

Influence of hyperparameters on aggregating predictions of infinite number of experts

Sergey Kunin-Bogoiavlenskii

Moscow Institute of Physics and Technology

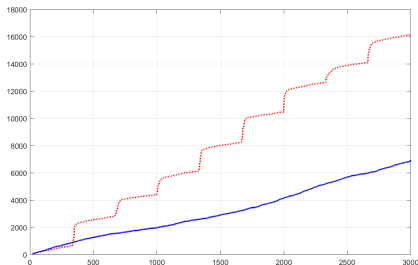
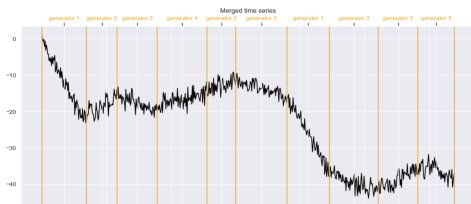
Course: My first scientific paper
(Strijov's practice)/Group 125

Expert: R. D. Zukhba

Consultant: A. V. Zukhba

2024

One-slide talk



Goals:

1. Time series generator
2. Aggregating model
3. Experiments with various hyperparameters

Terms:

- ▶ X — signals space
- ▶ Y — responses space
- ▶ Experts $i \in \mathcal{N}$
- ▶ Master

Iteration:

1. Expert initialization
2. Predictions
3. Loss weights update
4. Mixing weights update