Machine Learning 2 Exercise Sheet 9

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Submission until June 22nd, 18.00 to schilling@ismll.de

Exercise 15: Iterative Shrinkage and Thresholding Algorithm (10 Points)

- a) Create a dataset where a half of the features is noise and the other half actually correlates with the target variable!
- b) Program the Iterative Shrinkage and Thresholding Algorithm in the original and the fast version, and compare them on your data set.