

Labs
Optimization for Machine Learning
Spring 2024

EPFL
School of Computer and Communication Sciences
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github.com/epfml/OptML_course

Problem Set 5, April 12, 2024 **(Stochastic Gradient Descent)**

Stochastic Gradient Descent

Solve Exercise 37 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)