

FORMULA FOR LR

Predicted label = (the label when all features are 0)  
+ [(change in label when feature +1) x Feature 1]  
+ ....

FORMULA FOR MSE

MSE =  $\frac{(\text{predicted label} - \text{actual label})^2 + \dots}{2 \times \text{no. of datapoints}}$

FORMULA FOR GRADIENT DESCENT

- 1. Find Gradients  
gradient of feature =  $-\frac{2}{\text{no. of points}} (\text{label 1} + \text{label 2} + \dots)$   
gradient of label =  $-\frac{2}{\text{no. of points}} [(\text{label 1} \times \text{feature 1}) + (\text{label 2} \times \text{feature 2}) + \dots]$
- 2. Find new data points (descent based on gradient)  
new feature = feature 1 - (learning rate x feature gradient)  
new label = label 1 - (learning rate x label gradient)
- 3. Update LR equation  
predicted label 1 = new feature + (new label x old feature 1)
- 4. Repeat for each datapoint
- 5. Find new gradients again. Loop until gradient = 0

(a)(i)

if  $\theta_0=0$  and  $\theta_1=1$ ,  
when feature = 1,  
predicted label =  $0 + 1 \times 1 = 1$   
when feature = 2,  
predicted label =  $0 + 1 \times 2 = 2$   
when feature = 3  
predicted label =  $0 + 1 \times 3 = 3$   
when feature = 4  
predicted label =  $0 + 1 \times 4 = 4$

MSE =  $\frac{(1-2)^2 + (2-1)^2 + (3-4)^2 + (4-3)^2}{2 \times 4}$   
=  $\frac{1+1+1+1}{8}$   
=  $\frac{4}{8}$   
= 0.5  
MSE is 0.5

(a)(ii)

if  $\theta_1=1$  and  $\theta_0=\frac{3}{5}$   
when feature = 1,  
predicted label =  $1 + 1 \times \frac{3}{5} = \frac{8}{5}$   
when feature = 2,  
predicted label =  $1 + 2 \times \frac{3}{5} = \frac{11}{5}$   
when feature = 3,  
predicted label =  $1 + 3 \times \frac{3}{5} = \frac{14}{5}$   
when feature = 4,  
predicted label =  $1 + 4 \times \frac{3}{5} = \frac{17}{5}$

MSE =  $\frac{(\frac{8}{5}-2)^2 + (\frac{11}{5}-1)^2 + (\frac{14}{5}-4)^2 + (\frac{17}{5}-3)^2}{2 \times 4}$   
=  $\frac{\frac{4}{25} + \frac{36}{25} + \frac{36}{25} + \frac{4}{25}}{2 \times 4}$   
=  $\frac{80}{25}$   
=  $\frac{8}{2.5}$   
= 0.4  
MSE is 0.4

(b)

Round (1) of Gradient Descent

Gradient of feature =  $-\frac{2}{4} (2+1+4+3)$   
= -2  
Gradient of label =  $-\frac{2}{4} [(2 \times 1) + (1 \times 2) + (4 \times 3) + (3 \times 4)]$   
= -14  
New feature =  $0 - (0.2 \times -2)$   
= 0.4  
New label =  $0 - (0.2 \times -14)$   
= 2.8

Round (2) of Gradient Descent

New predicted label 1 =  $0.4 + (2.8 \times 1)$   
= 3.2  
New predicted label 2 =  $0.4 + (2.8 \times 2)$   
= 6  
New predicted label 3 =  $0.4 + (2.8 \times 3)$   
= 8.8  
New predicted label 4 =  $0.4 + (2.8 \times 3)$   
= 11.6  
New gradient of features =  $-\frac{2}{4} [(3.2-2) + (6-1) + (8.8-4) + (11.6-3)]$   
= 9.8  
New gradient of labels =  $-\frac{2}{4} \{ [(3.2-2) \times 1] + [(6-1) \times 2] + [(8.8-4) \times 3] + [(11.6-3) \times 4] \}$   
= 30  
New feature =  $0.4 - (0.2 \times 9.8)$   
= -1.56  
New label =  $2.8 - (0.2 \times 30)$   
= -3.2

Round (3) of Gradient Descent

New predicted label 1 =  $-1.56 - (3.2 \times 1)$   
= -4.76  
New predicted label 2 =  $-1.56 - (3.2 \times 2)$   
= -7.96  
New predicted label 3 =  $-1.56 - (3.2 \times 3)$   
= -11.16  
New predicted label 4 =  $-1.56 - (3.2 \times 3)$   
= -14.36  
New gradient of features =  $-\frac{2}{4} [(-4.76-2) + (-7.96-1) + (-11.16-4) + (-14.36-3)]$   
= -24.12  
New gradient of labels =  $-\frac{2}{4} \{ [(-4.76-2) \times 1] + [(-7.96-1) \times 2] + [(-11.16-4) \times 3] + [(-14.36-3) \times 4] \}$   
= -69.8  
New feature =  $-1.56 - (0.2 \times -24.12)$   
= 3.264  
New label =  $-3.2 - (0.2 \times -69.8)$   
= 10.76  
  
 $\theta_1 = 3.264$  and  $\theta_2 = 10.76$