

* $E(w^{(k+1)}) < E(w^{(k)})$

→ But the assumption holds only in the neighborhood of w .

$$\begin{aligned} E(w) &= \frac{1}{2m} \sum_{i=1}^m (wx_i - t_i)^2 \\ \frac{\partial E}{\partial w} &= \frac{1}{m} \sum_{i=1}^m (wx_i - t_i)(x_i) \end{aligned} \quad \left. \begin{array}{l} \text{OUI} \\ \text{treating } x \text{ vector} \\ \text{as constant} \end{array} \right\}$$

$$w^{(k+1)} = w^{(k)} - \eta \left(\frac{\partial E}{\partial w} \Big|_{w=w^{(k)}} \right)$$

$$f(x) = x^2 + 2x + 5$$

$$\frac{1}{2m} (x^2 + 2x + 5)$$

$$E(w^{(2)}) - E(w^{(3)}) < E(w^{(1)}) - E(w^{(2)})$$

(slope decreases)

(assuming near terminal step)

$$E(w^{(n)}) - E(w^{(n-1)}) < \epsilon$$

for some $\epsilon = 10^{-20}$