Lecture 25: Deep neural networks continued

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Avoiding overfitting via early stopping

Early stopping - meta algorithm

SGD

– runs on top of the regular stochastic gradient descent for training the parameters of the network

- Split your dataset into training and validation.

- Train using the training dataset. _(SGD)_

- On each iteration of training, check validation error.

- If validation error starts increasing, stop and revert to previous iteration parameters.

Validation-based early stopping