## Algorithm 1 : Adam Optimization

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Require: \alpha (learning rate),
\beta_1 \text{ (first moment decay rate)},
\beta_2 \text{ (second raw moment decay rate)},
\mathbf{w}_0 \text{ (initial guess for weights vector } \mathbf{w})
Ensure: Updates the current weights vector \mathbf{w} for an optimization step

1: m_0 \leftarrow 0 (1st moment vector)

2: v_0 \leftarrow 0 (2nd raw moment vector)

3: t \leftarrow 0 (initialize timestep)

4: \mathbf{while} \mathbf{w} not converged \mathbf{do}

5: g_t \leftarrow \nabla L(\mathbf{w}_t) {Get current loss function gradient}

6: m_t \leftarrow \beta_1 \cdot m_t + (1 - \beta_1) \cdot g_t {Update 1st moment vector}

7: v_t \leftarrow \beta_2 \cdot v_t + (1 - \beta_2) \cdot g_t^2 {Update 2nd raw moment vector}

8: \hat{m}_t \leftarrow \frac{m_t}{(1 - \beta_1^t)} {Compute bias-corrected 1st moment est.}

9: \hat{v}_t \leftarrow \frac{v_t}{(1 - \beta_2^t)} {Compute bias-corrected 2nd raw moment est.}

10: \mathbf{w}_t \leftarrow \mathbf{w}_t - \alpha \cdot \frac{\hat{m}_t}{(\sqrt{\hat{v}_t} + \epsilon)} {Update current \mathbf{w}}

11: \mathbf{end} \mathbf{while}

12: \mathbf{return} \mathbf{w} {Optimized weights vector}
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