

Chapter 6 Optimization

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This part corresponds to **Chapter 1,3,4 of PRML, Chapter of UML**. It mainly introduces some important properties regarding with functions: convexity, smoothness, strong convexity and Lipschitz, which are basis for the next chapters.

目录

1 Gradient descent

remark1. 1

2 Sub-gradient descent

3 Stochastic gradient descent

4 Adaptive algorithms