Move-to-data: A new Continual Learning approach with Deep CNNs, Application for image-class and Object recognition

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I. APPENDIX A

A. Mathematical justification of Move-To-Data

In the following let $d \in \mathbb{N}$ and $\epsilon \in (0, 1)$. We fix a vector $w \in \mathbb{R}^d$ and a sequence $(v^n)_{n\in\mathbb{N}} \subset \mathbb{R}^d$. The sequence resulting from the *Move-To-Data* Algorithm $(w^n)_{n \in \mathbb{N}}$ is defined recursively as

$$w^{n+1} := w^n + \epsilon (v^n - w^n)$$

for all $n \in \mathbb{N}$ with the notation $w^0 := w$.

Lemma 1: The Move-To-Data Algorithm can be rewritten

$$w^n = \sum_{i=1}^n \epsilon (1-\epsilon)^{n-i} v^i.$$

Proof: We simply expand

$$w^{n+1} = w^n + \epsilon(v^n - w^n)$$

= $\epsilon v^n + (1 - \epsilon)w^n$
= $\epsilon v^n + (1 - \epsilon)(\epsilon v^{n-1} + (1 - \epsilon)w^{n-1})$

Then continuing the pattern

$$w^{n+1} = \sum_{i=1}^{n+1} \epsilon (1-\epsilon)^{n-i} v^i.$$

In order to proof stochastic results we introduce a measure space $(\Omega, \mathcal{B}_{\Omega}, \mu)$

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