Learn To Control The Learning Rate with Reinforcement Learning

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¹https://www.AutoML.org

Here the learning rate of the sgd_env is dynamically adapted with a learned Reinforcement Learning agent.

The learning rate $\gamma \in [0.00001, 1]$ is adjusted in the log-space. We used a SAC ? agent from the library stable-baselines3? and trained it for 1000000 steps. For training we used $n_{instances} = 1000$ and a policy architecture of two hidden layers with 64 neurons each.