
Algorithm 1: Adaptive task sampling and variance reduction (ATSVR) algorithm.

Input: distribution over tasks: $p(\mathcal{T})$, task weight function parameterized by ϕ : $f_\phi(\mathcal{T})$, learning rate: α_1 and α_2 , weight of the variance term: λ

Randomly initialize θ, ϕ ;

while not done do

 Sample a batch of tasks from $p(\mathcal{T})$ uniformly;

for all tasks do

 Obtain the representation τ of the task through a pretrained recurrent aggregator $\mathcal{A}(\mathcal{F}(\cdot))$, which is fed into $f_\phi(\tau)$ to obtain task weight;

 Compute adapted parameters with gradient descent:

$$\theta'_\mathcal{T} = \theta - \alpha_1 \nabla_\theta \mathcal{L}(\mathcal{D}_\mathcal{T}^{tr}; \theta);$$

end

 Update $\theta \leftarrow \theta - \alpha_2 \nabla_\theta \hat{J}^{ADP}(\theta, \phi)$;

 Update $\phi \leftarrow \phi - \alpha_2 \nabla_\phi \hat{J}^{ADP}(\theta, \phi) - \lambda \nabla_\phi Var(\phi)$;

end

