

Home assignment 3

Numerical Optimization and its Applications - Spring 2019

Gil Ben Shalom, 301908877

Tom Yaacov, 305578239

June 1, 2019

1 Equality constrained optimization

(a) t

```
print("Abale")
```

Abale

(b) t

```
print("Abale")
```

2 General constrained optimization

(a)

(b)

(c)

3 Box-constrained optimization

(a)

(b)

(c)

(d)

4 Projected Gradient Descent for the LASSO regression

- (a)
- (b)
- (c)
- (d) (non-mandatory)
- (e) (non-mandatory)