Assignment Set 8

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Different Optimizers

Adam is great, it's much faster than **SGD**, the default hyperparameters usually works fine, but it has its own pitfall too. Many accused **Adam** has convergence problems that often **SGD** + momentum can converge **better** with longer training time.

The RMSprop optimizer is similar to the gradient descent algorithm with momentum. The RMSprop optimizer restricts the oscillations in the vertical direction. Adam in some areas does not converge to an optimal solution, so for some tasks (such as image classification on popular CIFAR datasets) state-of-the-art results are still only achieved by applying SGD with momentum. ADAM is just Adadelta (which rescales gradients based on accumulated "second-order" information) plus momentum (which smooths gradients based on accumulated "first-order" information). I.e. ADAM is an extension of Adadelta, which reverts to Adadelta under certain settings of the hyperparameters.

MNIST dataset



