Labs
Optimization for Machine Learning
Spring 2018

EPFL

School of Computer and Communication Sciences

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github.com/epfml/OptML_course

Problem Set 4, due March 23, 2018 (Stochastic Gradient Descent)

Subgradient, and Stochastic Gradient Descent

Solve Exercises 21, 23, 26 from the lecture notes.

Practical Implementation of SGD

Follow the Python notebook provided here:

 $github.com/epfml/OptML_course/tree/master/labs/ex04/$