Week	Date		Project/HW announcement	Due dates
1	10/08/2021	**Introduction to the course**: logistics, optimization in ML and data science, applications		
	12/08/2021	**Mathematical background**		
2	17/08/2021	**Mathematical background**		
	19/08/2021	HOLIDAY		
3	24/08/2021	**Theory of convex functions**		
	26/08/2021	**Theory of convex functions**		
4	31/08/2021	**Theory of convex functions**	HW1	
	02/09/2021	**Theory of convex functions**		
5	07/09/2021	**Gradient descent for unconstrained problems**		
	09/09/2021	**Gradient descent for unconstrained problems**	**Project 1**	
6	14/09/2021	**Accelerated gradient method**	HW2	HW1
	16/09/2021	**Accelerated gradient method**		
7	21/09/2021	**Proximal gradient descent**		
	23/09/2021	**Mirror descent**		
8	28/09/2021	**Subgradient methods**		
	30/09/2021	NO CLASS		
9	05/10/2021	**Stochastic Gradient Descent**		HW2
	07/10/2021	SGD and friends		**Project 1**
10	12/10/2021	SGD and friends	HW3	
	14/10/2021	**Project 1 presentations**		
11	19/10/2021	HOLIDAY		
	21/10/2021	SGD and friends		
12	26/10/2021	**Projected gradient descent**		HW3
	28/10/2021	**Frank-Wolfe**	HW4	
13	02/11/2021	NO CLASS	**Project 2**	
	04/11/2021	HOLIDAY		
14	09/11/2021	ADMM		
	11/11/2021	ADMM		
15	16/11/2021	Federated Learning		
	18/11/2021	Federated Learning	HW5	HW4
16	23/11/2021	Submodular optimization		
	25/11/2021	Submodular optimization		
17	30/11/2021	Non-convex optimization		
	02/12/2021	Non-convex optimization		HW5
18	07/12/2021	NO CLASS		**Project 2**
	09/12/2021	**Project 2 presentations**		

Grading	%
5 x HW	50
Project 1	20
Project 2	20
Final Exam	10
Total	100

Sessional (50%)	Final (50%)
HW 1,2,3, Project 1	HW 4,5,Project 2 and final exam