

Langevin Monte Carlo

- Initialize weights w^0
- Do say 100 iterations with usual SGD, but add Gaussian noise $\eta^k \sim \mathcal{N}(0, 2\varepsilon I)$ to each update
- After 100 hundred epochs decide that Markov Chain converged and start collecting weights values
- For a new object predict compute average prediction of CNNs with weights $w^{100}, w^{101}, \dots, w^{200}$