

Environment Setup Instructions

Multivariate Linear Regression

- ✓ **Video:** Multiple Features 8 min
- ✓ **Reading:** Multiple Features 3 min
- ✓ **Video:** Gradient Descent for Multiple Variables 5 min
- ✓ **Reading:** Gradient Descent For Multiple Variables 2 min
- ✓ **Video:** Gradient Descent in Practice I - Feature Scaling 8 min
- ✓ **Reading:** Gradient Descent in Practice I - Feature Scaling 3 min
- ✓ **Video:** Gradient Descent in Practice II - Learning Rate 8 min
- ✓ **Reading:** Gradient Descent in Practice II - Learning Rate 4 min
- ✓ **Video:** Features and Polynomial Regression 7 min
- ✓ **Reading:** Features and Polynomial Regression 3 min

Computing Parameters Analytically

Submitting Programming Assignments

Review

Octave/Matlab Tutorial

Review

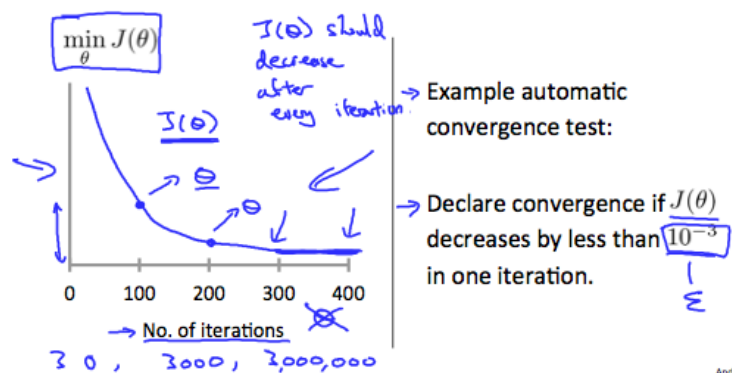
Gradient Descent in Practice II - Learning Rate

Note: [5:20 - the x-axis label in the right graph should be θ rather than No. of iterations]

Debugging gradient descent. Make a plot with *number of iterations* on the x-axis. Now plot the cost function, $J(\theta)$ over the number of iterations of gradient descent. If $J(\theta)$ ever increases, then you probably need to decrease α .

Automatic convergence test. Declare convergence if $J(\theta)$ decreases by less than E in one iteration, where E is some small value such as 10^{-3} . However in practice it's difficult to choose this threshold value.

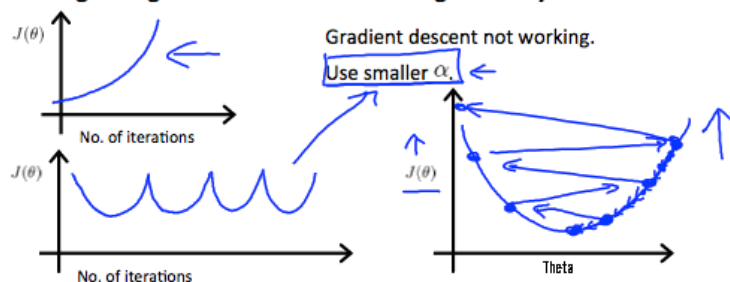
Making sure gradient descent is working correctly.



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It has been proven that if learning rate α is sufficiently small, then $J(\theta)$ will decrease on every iteration.

Making sure gradient descent is working correctly.



- For sufficiently small α , $J(\theta)$ should decrease on every iteration.
- But if α is too small, gradient descent can be slow to converge.

To summarize:

If α is too small: slow convergence.

If α is too large: may not decrease on every iteration and thus may not converge.

✓ Complete

Go to next item