

Labs
Optimization for Machine Learning
Spring 2025

USC
Computer Science
Sai Praneeth Karimireddy
spkreddy.org/optmlspring2025

Problem Set 1, Jan 22, 2025 **(Convexity)**

Convexity

Solve Exercises 2, 4, 5, 8, 10 from the lecture notes.

Bonus: Solve 3 when $\text{dom} f \subseteq \mathbb{R}$.

Double bonus: Solve 3 in general case.