Labs
Optimization for Machine Learning
Spring 2022

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

Problem Set 8, April 29, 2022 (Coordinate Descent)

Coordinate Descent

Solve Exercises 58, 59, 60 from the lecture notes.

Practical Implementation

Follow the Python notebook provided here:

github.com/epfml/OptML_course/tree/master/labs/ex08/

You may also open directly in Google Colab:

colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex08/template/Lab_8.ipynb