

E1 260 Schedule for Jan 2023 term				
Week	Date		Project/HW announcement	Due dates
1	10/01/2023	Introduction to the course: logistics, optimization in ML and data science, applications		
	12/01/2023	Mathematical background		
2	17/01/2023	Mathematical background		
	19/01/2023	Theory of convex functions		
3	24/01/2023	Theory of convex functions		
	26/01/2023	HOLIDAY		
4	31/01/2023	Theory of convex functions	HW1	
	02/02/2023	Theory of convex functions		
5	07/02/2023	Gradient descent for unconstrained problems		
	09/02/2023	Gradient descent for unconstrained problems	Project 1	HW1
6	14/02/2023	Accelerated gradient method	HW2	
	16/02/2023	Accelerated gradient method		
7	21/02/2023	Projected gradient descent		
	23/02/2023	Subgradient methods		HW2
8	28/02/2023	Proximal method		
	02/03/2023	Frank-Wolfe	HW3	
9	07/03/2023	Mirror descent		
	09/03/2023	Mirror descent		
10	14/03/2023	Stochastic Gradient Descent	Project 2	Project 1
	16/03/2023	Project 1 presentations		
11	21/03/2023	Stochastic Gradient Descent		HW3
	23/03/2023	Stochastic Gradient Descent	HW4	
12	28/03/2023	Duality and KKT conditions		
	30/03/2023	ADMM		
13	04/04/2023	HOLIDAY		HW4
	06/04/2023	ADMM		
14	11/04/2023	Submodular optimization		
	13/04/2023	Project 2 presentations		
Grading	%		Sessional (50%)	Final (50%)
4 x HW	40		HW 1,2,3,4, Project 1	Project 2 and final exam
Project 1	10			
Project 2	10			
Final Exam	40			
Total	100			