

Machine Learning

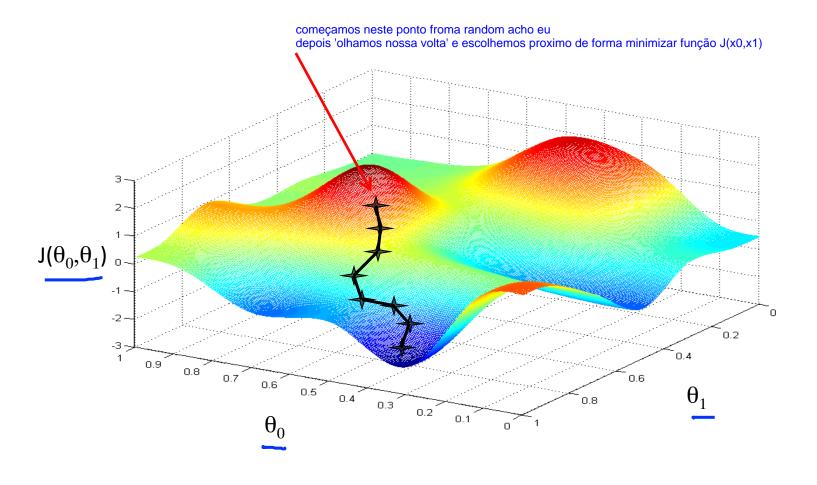
Linear regression with one variable

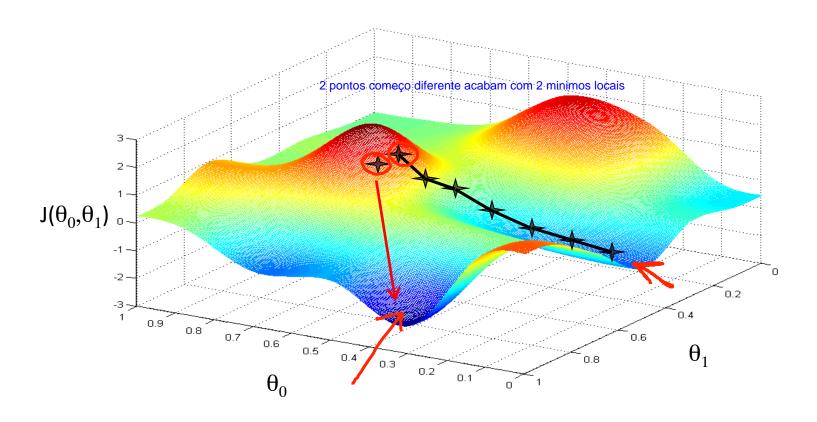
Gradient descent

Have some function
$$J(\theta_0,\theta_1)$$
 $J(\theta_0,\theta_1)$ $J(\theta_0,\theta_1)$

Outline:

- Start with some θ_0, θ_1 (Say $\Theta_0 = 0, \Theta_1 = 0$)
- Keep changing $\underline{\theta}_0,\underline{\theta}_1$ to reduce $\underline{J}(\theta_0,\theta_1)$ until we hopefully end up at a minimum





igual a programação Assignment

Gradient descent algorithm

repeat until convergence
$$\{\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) \}$$
 (1

(for
$$j = 0$$
 and $j = 1$)

$$(0, heta_1)$$

Correct: Simultaneous update

tearning rate

temp
$$0 := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$

tempo :=
$$\theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$

$$\Rightarrow \text{ tempo} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$$

$$\theta_0 := \text{temp} 0$$

$$\theta_0 := \text{tempo}$$
 $\theta_1 := \text{temp1}$

$$\Rightarrow \text{temp0} := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$

$$\theta_0 := \text{temp} 0$$

$$\begin{array}{l} \theta_0 := ext{temp0} \\ ext{temp1} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) \end{array}$$

$$\theta_1 := \text{temp1}$$





