

# types of gradient descent

## 1. Batch gradient descent :

- the entire dataset is used to compute the loss function with respect to parameter, in each iteration, the algorithm calculates the loss function for all training examples and updates.

- pros:

- \*Global view: considers the entire dataset for each update, providing a global perspective for the loss landscape

- \*Stable Convergence: Since the gradient is averaged over all training examples, the updates are less noisy and more stable.

- cons:

- \*computationally expensive

- \*Memory intensive

## 2. Stochastic gradient descent:

- Model parameters are updated using gradient of loss function with respect to single training example at each iteration

- Pros:

- \*Faster convergence than that of Batch gradient descent.

- \*less memory intensive than Batch gradient descent.

- \*better for online learning : where data comes in streams allowing the data to be frequently updated.

- Cons:

- \*Hyperparameters sensitivity

- \*Potential for Overshooting: The frequent updates can cause the algorithm to overshoot the minimum, especially with a high learning rate.

## 3. Mini-batch gradient descent:

-A compromise between Batch gradient descent and stochastic gradient descent, it updates the parameters using a small random subset of training data called mini-batch

-Pros:

\*Faster Convergence: By using mini-batches, it achieves a balance between the noisy updates of stochastic gradient descent and the stable updates of Batch Gradient Descent.

\*Reduced Memory Usage: Requires less memory than Batch Gradient Descent as it only needs to store a mini-batch at a time.

-Cons:

\*Potential for Suboptimal Mini-Batch Sizes: Selecting an inappropriate mini-batch size can lead to suboptimal performance and convergence issues.

\*Complexity in Tuning: Requires careful tuning of the mini-batch size and learning rate to ensure optimal performance.

#### 4. Momentum-Based Gradient Descent:

-an enhancement of the standard gradient descent algorithm that aims to accelerate convergence, particularly in the presence of high curvature, small but consistent gradients, or noisy gradients.

-Pros:

\*Accelerated Convergence: Helps in faster convergence, especially in scenarios with small but consistent gradients.

\*Smoother Updates: Reduces the oscillations in the gradient updates, leading to a smoother and more stable convergence path.

-Cons:

\*Additional Hyperparameter: Introduces an additional hyperparameter (momentum term) that needs to be tuned.

\*Complex Implementation: Slightly more complex to implement compared to standard gradient descent.

## 5. RMSProp (Root Mean Square Propagation):

-modifies the accumulation of squared gradients to use a moving average. This prevents the learning rate from decaying too quickly.

-Pros:

\*Controlled Learning Rate Decay: Uses a moving average to prevent the learning rate from decaying too quickly.

\*Adaptable to Non-Stationary Objectives: More suitable for non-stationary objectives due to the moving average mechanism.

-Cons:

\*Potential for Oscillation: If the decay rate is not properly tuned, it can lead to oscillations in the learning process.

\*Hyperparameter Sensitivity