## **Numerical Optimisation, COMPGV19**

### **Numerical Optimisation, COMPGV19**

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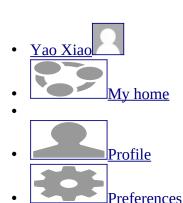
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## Solutions tutoral do Mother tipo aviso der

The solution to Exercise 1 are in tutorial9 exercise1.m.

We implemented following methods: ISTA,

FISTA: A. Beck, M. Teboulle, *SIAM J. Imaging Sci.*, 2(1), 183–202, 2009 <a href="http://dx.doi.org/10.1137/080716542">http://dx.doi.org/10.1137/080716542</a>

ADMM: S. Boyd, N. Parikh, E. Chu, B. Peleato, and J. Eckstein

Foundations and Trends in Machine Learning, 3(1):1–122, 2011.

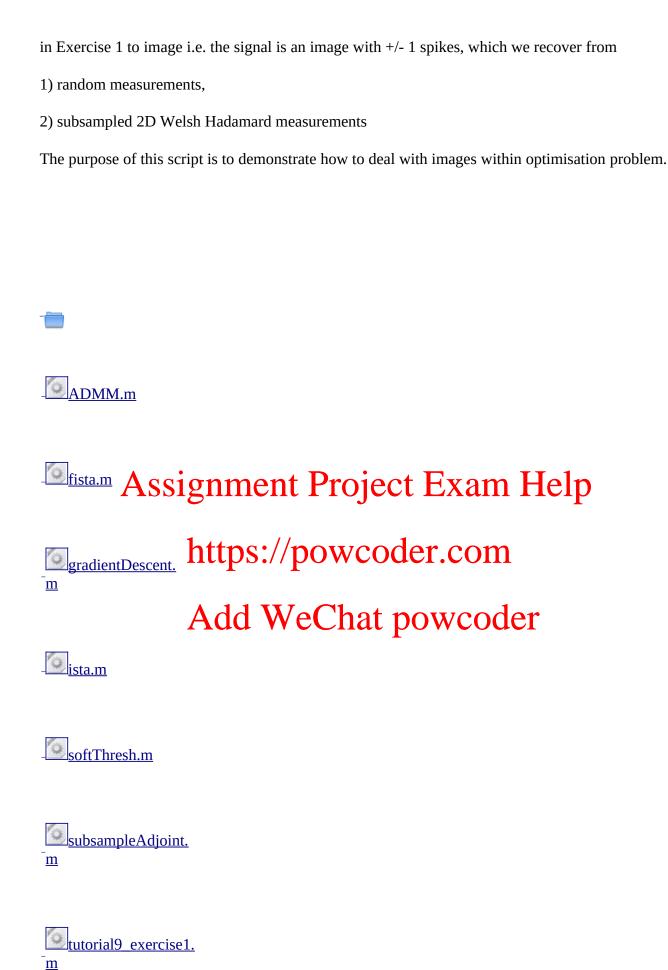
and a gradient descent for reference.

For comparison, we applied primal-dual and log-barrier methods implemented in the package l1-magic

https://statweb.stanford.edu/~candes/l1magic/

This package contains a document which details how to arrive at the formulation of the problem for those methods.

We uploaded an additional file tutorial9\_exercise2.m which is an adaptation of the problem and solution



tutorial9 exercise2.



Download folder

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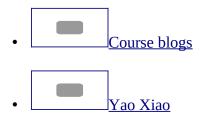
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