

Algorithm 7.4: Adam optimization**Input:** Training set of data points indexed by $n \in \{1, \dots, N\}$ Batch size B Error function per mini-batch $E_{n:n+B-1}(\mathbf{w})$ Learning rate parameter η Decay parameters β_1 and β_2 Stabilization parameter δ **Output:** Final weight vector \mathbf{w} $n \leftarrow 1$ $\mathbf{s} \leftarrow \mathbf{0}$ $\mathbf{r} \leftarrow \mathbf{0}$ **repeat** Choose a mini-batch at random from \mathcal{D} $\mathbf{g} = -\nabla E_{n:n+B-1}(\mathbf{w})$ // evaluate gradient vector $\mathbf{s} \leftarrow \beta_1 \mathbf{s} + (1 - \beta_1) \mathbf{g}$ $\mathbf{r} \leftarrow \beta_2 \mathbf{r} + (1 - \beta_2) \mathbf{g} \odot \mathbf{g}$ // element-wise multiply $\hat{\mathbf{s}} \leftarrow \mathbf{s} / (1 - \beta_1^\tau)$ // bias correction $\hat{\mathbf{r}} \leftarrow \mathbf{r} / (1 - \beta_2^\tau)$ // bias correction $\Delta \mathbf{w} \leftarrow -\eta \frac{\hat{\mathbf{s}}}{\sqrt{\hat{\mathbf{r}} + \delta}}$ // element-wise operations $\mathbf{w} \leftarrow \mathbf{w} + \Delta \mathbf{w}$ // weight vector update $n \leftarrow n + B$ **if** $n + B > N$ **then**

shuffle data

 $n \leftarrow 1$ **end if****until** convergence**return** \mathbf{w}