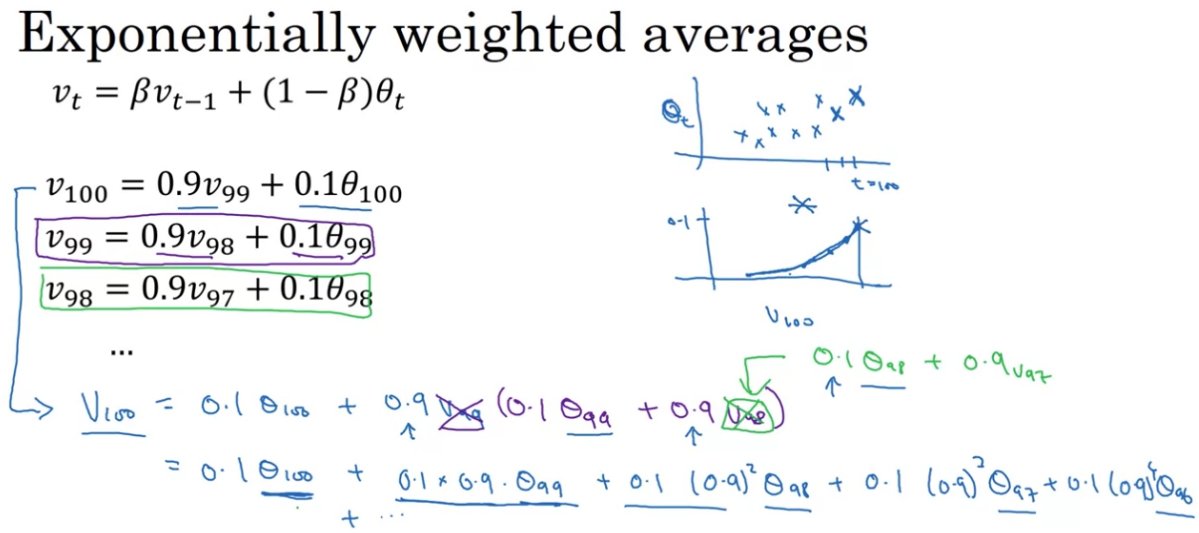
4. Understanding Exponentially Weighted Averages

Tags | Exponentially weighted averages

Exponentailly weighted averages



Implementing exponentially weighed averages

Implementing exponentially weighted averages

$v_0 = 0$

$v_1 = \beta v_0 + (1 - \beta)\, \theta_1$

$v_2 = \beta v_1 + (1 - \beta)\, \theta_2$

$v_3 = \beta v_2 + (1 - \beta)\, \theta_3$

...

$V_\theta := 0$

$V_\theta := \beta v + (1-\beta)\theta_1$

$V_\theta := \beta v + (1-\beta)\theta_2$

$\vdots$

$V_\theta = 0$

Repeat {

Get next θ_t

$V_\theta := \beta V_\theta + (1-\beta)\theta_t$

}

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- it takes very low memory
- overite하면서 메모리를 절약할 수 있음