

RMSprop

On iteration t :

Compute dW, db on mini - batch

$$s_{dW} = \beta s_{dW} + (1 - \beta) dW^2 \text{ element-wise square calculation}$$

$$s_{db} = \beta s_{db} + (1 - \beta) db^2$$

$$W := W - \alpha \frac{dW}{\sqrt{s_{dW} + \epsilon}} \text{ add a small number to avoid divide by zero}$$

$$b := b - \alpha \frac{db}{\sqrt{s_{db} + \epsilon}}$$