DATA130026.01 Optimization Solution of Assignment 12

Solution.

Please run codes/problem_1.m and codes/problem_2.m.

Thanks Yiwei Ding for sharing the codes!

Notes.

In problem 1, if you want to distinguish six curves, please use the following form of the question:

$$\min_{w \in \mathbb{R}^n, c \in \mathbb{R}} \frac{1}{m} \sum_{i=1}^m \log(1 + \exp(-b_i(w^T a_i + c))) + 0.01(w^T w + c^2)$$

Thanks Qiaole Dong for his correction!