

Reproducing the paper:
Stochastic Gradient Hamiltonian Monte Carlo
by Tianqi Chen, Emily B. Fox and Carlos
Guestrin

Sam Adam-Day, Alexander Goodall, Theo Lewy and Fanqi Xu

Abstract

We reproduce the experiments contained in ‘Stochastic Gradient Hamiltonian Monte Carlo’ [CFG14] by Chen, Fox and Guestrin.

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>.