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Reparameterizing Mirror Descent As Gradient Descent
2 Continuous-time Mirror Descent For A Strictly Convex, Continuously-differentiable

Function $F : C \rightarrow \mathbb{R}$ with convex domain $C \subseteq \mathbb{R}^d$, the Bregman divergence between $w, w' \in C$ is defined as $D_F(w, w') := F(w) - \langle \nabla F(w'), w \rangle$, where $F' := \nabla F$ denotes the gradient of F , sometimes called the link function. 4 Trading Off The Feb 10th, 2024

Learning To Learn By Gradient Descent By Gradient Descent

$\rightarrow F(\cdot)$. While any method capable of minimizing this objective function can be applied, the standard approach for differentiable functions is some form of gradient descent, resulting in a sequence of updates $w_{t+1} = w_t - \eta \nabla F(w_t)$. The performance of vanilla gradient descent, however, is hampered by the fact that it only makes use Feb 9th, 2024

Gradient Descent And Stochastic Gradient Descent

Stochastic Gradient Descent: One practically difficult is that computing the gradient itself can be costly, particularly when n is large. An alternative algorithm is stochastic gradient descent (SGD). This algorithm is as follows. 1. Sample a point i at random 2. Update the parameter: $w_{t+1} = w_t - \eta \nabla F(w_t; x_i, y_i)$ and return to step 1. Jan 8th, 2024

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