Faster Doubly Stochastic Gradient for Kernel Method
Chun-Liang Li and *Barnabás Póczos*

- Random Fourier Feature (RFF) for Scalable Kernel Methods (e.g. handling **million-scale data**)

- **How many** random features do we need? Dai et al. (2014) increase the number of RFF in every iteration

- **Proposed:** generate RFF by checking

  - **Optimal convergence rate** (under certain conditions)

  - **Faster in practice**

Carnegie Mellon University