List of Practicals

1. Relevant Concepts for Numerical Optimization: An Introductory Review.

2. Principles of Gradient Descent.

3. Robust Linear Regression.

4. Constrained Optimization: Equality Constraints.

5. Constrained Optimization: Equality and Inequality Constraints.

6. Stochastic Gradient Descent for SVM.

General Remarks

- Optimization Practicals: on Mondays 14-16h.

- Office Hours: Mon 12-14h, Prof. Ignasi Cos, Office P2 33.

- Each practical has to be submitted on time. No delays tolerated.

- Each practical contributes equally to the final mark: 1/6.

Fall 2022 Calendar for Optimization

Week / Weekday	Monday	Tuesday	Wednesday	Thursday	Friday
12-18 Sept. Week 1	Introduction	Regular Lecture			
19-25 Sept. Week 2	Lab Session 1	Regular Lecture			
26 Sept -02 Oct. Week 3	**Holiday**	Regular Lecture			
3-9 Oct. Week 4	Lab Session 1	Regular Lecture	Deadline Delivery P1		
10-16 Oct. Week 5	Lab Session 2	Regular Lecture	**Holiday**		
17-23 Oct. Week 6	Lab Session 2	Regular Lecture			
24-30 Oct. Week 7	Lab Session 3	Regular Lecture	Deadline Delivery P2		
31 Oct-06 Nov. Week 8	Lab Session 3	Regular Lecture			
07-13 Nov. Week 9	Lab Session 4	Regular Lecture	Deadline Delivey P3		
14-20 Nov. Week 10	Lab Session 4	Regular Lecture			
21-27 Nov. Week 11	Lab Session 5	Regular Lecture	Deadline Delivery P4		
28Nov -04 Dec. Week 12	Lab Session 5	Regular Lecture			
05-11 Dec. Week 13	**Holiday**	**Holiday**		**Holiday**	
12-18 Dec. Week 14	Lab Session 6	Regular Lecture			
19-26Dec. Week 15	Lab Session 6	Regular Lecture	Deadline Delivery P5 & P6	**Holiday**	