

STOCHASTIC GRADIENT HAMILTONIAN MONTE CARLO

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Stochastic Gradient Hamiltonian Monte Carlo

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References

[CFG14] Tianqi Chen, Emily Fox and Carlos Guestrin. ‘Stochastic Gradient Hamiltonian Monte Carlo’. In: *Proceedings of the 31st International Conference on Machine Learning*. Ed. by Eric P. Xing and Tony Jebara. Vol. 32. Proceedings of Machine Learning Research 2. Beijing, China: PMLR, June 2014, pp. 1683–1691. URL: <https://proceedings.mlr.press/v32/cheni14.html>.