

Part 3: Gradient Descent Manual Calculation

Given linear equation: $y = mx + b$

where

Initial $m = -1$

Learning rate $\alpha = 0.1$

Initial $b = 1$

Given points = $(1, 3)$ and $(3, 6)$

$$\hat{y}_i = mx_i + b$$

for point $(1, 3)$,

$$\hat{y}_i = -1(1) + 1 = 0$$

$$y_i - \hat{y}_i = 3 - 0 = 3$$

for point $(3, 6)$

$$\hat{y}_i = -1(3) + 1 = -2$$

$$y_i - \hat{y}_i = 6 - (-2) = 8$$

Using the mean squared error where $n = 2$:

$$\frac{\partial J}{\partial m} = -\frac{2}{n} \sum (y_i - \hat{y}_i) x_i$$

$$= -\frac{2}{2} [(3 \times 1) + (8 \times 3)]$$

$$= -1(3 + 24) = -27$$

$$\frac{\partial J}{\partial b} = -\frac{2}{n} \sum (y_i - \hat{y}_i)$$

$$= -\frac{2}{2} (3 + 8)$$

$$= -1(11) = -11$$

Updating m and b using gradient descent:

$$m_{\text{new}} = m_{\text{old}} - \alpha \frac{\partial J}{\partial m}$$

$$\text{where } \frac{\partial J}{\partial m} = -27 \text{ and } \alpha = 0.1.$$

$$m_{\text{new}} = -1 - 0.1(-27)$$

$$= -1 + 2.7 = \underline{\underline{1.7}}$$

$$b_{\text{new}} = b_{\text{old}} - \alpha \frac{\partial J}{\partial b}$$

$$\text{where } \frac{\partial J}{\partial b} = -11$$

$$b_{\text{new}} = 1 - 0.1(-11)$$

$$= 1 + 1.1 = \underline{\underline{2.1}}$$

After Iteration 1,

$$m = 1.7$$

$$b = 2.1$$



Scanned with CamScanner

Iteration 2

Step 1: Calculate predicted values (\hat{y})

for point (1, 3):

$$\hat{y}_1 = 1.7 \times 1 + 2.1 = 3.8$$

for point (3, 6):

$$\hat{y}_2 = 1.7 \times 3 + 2.1 = 7.2$$

Step 2: Calculate errors ($y - \hat{y}$)

for point (1, 3):

$$y_1 - \hat{y}_1 = 3 - 3.8 = -0.8$$

for point (3, 6)

$$y_2 - \hat{y}_2 = 6 - 7.2 = -1.2$$

Step 3: Compute gradients

for m:

$$\frac{\partial J}{\partial m} = -2/2 [(-0.8 \times 1) + (-1.2 \times 3)] = -1(-0.8 - 3.6) = 4.4$$

for b

$$\frac{\partial J}{\partial b} = -2/2 [-0.8 + (-1.2)] = -1(-2) = 2$$

update the parameters

New m:

$$m_{\text{New}} = 1.7 - 0.1 \times 4.4 = 1.7 - 0.44$$

1.26 //

New b:

$$b_{\text{New}} = 2.1 - 0.1 \times 2 = 2.1 - 0.2 = 1.9$$

After iteration 2

$$m = 1.26, b = 1.9$$

Iteration 3

Step 1: Computing \hat{y}

→ for (1, 3)

$$\hat{y} = 1.26 + 1.9 = 3.16$$

$$y - \hat{y} = 3 - 3.16 = -0.16$$

→ for (3, 6)

$$\hat{y} = 1.26(3) + 1.9$$

$$= 3.78 + 1.9$$

$$= 5.68$$

$$y - \hat{y} = 6 - 5.68 = 0.32$$

Step 2: finding gradients

$$\frac{\partial J}{\partial m} = -\frac{2}{2} [(0.16)(1) + (0.32)(3)]$$

$$= -1(0.16 + 0.96)$$

$$= -0.8$$

$$\frac{\partial J}{\partial b} = -\frac{2}{2} [0.16 + 0.32] = -1(0.16 + 0.32)$$

$$= -0.48$$

Step 3: Set new values

$$m = 1.26 - 0.1(-0.8)$$

$$= 1.26 + 0.08$$

$$= 1.34$$

$$b = 1.9 - 0.1(-0.48) = 1.9 + 0.048$$

$$= 1.948$$

The values of m and b are moving towards reducing the error. Translating to our model learning and adjusting to the observations to better fit our data on each iteration.

Davy Ngamiye

Iteration IV

step 1: Compute \hat{y}

→ for (1,3)
 $\hat{y} = 1.34 + 1.916$
 $\hat{y} = 3.256$
 $y - \hat{y} = -0.256$

→ for (3,6)
 $\hat{y} = 1.34(3) + 1.916$
 $\hat{y} = 4.02 + 1.916$
 $\hat{y} = 5.936$
 $y - \hat{y} = 0.064$

step 2: find gradients

$$\frac{\partial J}{\partial m} = -1 [(-0.256)(1) + (0.064)(3)]$$
$$= -1 [-0.256 + 0.192]$$
$$= 0.064$$
$$\frac{\partial J}{\partial b} = -1 (-0.256 + 0.064) = 0.192$$

step 3: update values

$$m = 1.34 - 0.1(0.064)$$
$$= 1.34 - 0.0064$$
$$= 1.3336$$
$$b = 1.916 - 0.1(0.192) = 1.916 - 0.0192$$
$$= 1.8968$$

After 4 iterations

$$m \approx 1.3336$$
$$b \approx 1.8968$$

Trend Observation:

m: $-1 \rightarrow 1.7 \rightarrow 1.26 \rightarrow 1.34 \rightarrow 1.3336$ (stabilizing ~ 1.33)

b: $1 \rightarrow 2.1 \rightarrow 1.9 \rightarrow 1.916 \rightarrow 1.8968$ (stabilizing ~ 1.90)

Key Insight:

Parameters do not move toward (0,0).

Instead, they converge to values that minimize error for the given data.

By the 4th iteration, changes become very small ($\Delta m \approx 0.006$, $\Delta b \approx 0.02$), indicating near-convergence.

Final Line Equation:

$$y \approx 1.3336x + 1.8968$$

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This fits the data points (1,3) and (3,6) with minimal error ($MSE \approx 0.032$).