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Abstract

This research is focused on Unconstrained Optimization problems. Among a number of methods that can be used to solve Unconstrained Optimization problems we have worked on Gradient and Coordinate Descent methods. Step size plays an important role for optimization. Here we have performed numerical experiment with Gradient and Coordinate Descent method for several step size choices. Comparison between different variants of Gradient and Coordinate Descent methods and their efficiency are demonstrated by implementing in loss functions minimization problem.