$



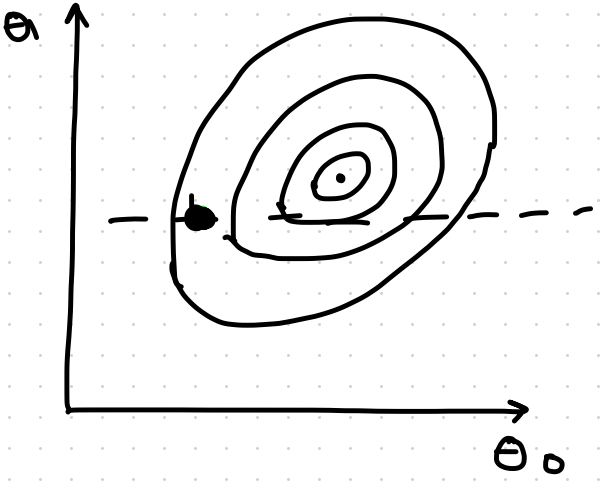
COORDINATE DESCENT ALGORITHM

$j = 0$

1) INIT θ

2) WHILE NOT CONVERGED

- 2.1) PICK COORDINATE 'j'
- 2.2) $\hat{\theta}_j = \min_{\phi} f(\phi, \theta_1)$



COORDINATE DESCENT ALGORITHM

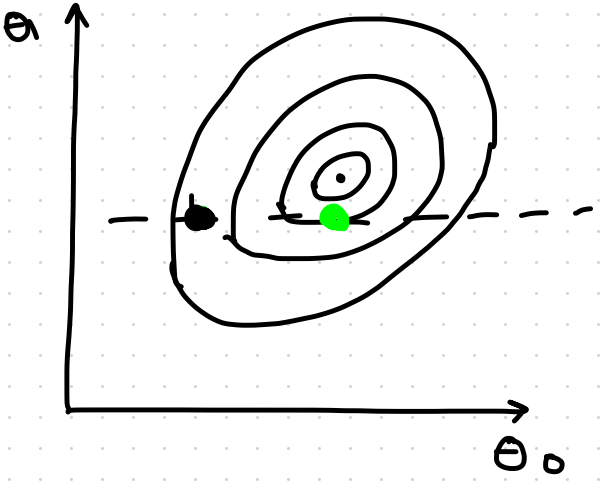
$j = 0$

1) INIT θ

2) WHILE NOT CONVERGED

2.1) PICK COORDINATE 'j'

✓ 2.2) $\hat{\theta}_j = \min_{\phi} f(\theta_0, \phi)$



COORDINATE DESCENT ALGORITHM

$j = 0$

1) INIT θ

2) WHILE NOT CONVERGED

2.1) PICK COORDINATE 'j'

2.2) $\hat{\theta}_j = \min_{\phi} f(\theta_0, \phi)$