Summary
This course teaches an overview of modern optimization methods, for applications in machine learning and data science. In particular, scalability of algorithms to large datasets will be discussed in theory and in implementation.

Content
This course teaches an overview of modern optimization methods, for applications in machine learning and data science. In particular, scalability of algorithms to large datasets will be discussed in theory and in implementation.

Basic Contents:
Convexity, Gradient Methods, Proximal algorithms, Stochastic and Online Variants of mentioned methods, Coordinate Descent Methods, Subgradient Methods, Frank-Wolfe, Accelerated Methods, Primal-Dual context and certificates, Lagrange and Fenchel Duality, Second-Order Methods, Quasi-Newton Methods. Gradient-Free and Zero-Order Optimization.

Advanced Contents:
Parallel and Distributed Optimization Algorithms, Synchronous and Asynchronous Communication. Lower Bounds.

Non-Convex Optimization: Convergence to Critical Points, Saddle-Point methods, Alternating minimization for matrix and tensor factorizations

An optional, graded, mini-project allows to explore the real-world performance aspects of the algorithms and variants of the course.

Keywords
Optimization, Machine learning

Learning Prerequisites
Recommended courses
• CS-433 Machine Learning

Important concepts to start the course
• Previous coursework in calculus, linear algebra, and probability is required.
• Familiarity with optimization and/or machine learning is useful.

Learning Outcomes
By the end of the course, the student must be able to:
• Assess / Evaluate the most important algorithms, function classes, and algorithm convergence guarantees
• Compose existing theoretical analysis with new aspects and algorithm variants.
• Formulate scalable and accurate implementations of the most important optimization algorithms for machine learning applications
• Characterize trade-offs between time, data and accuracy, for machine learning methods

Transversal skills

• Use both general and domain specific IT resources and tools
• Summarize an article or a technical report.

Teaching methods

• Lectures
• Exercises with Theory and Implementation Assignments

Expected student activities

Students are expected to:
• Attend the lectures and exercises
• Give a short scientific presentation about a research paper
• Read / watch the pertinent material
• Engage during the class, and discuss with other colleagues

Assessment methods

• Final Exam

Supervision

Office hours          Yes
Assistants           Yes
Forum                Yes

Resources

Virtual desktop infrastructure (VDI)
No

Websites

• https://github.com/epfml/OptML_course