Bundle Methods for Machine Learning (T17)

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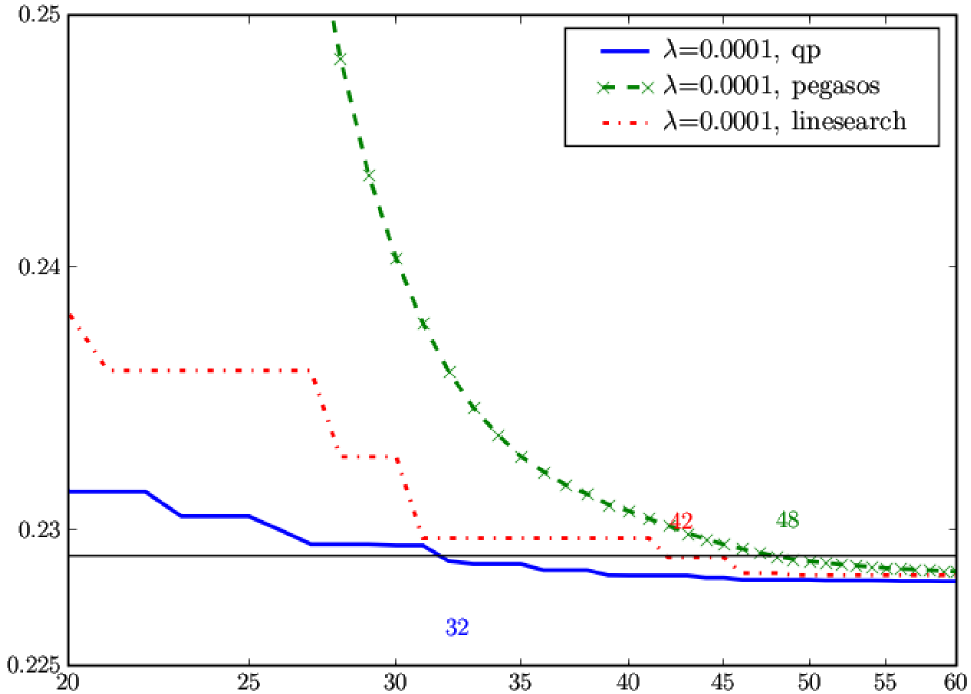
- **Problem:** **Regularized Risk Minimization**
- **Our Idea:** **Use modified Bundle Method Solver**



Objective Function vs. No. of Iterations

✓ $O(1/\epsilon)$ **convergence rates for non-smooth obj.**

✓ $O(\log \epsilon)$ **convergence rates for smooth obj.**

✓ **Our algorithm applies to a wide variety of loss fn.**

✓ **SVMPerf a special case of our method**