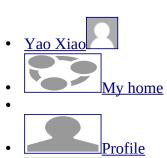
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 - Login Problems?
 - Moodle Resource Centre
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 - Request a Moodle Course
 - Moodle Exam Notification
 - Moodle Training
 - Contact Moodle Support
 - UCL Moodle User Group
- Student Help
 - Login Problems?
 - Moodle Quick Start Guide
 - Moodle for e-Assessment
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 - Subject
 - IT train
 - FAQs https://eduassistpro.github.io/
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- My courses
 - Computer Science Module Evaluation Questionnaire Feedback
 - CS Virtual Auditing
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 - Inverse Problems in Imaging, COMPGV08/COMPM078
 - Numerical Optimisation, COMPGV19
 - Robot Vision and Navigation, COMPGX04
 - Robotic Control Theory and Systems, COMPGX02
 - Robotic Sensing, Manipulation and Interaction, COMPGX03
 - Robotic Systems Engineering, COMPGX01
 - Robotics and Computation Dissertation, COMPGX99
 - Supervised Learning, COMPGI01/COMPM055
 - <u>UCL Engineering MSc Central 2017/18</u>





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Page path

- My home / ►
- COMPGV19 / ▶
- Nonsmooth optimisation /
- Solutions tutorial Nonsmooth Optimisation

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The solution to Exercise 1 are in tutorial9 exercise1.m.

We implemented following methods: ISTA,

FISTA: A. Beck, M. Teboulle, *SIAM J. Imaging Sci.*, 2(1), 183–202, 2009 http://dx.doi.org/10.1137/080716542

ADMM: S. Boyd, N. Parikh, E. Chu, B. Peleato, and J. Eckstein

Foundations and Trends in Machine Learning, 3(1):1–122, 2011.

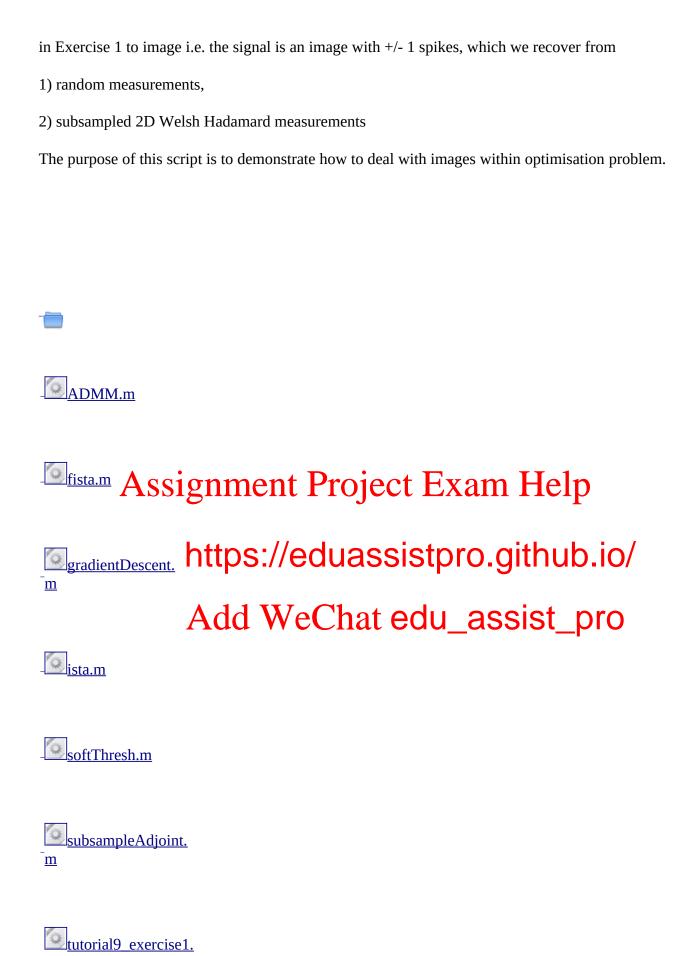
and a gradient descent for reference.

For comparison, we applied primal-dual and log-barrier methods implemented in the package l1-magic

https://statweb.stanford.edu/~candes/l1magic/

This package contains a document which details how to arrive at the formulation of the problem for those methods.

We uploaded an additional file tutorial9_exercise2.m which is an adaptation of the problem and solution



<u>m</u>

tutorial9 exercise2.



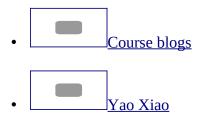
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 - · Add WeChat edu_assist_pro
 - · Legacy Moodle
 - Site blogs
 - Site badges
 - Tags
 - Calendar
 - News
 - Current course
 - COMPGV19
 - Participants



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- General
- Assessment
- Assignments
- Background
- Line search
- Trust region

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- Constraint optimisation
- Solution of problems with equality constraints
- Constraint optimisation: penalty and augmented Lag...
- Constraint optimisation: interior point methods
- Nonsmooth optimisation
 - Nonsmooth optimisation: Lecture slides
 - Tutorial on Nonsmooth Methods
 - Solutions tutorial Nonsmooth Optimisation
- My courses



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• Course administration





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