Labs
Optimization for Machine Learning
Spring 2018

EPFLSchool of Computer and Communication Sciences **Martin Jaggi**github.com/epfml/OptML_course

Problem Set 4, due March 23, 2018 (Proximal Gradient and Subgradient Descent)

Proximal Gradient and Subgradient Descent

Solve Exercises 21, 22, 23, 24 from the lecture notes.