

Optimization Theory for Statistics and Machine Learning

Course taught by Hien Nguyen, La Trobe University, at the University of Caen, Normandy, from 14 November to 6 December, 2018.

Register for the course at <https://evento.renater.fr/survey/cours-optimization-theory-for-statistics-and-machine-learning-t44hv>

Progress

- 14 November 2018.
 - Slides 1–39.
- 15 November 2018.
 - Slides 40–67.
 - Additional visualization added on Slide 68.
- 21 November 2018
 - Slides 69–104.
- 22 November 2018
 - Exercises 1.
- 28 November 2018
 - Slides 105–131.
- 29 November 2018
 - Exercises 2.

Exercises

Exercises 1 can be accessed via the link: <http://htmlpreview.github.io/?https://github.com/hiendn/CaenOptimization2018/blob/master/Exercises1.html>. Solution codes are available in the repository and are labelled as *exercise1_X.R*.

Links to useful resources

Matrix Cookbook: <https://www.math.uwaterloo.ca/~hwolkowi/matrixcookbook.pdf>.

Error reporting

If you find any errors in the slides, please let me know via the issues page of the repository: <https://github.com/hiendn/CaenOptimization2018/issues>.