

<p><b>Input:</b> loss function <math>E</math>, learning rate <math>\eta</math>, dataset <math>X, y</math> und das Modell <math>F(\theta, x)</math></p> <p><b>Output:</b> Optimum <math>\theta</math> which minimizes <math>\epsilon</math></p> <pre> 1 <b>while</b> <i>converge</i> <b>do</b> 2   <math>\tilde{y} = F(\theta, x)</math> 3   <math>\theta = \theta - \eta \cdot \frac{1}{N} \sum_{i=1}^N \frac{\delta \epsilon(y, \tilde{y})}{\delta \theta}</math> 4 <b>end</b> </pre>
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**Algorithm 1:** Gradient descent

<p><b>Input:</b> loss function <math>E</math>, learning rate <math>\eta</math>, dataset <math>X, y</math> und das Modell <math>F(\theta, x)</math></p> <p><b>Output:</b> Optimum <math>\theta</math> which minimizes <math>\epsilon</math></p> <pre> 1 <b>while</b> <i>converge</i> <b>do</b> 2   Shuffle <math>X, y</math> 3   <b>for</b> <math>x_i, y_i</math> in <math>X, y</math> <b>do</b> 4     <math>\tilde{y} = F(\theta, x_i)</math> 5     <math>\theta = \theta - \eta \cdot \frac{1}{N} \sum_{i=1}^N \frac{\delta \epsilon(y_i, \tilde{y}_i)}{\delta \theta}</math> 6   <b>end</b> 7 <b>end</b> </pre>
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**Algorithm 2:** Stochastic Gradient descent(SGD)

**Input:** loss function  $E$ , learning rate  $\eta$ , dataset  $X, y$  und das Modell  $F(\theta, x)$

**Output:** Optimum  $\theta$  which minimizes  $E$

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1 while converge do
2   | Shuffle X, y
3   | for each batch of  $x_i, y_i$  in  $X, y$  do
4   |   |  $\tilde{y} = F(\theta, x_i)$ 
5   |   |  $\theta = \theta - \eta \cdot \frac{1}{N} \sum_{i=1}^N \frac{\delta E(y_i, \tilde{y}_i)}{\delta E}$ 
6   | end
7 end

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**Algorithm 3:** Mini-Batch Stochastic Gradient descent(MSGD)

**Input:** Netzwerk mit  $l$  layers, Aktivierungsfunktion  $\sigma_l$ , Output von der versteckten Schicht  $h_l = \sigma_l(W_l^T h_{l-1} + b_l)$  und die Netzwerkausgabe  $\tilde{y} = h_l$

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1 Berechnen der Gradient:  $\delta \leftarrow \frac{\partial E(y, \tilde{y})}{\partial y}$ 
2 for  $i \leftarrow l$  bis 0 do
3   | Berechnen der Gradient für die Aktuelle Schicht
4   |  $\frac{\partial E(y, \tilde{y})}{\partial W_l} = \frac{\partial E(y, \tilde{y})}{\partial h_l} \frac{\partial h_l}{\partial W_l} = \delta \frac{\partial h_l}{\partial W_l}$ 
5   |  $\frac{\partial E(y, \tilde{y})}{\partial b_l} = \frac{\partial E(y, \tilde{y})}{\partial h_l} \frac{\partial h_l}{\partial b_l} = \delta \frac{\partial h_l}{\partial b_l}$ 
6   | Gradientabstiegverfahren mit  $\frac{\partial E(y, \tilde{y})}{\partial W_l}$  und  $\frac{\partial E(y, \tilde{y})}{\partial b_l}$ 
7   | Propagiere den Gradienten zu den unteren Schichten.
8   |  $\delta \leftarrow \frac{\partial E(y, \tilde{y})}{\partial h_l} \frac{\partial h_l}{\partial h_{l-1}} = \delta \frac{\partial h_l}{\partial h_{l-1}}$ 
9 end

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**Algorithm 4:** Back-Propagation