

Linear Model : $f_{w,b}(x) = wx + b$

Cost function : $J(w,b) = \frac{1}{2m} \sum_{i=1}^m [f(x^i) - y^i]^2$

↳ Mean
Square
error

we know

$$w = w - \alpha \frac{\partial J}{\partial w} \quad \text{--- (1)}$$

Similarly,

$$b = b - \alpha \frac{\partial J}{\partial b} \quad \text{--- (2)}$$

$$\frac{\partial J}{\partial w} = \frac{1}{2m} \sum_{i=1}^m x [f(x^i) - y^i] \times z_{x^i} \quad \text{--- chain rule}$$

similarly

$$\frac{\partial J}{\partial b} = \frac{1}{m} \sum_{i=1}^m [f(x^i) - y^i]$$

by substituting for partial derivatives in (1) & (2) we get

Gradient descent using
linear regression.