Labs
Optimization for Machine Learning
Spring 2020

EPFL

School of Computer and Communication Sciences

Martin Jaggi & Nicolas Flammarion
github.com/epfml/OptML_course

Problem Set 5, due March 27, 2020 (Stochastic Gradient Descent)

Stochastic Gradient Descent

Solve Exercise 32 from the lecture notes.

Practical Implementation of SGD

Follow the Python notebook provided here:

 $colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex02/template/Lab~5-Stochastic~Gradient~Descent.ipynb$