```
1: Identify explicit and latent concepts
 2: Randomly initialize the feature weights vector (\mathbf{w}_{\phi})
 3: for j = 1 : j_{max} do
         Randomly shuffle \mathbf{w}_{\Phi}
 4:
 5:
        for n = 1 : N do
 6:
            for each sampling policy do
7:
                Sample E^{n,j}(w_{\Phi}^n)
 8:
                Obtain \tilde{E}^{n,j}(w_{\Phi,m}^n)
 9:
                Obtain the optimum point \hat{w}_{\Phi}^{n}
10:
                 Update n-th element of \mathbf{w}_{\Phi} by \hat{w}_{\Phi}^{n}
11:
             end for
12:
         end for
13:
         if Convergence then
14:
             Break
15:
         end if
16: end for
```