Labs
Optimization for Machine Learning
Spring 2019

EPFL

School of Computer and Communication Sciences Martin Jaggi github.com/epfml/OptML_course

Problem Set 7, due April 12, 2019 (Newton)

Non-convex

Solve Exercises 35, 36, 37 from the lecture notes. These exercises are carried over from last week.

Newton's Method

Solve Exercises 43, 45 from the lecture notes.

Fixed Point Iteration

The Jupyter notebook in template/ contains the solution from Lab 03's exercise on fixed point iteration. Please complete the notebook and adapt the algorithm to use Newton updates.