Problem Set 5, due March 26, 2021 (Stochastic Gradient Descent)

Stochastic Gradient Descent

Solve Exercise 35 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/ex02/template/Lab 5 - Stochastic Gradient Descent.ipynb