Problem Set 8, April 28, 2023 (Coordinate Descent)

Coordinate Descent

Solve Exercises 58, 59, 60 from the lecture notes.

Practical Implementation

Follow the Python notebook provided here:

github.com/epfml/OptML_course/tree/master/labs/ex08/

You may also open directly in Google Colab:

colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex08/template/Lab_8.ipynb