Influence of hyperparameters on aggregating predictions of infinite number of experts

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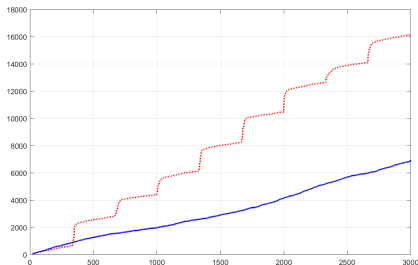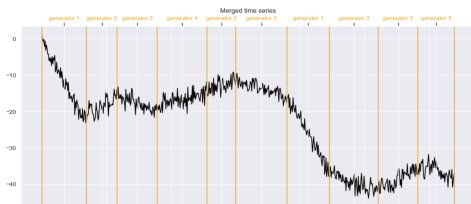Moscow Institute of Physics and Technology

Course: My first scientific paper
(Strijov's practice)/Group 125
Expert: R. D. Zukhba
Consultant: A. V. Zukhba

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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