Labs
Optimization for Machine Learning
Spring 2019

EPFL

School of Computer and Communication Sciences

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github.com/epfml/OptML_course

Problem Set 5, due March 29, 2019 (Stochastic Gradient Descent)

Stochastic Gradient Descent

Solve Exercise 32 from the lecture notes.

Practical Implementation of SGD

Follow the Python notebook provided here:

 $github.com/epfml/OptML_course/tree/master/labs/ex05/$