

Problem Set 8, May 3, 2024

(Coordinate Descent)

Coordinate Descent

Solve Exercises 58, 59, 60 from the lecture notes.

Practical Implementation

Follow the Python notebook provided here:

github.com/epfml/OptML_course/tree/master/labs/ex08/

You may also open directly in Google Colab:

colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex08/template/Lab.8.ipynb