

Homework 4

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HW 1 *Look at readme file. Solving LASSO problem by*

(1) Proximal Gradient Descent.

(2) BCD.

(3) ADMM.

HW 2 *Read Textbook Page 470. And using data set CINA to implement*

(1) SGD for Logistic Regression with fixed learning rate.

(2) SGD for Logistic Regression with decreasing learning rate.

(2) SVRG for Logistic Regression.

References