

Gradient Descent

For each epoch

For each batch:

Calculate dw, db

$w = w - \alpha * dw$

$b = b - \alpha * db$

Exponential Moving Averages

$V_0 = 0$

$V1 = \beta * V0 + (1-\beta) * \Theta1$ [Current observation at time 1] [$\beta=0.9$]

$V2 = \beta * V1 + (1-\beta) * \Theta2$ [Current observation at time 2]

$Vt = \beta * Vt-1 + (1-\beta) * \Theta t$ [Current observation at time t]

Generalised form

$V = \beta * V + (1-\beta) * \Theta$

where $\Theta1, \Theta2, \Theta3 \dots$ are observations at time $t=1,2,3$

Gradient Descent (mini-batch) with Momentum (SGD - Minibatch)

For each batch:

Compute dw, db

$Vdw = \beta * Vdw + (1-\beta) * dw$

$Vdb = \beta * Vdb + (1-\beta) * db$

$w = w - \alpha * Vdw$ [α = Learning rate]

$b = b - \alpha * Vdb$

Root Mean Square Propagation (RMSProp)

$Sdw = \beta2 * Sdw + (1-\beta2) * dw^2$

$Sdb = \beta2 * Sdb + (1-\beta2) * db^2$

$w = w - \alpha * dw / \sqrt{Sdw + \epsilon}$

$b = b - \alpha * db / \sqrt{Sdb + \epsilon}$

Epsilon = small value to prevent division by 0. Normally 10^{-8}

Adaptive Moment with Estimation (Adam)

For each batch:

$Vdw = \beta1 * Vdw + (1-\beta1) * dw$

$Vdw = Vdw / (1-\beta1^t)$

$Vdb = \beta1 * Vdb + (1-\beta1) * db$

$Vdb = Vdb / (1-\beta1^t)$

$Sdw = \beta2 * Sdw + (1-\beta2) * dw^2$

$Sdw = Sdw / (1-\beta2^t)$

$Sdb = \beta2 * Sdb + (1-\beta2) * db^2$

$$Sdb = Sdb/(1-\beta_2^t)$$

$$w = w - \alpha * Vdw/[\mathbf{sqrt}(Sdw)+\text{Epsilon}]$$

$$b = b - \alpha * Vdb/[\mathbf{sqrt}(Sdb)+\text{Epsilon}]$$

$$\beta_1 = 0.9$$

$$\beta_2 = 0.999$$

$$\text{Epsilon} = 10^{-8}$$