Scikit-learn LEVEL 18

Linear Models
Ordinary Least Squares
Ridge regression and classification
Lasso
Multi-task Lasso
Elastic-Net
Multi-task Elastic-Net
Least Angle Regression
LARS Lasso
Orthogonal Matching Pursuit (OMP)
Bayesian Regression
Logistic regression
Generalized Linear Regression
Stochastic Gradient Descent - SGD
Perceptron
Passive Aggressive Algorithms
Robustness regression: outliers and modeling errors
Polynomial regression: extending linear models with basis functions

Stochastic Gradient Descent

Classification

Regression

Stochastic Gradient Descent for sparse data

Complexity

Stopping criterion

Tips on Practical Use

Mathematical formulation

Implementation details