

## **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/](https://github.com/epfml/OptML_course/tree/master/labs/ex05/)