



MASTER 2 MICAS

Machine Learning Communications and Security

Course : MICAS931 - Introduction to Optimization.

School : Institut Polytechnique de Paris

Teacher : HADI GHAUCH

Subject : Homework 1 - Submit before 22/11/2020

Etudiant : Panongbene Jean Mouhamed Sawadogo.

Email : panongbene.sawadogo@telecom-paris.fr

SOMMAIRE :

Convex Optimization

Part I : Convex Analysis

Part II : Convergence of plain GD

Part II : Finding L and μ

Part IV : Duality and Optimality for Equality Constrained Quadratic Program

Convex Optimization

Part I : Convex Analysis

Question 1 :

Answer :