

Let consider a sample dataset have one input (x_i^a) and one output (y_i^a) and number of samples 4. Develop a simple linear regression model using BGD.

sample(i)	x_i^a	y_i^a
1	0.2	3.4
2	0.4	3.8
3	0.6	4.2
4	0.8	4.6

- Do manual calculations for two iterations with first two samples.
- Write the python code to build simple linear regression model using BGD optimizer (consider all 4 samples).

Step-1: $[X, Y]$, $m=1$, $c=-1$, $\eta=0.1$, epochs=2, $ns=2$

Step-2: $itr=1$

$$\text{Step-3: } \frac{\partial E}{\partial m} = -\frac{1}{ns} \sum_{i=1}^{ns} (y_i - mx_i - c) x_i$$

$$= -\frac{1}{2} [(3.4 - (1)(0.2) + 1)0.2 + (3.8 - (1)(0.4) + 1)0.4]$$

$$= -1.34$$

$$\frac{\partial E}{\partial c} = -\frac{1}{2} [(3.4 - 0.2 + 1) + (3.8 - 0.4 + 1)]$$

$$= -4.3$$

$$\text{Step-4: } \Delta m = -\eta \frac{\partial E}{\partial m}$$

$$= -0.1 \times -1.34$$

$$= 0.134$$

$$\Delta c = -\eta \frac{\partial E}{\partial c}$$

$$= -0.1 \times -4.3 = 0.43$$

$$\text{Step-5: } m = m + \Delta m$$

$$= 1 + 0.134 = 1.134$$

$$c = c + \Delta c$$

$$= -0.1 \times -4.3 = 0.43$$

Step-6: $itr+1$

$$1+1=2$$

Step-7: if ($itr > epochs$)

goto step-8

$$2 > 3$$

else

goto step-3

$$\text{Step-3: } \frac{\partial E}{\partial m} = -\frac{1}{2} [(3.4 - (1.134)(0.2) + 0.57)(0.2) + (3.8 - (1.134)(0.4) + 0.57)(0.4)]$$

$$= -1.157$$

$$\frac{\partial E}{\partial c} = -\frac{1}{2} [(3.4 - (1.134)(0.2) + 0.57) + (3.8 - (1.134)(0.4) + 0.57)]$$

$$= -3.829$$

$$\text{Step-4: } \Delta m = -0.1 \times -1.157 = 0.1157$$

$$\Delta c = -0.1 \times 3.829 = 0.3829$$

Step-5: $m = m + \Delta m$

$$= 1.134 + 0.1157$$

$$= 1.2497$$

$$c = c + \Delta c$$

$$= -0.57 + 0.3829 = -0.187$$

Step-6: $itr+1$

$$2+1=3$$

Step-7: if ($itr > epochs$)

$$3 > 2$$

goto step-8

else

goto step-3

Step-8: $m = 1.2497, c = -0.1871$