

Q2. One SGD Update Step

A sample has input vector $x=[1,2]$, true label $y=0$, current weights $w=[0.1,-0.2]$, bias $b=0.05$, and learning rate $\eta=0.1$.

Tasks:

- (a) Compute $z = w \cdot x + b$ and $\hat{y} = \sigma(z)$

$$z = w \cdot x + b = (0.1)(1) + (-0.2)(2) + 0.05 = 0.1 - 0.4 + 0.05 = -0.25$$

$$\hat{y} = \sigma(z) = 1 / (1 + e^{-z}) = 1 / (1 + e^{0.25}) \approx 0.4378$$

$$z = -0.25, \hat{y} = 0.4378$$

- (b) Compute the gradients of the loss w.r.t. weights and bias

$$\partial L / \partial w = (\hat{y} - y) \cdot x$$

$$\partial L / \partial b = (\hat{y} - y)$$

$$\hat{y} - y = 0.4378 - 0 = 0.4378$$

$$\partial L / \partial w = [0.4378 \times 1, 0.4378 \times 2] = [0.4378, 0.8756]$$

$$\partial L / \partial b = 0.4378$$

$$\partial L / \partial w = [0.4378, 0.8756]$$

$$\partial L / \partial b = 0.4378$$

- (c) Update weights and bias using gradient descent

$$w_{\text{new}} = w - \eta \cdot \partial L / \partial w$$

$$b_{\text{new}} = b - \eta \cdot \partial L / \partial b$$

$$w_{\text{new}} = [0.1, -0.2] - 0.1 \times [0.4378, 0.8756]$$

$$= [0.1 - 0.04378, -0.2 - 0.08756]$$

$$= [0.05622, -0.28756]$$

$$b_{\text{new}} = 0.05 - 0.1 \times 0.4378 = 0.00622$$

Updated parameters:

$$w_{\text{new}} = [0.0562, -0.2876]$$

$$b_{\text{new}} = 0.0062$$