

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](https://colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex02/template/Lab%205%20-%20Stochastic%20Gradient%20Descent.ipynb)