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2 Continuous-time Mirror Descent For A Strictly Convex, Continuously-differentiable Function $F : C \rightarrow \mathbb{R}$ With Convex Domain $C \subseteq \mathbb{R}^d$, The Bregman Divergence Between w_t, w_{t+1} Is Defined As $D_F(w_t, w_{t+1}) := F(w_t) - \langle \nabla F(w_t), w_{t+1} \rangle$, Where ∇F Denotes The Gradient Of F , Sometimes Called The Link Function. 4 Trading Off The 3th, 2024

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2 $\rightarrow F(\cdot)$. While Any Method Capable Of Minimizing This Objective Function Can Be Applied, The Standard Approach For Differentiable Functions Is Some Form Of Gradient Descent, Resulting In A Sequence Of Updates $\theta_{t+1} = \theta_t - \eta \nabla F(\theta_t)$. The Performance Of Vanilla Gradient Descent, However, Is Hampered By The Fact That It Only Makes Use 3th, 2024

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Stochastic Gradient Descent: One Practically Difficult Is That Computing The Gradient Itself Can Be Costly, Particularly When n Is Large. An Alternative Algorithm Is Stochastic Gradient Descent (SGD). This Algorithms Is As Follows. 1. Sample A Point \mathbf{x} At Random 2. Update The Parameter: $\mathbf{w}_{T+1} = \mathbf{w}_T - \eta \nabla_{\mathbf{w}} \ell(\mathbf{x}; \mathbf{y}; \mathbf{w}_T)$ And Return To Step 1. 1th, 2024

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