Labs
Optimization for Machine Learning
Spring 2022

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:

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

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github.com/epfml/OptML_course