

# Stochastic Approximation

Cost function.  $J(\mathbf{w})$

Optimal solution.  $\mathbf{w}^{opt}$

Update procedure.  $\mathbf{w}_{t+1} = \mathbf{w}_t + \lambda_t d(\mathbf{w}_{old})$

Convergence.  $\mathbf{w} \rightarrow \mathbf{w}^{opt}$

Criteria.  $E[d(\mathbf{w})] = \nabla J(\mathbf{w})$

- $t \rightarrow \infty$
- $\lambda_t \rightarrow 0$
- $\sum \lambda_t = \infty$

$$\lambda_t = \frac{1}{t} \quad \text{or} \quad \lambda_t = \frac{1}{\sqrt{t}}$$

Caveat. Local minima

# Stochastic Approximation

**Albert A Gayle**



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