Problem Set 6, April 1st, 2022 (Stochastic Gradient Descent)

Stochastic Gradient Descent

Solve Exercise 37 from the lecture notes.

Practical Implementation of SGD

Follow the Python notebook provided here:

colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex06/template/Lab 6 - Stochastic Gradient Descent.ipynb