

## **Problem Set 5, March 24, 2023 (Stochastic Gradient Descent)**

### **Stochastic Gradient Descent**

Solve Exercise 37 from the lecture notes.

### **Practical Implementation of SGD**

Follow the Python notebook provided here:

[colab.research.google.com/github/epfml/OptML\\_course/blob/master/labs/ex02/template/Lab 5 -  
Stochastic Gradient Descent.ipynb](https://colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex02/template/Lab%205%20-%20Stochastic%20Gradient%20Descent.ipynb)