Problem Set 9, May 17, 2024 (Frank-Wolfe)

Convergence of Frank-Wolfe

Solve Exercises 63 and 64 from the lecture notes.

Applications of Frank-Wolfe

Solve Exercise 66 from the lecture notes.

Practical Implementation

Follow the Python notebook provided here:

github.com/epfml/OptML_course/tree/master/labs/ex09/template/ex09-MatrixCompletion.ipynb