Optimization in Machine Learning

Second order methods
Optimization in R

Learning goals
- `optim()`

OPTIMIZATION IN R

Function **optim()** from base R provides algorithms for general optimization problems:

- **Brent:** Only for one-dimensional functions. Use the function **optimize()**. Can be useful if **optim()** is called within another function.
- **CG:** conjugated Gradient Methods
- **BFGS, Quasi-Newton**