

Protein Intake	Exercise	Hydration	MM%age
80	5	3	45
100	7	3.5	50
90	6	3.2	48
110	8	4	55
95	6.5	3.8	50

$$\rightarrow \text{learning rate } (\eta) = 0.0001$$

$$\rightarrow \text{Regularization parameter } (\alpha) = 0.05$$

$$\rightarrow \text{Initial weights : } w_1 = w_2 = w_3 = b = 0$$

$$\text{Iteration 1 : } \hat{y}_i = w_1 x_1 + w_2 x_2 + w_3 x_3 + b = 0$$

$$\Rightarrow \hat{y}_1 = 0 ; \hat{y}_2 = 0 ; \hat{y}_3 = 0 ; \hat{y}_4 = 0 ; \hat{y}_5 = 0$$

$X =$	$\begin{bmatrix} 80 & 5 & 3 \\ 100 & 7 & 3.5 \\ 90 & 6 & 3.2 \\ 110 & 8 & 4 \\ 95 & 6.5 & 3.8 \end{bmatrix}$	$y =$	$\begin{bmatrix} 45 \\ 50 \\ 48 \\ 55 \\ 50 \end{bmatrix}$
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$$\text{Error} = y - \hat{y} = [45, 50, 48, 55, 50].$$

Update bias:

$$\frac{\partial L}{\partial b} = -\frac{2}{m} \sum_{i=1}^n (y_i - \hat{y}_i)$$

$$= -\frac{2}{5} \sum_{i=1}^5 (y_i - \hat{y}_i)$$

$$= -\frac{2}{5} [(y_1 - \hat{y}_1) + (y_2 - \hat{y}_2) + (y_3 - \hat{y}_3) + (y_4 - \hat{y}_4) + (y_5 - \hat{y}_5)]$$

$$= -\frac{2}{5} [45 + 50 + 48 + 55 + 50]$$

$$\frac{\partial L}{\partial b} = -99.2$$

$$b_{\text{new}} = b_{\text{old}} - \eta \frac{\partial L}{\partial b}$$

$$= 0 - (0.0001) (-99.2)$$

$$b_{\text{new}} = 0.0092$$

Update weights:

$$\frac{\partial L}{\partial w_i} = -\frac{2}{m} \sum x_i (y_i - \hat{y}_i) + \alpha |w_i|$$

Update  $w_i$  (protein)

$$\frac{\partial L}{\partial w_i} = -\frac{2}{5} [80(45) + 100(50) + 90(48) + 110(55) + \dots] \\ 95(50)$$

$$= -\frac{2}{5} (23720)$$

$$= -9488$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_i}$$

$$= 0 - (0.0001) (-9488)$$

$$w_i = 0.9488$$

Update  $w_2$  (exercise):

$$\frac{\partial L}{\partial w_2} = -\frac{2}{5} [5(45) + 7(50) + 6(48) + 8(55) + 6.5(50)]$$

$$= -\frac{2}{5} (628) = -651.2$$

$$w_{new} = w_{old} - \eta \frac{\partial L}{\partial w_2}$$

$$= 0 - (0.0001)(-651.2) = 0.06512$$

$$\boxed{w_2 = 0.06512}$$

Update  $w_3$  (hydration):

$$\frac{\partial L}{\partial w_3} = -\frac{2}{5} (873.6) = -349.44$$

$$w_{new} = w_{old} - \eta \frac{\partial L}{\partial w_3}$$

$$= 0 - (0.0001)(-349.44)$$

$$= 0.034944$$

Compute MSE:

$$MSE = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

$$= \frac{1}{5} [(45-0)^2 + (50-0)^2 + (48-0)^2 + (55-0)^2 + (50-0)^2]$$

$$MSE = 2470.8$$

Predicted  $y$ :

$$\hat{y}_1 = x_{11}w_1 + x_{12}w_2 + x_{13}w_3 + b$$

$$= 80(0.9488) + 5(0.06512) + 3(0.034944) + 0.0092$$

$$\hat{y}_1 = 76.3443$$

$$\hat{y}_2 = x_{21}w_1 + x_{22}w_2 + x_{23}w_3 + b$$

$$= 100(0.9488) + 7(0.06512) + 3.5(0.034944) + 0.0092$$

$$= 95.468$$

$$\hat{y}_3 = x_{31}w_1 + x_{32}w_2 + x_{33}w_3 + b$$

$$= 90(0.9488) + 6(0.06512) + 3.2(0.034944) + 0.0092$$

$$= 85.9044$$

$$\hat{y}_4 = x_{41}w_1 + x_{42}w_2 + x_{43}w_3 + b$$

$$= 110(0.9488) + 8(0.06512) + 4(0.034944) + 0.0092$$

$$= 105.0386$$

$$\hat{y}_5 = x_{51}w_1 + x_{52}w_2 + x_{53}w_3 + b$$

$$= 95(0.9488) + 6.5(0.06512) + 3.8(0.034944) + 0.0092$$

$$= 90.7012.$$

Iteration 2:

$$\text{Error: } y_i - \hat{y}_i$$

$$= [45 - 76.3443, 50 - 95.468, 48 - 85.9044, 55 - 105.0386, 1$$

$$50 - 90.7012]$$

$$= [-31.3443, -45.468, -37.9044, -50.0386, -40.7019]$$

$$\text{Update bias: } \frac{\partial L}{\partial b} = \frac{-2}{m} \sum_{i=1}^m (y_i - \hat{y}_i)$$

$$= -\frac{2}{5} \sum_{i=1}^5 (y_i - \hat{y}_i)$$

$$= -\frac{2}{5} [-31.3443 - 45.468 - 37.9044 - 50.0386 - 40.7019]$$

$$\frac{\partial L}{\partial b} = 82.18$$

$$b_{\text{new}} = b_{\text{old}} - \eta \frac{\partial L}{\partial b}$$

$$= 0.00992 - (0.0001)(82.18)$$

$$\boxed{b_{\text{new}} = 0.001702}$$

Update weights:

$$|w_i| = 1$$

$$\frac{\partial L}{\partial w_i} = \frac{-2}{m} \sum_{i=1}^m x_{ij} (y_i - \hat{y}_i) + \alpha |w_i|$$

$$\Rightarrow \frac{\partial L}{\partial w_1} = -\frac{2}{5} [80(-31.3448) + 100(-45.468) + 90(-37.9044) + 110(-50.0386) + 95(-40.7019)] + (0.5)(1)$$

$$\frac{\partial L}{\partial w_1} = 7934.7326$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_1}$$

$$= 0.09488 - (0.0001)(7934.7326)$$

$$\boxed{w_1 = 0.1553}$$

$$\Rightarrow \frac{\partial L}{\partial w_2} = -\frac{2}{5} \left[ 5(-31.3443) + 7(-45.468) + 6(-37.9044) + 8(-50.0386) + 6.5(-40.7019) \right] + 0.05(1).$$

$$\frac{\partial L}{\partial w_2} = 546.96$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_2}$$

$$= 0.06512 - (0.0001)(546.96)$$

$$w_2 = 0.10424$$

$$\Rightarrow \frac{\partial L}{\partial w_3} = -\frac{2}{5} \left[ 3(-31.3443) + 3.5(-45.468) + 3.2(-37.9044) + 4(-50.0386) + 3.8(-40.7019) \right] + 0.05$$

$$= 291.76$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_3}$$

$$= 0.034944 - (0.0001)(291.76)$$

$$w_3 = 0.005768$$

Compute MSE :

$$MSE = \frac{1}{m} \sum_{i=1}^m (y_i - \hat{y}_i)^2$$

$$= \frac{1}{5} \left[ (-31.3443)^2 + (-45.468)^2 + (-37.9044)^2 + (-50.0386)^2 + (-40.7019)^2 \right]$$

$$MSE = 1729.41$$

Predicted  $y$ :

$$\hat{y}_1 = x_{11}w_1 + x_{12}w_2 + x_{13}w_3 + b$$

$$= 80(0.1553) + 5(0.01042) + 3(0.00576) + 0.0017$$

$$\hat{y}_1 = 12.49$$

$$\hat{y}_2 = x_{21}w_1 + x_{22}w_2 + x_{23}w_3 + b$$

$$= 100(0.1553) + 7(0.01042) + 3.5(0.00576) + 0.0017$$

$$\hat{y}_2 = 15.62$$

$$\hat{y}_3 = x_{31}w_1 + x_{32}w_2 + x_{33}w_3 + b$$

$$= 90(0.1553) + 6(0.01042) + 3.2(0.00576) + 0.0017$$

$$\hat{y}_3 = 14.059$$

$$\hat{y}_4 = x_{41}w_1 + x_{42}w_2 + x_{43}w_3 + b$$

$$= 100(0.1553) + 8(0.01042) + 4(0.00576) + 0.0017$$

$$\hat{y}_4 = 17.1911$$

$$\hat{y}_5 = x_{51}w_1 + x_{52}w_2 + x_{53}w_3 + b$$

$$= 95(0.1553) + 6.5(0.01042) + 3.8(0.00576) + 0.0017$$

$$\hat{y}_5 = 14.844$$

Iteration 3: Error =  $y_i - \hat{y}_i$

$$= [45 - 12.49, 50 - 15.62, 48 - 14.059, 55 - 17.191, 50 - 14.844]$$

$$= [32.50, 34.3752, 33.9404, 37.8089, 35.1552]$$

$$\text{Update bias: } \frac{\partial L}{\partial b} = -\frac{2}{m} \sum_{i=1}^m (y_i - \hat{y}_i)$$

$$= -\frac{2}{5} [32 \cdot 5049 + 34 \cdot 375 + 33 \cdot 94 + 37 \cdot 808 + 35 \cdot 155]$$

$$\frac{\partial L}{\partial b} = 69.51$$

$$b_{\text{new}} = b_{\text{old}} - \eta \frac{\partial L}{\partial b}$$

$$= 0.001702 - (0.0001) (-69.51)$$

$$b_{\text{new}} = 0.00865$$

*Update weights:  $|w_i| = 1$ .*

$$\frac{\partial L}{\partial w_i} = -\frac{2}{m} \sum_{i=1}^m x_{ij} (y_i - \hat{y}_i) + \alpha |w_i|$$

$$\begin{aligned} \frac{\partial L}{\partial w_i} &= -\frac{2}{5} [80(32 \cdot 5049) + 100(34 \cdot 375) + 90(33 \cdot 94) + \\ &\quad 110(37 \cdot 808) + 95(35 \cdot 155)] + 0.05 \end{aligned}$$

$$= -6636.46$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_i}$$

$$= 0.1553 - (0.0001) (-6636.46)$$

$$w_i = 0.8189$$

$$\begin{aligned} \frac{\partial L}{\partial w_2} &= -\frac{2}{5} [5(32 \cdot 5049) + 7(34 \cdot 375) + 6(33 \cdot 94) \\ &\quad + 8(37 \cdot 808) + 6.5(35 \cdot 155)] + 0.05 \end{aligned}$$

$$= -455.06$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_2}$$

$$= 0.01042 - (0.0001)(-455.06)$$

$$\boxed{w_2 = 0.0559}$$

$$\Rightarrow \frac{\partial L}{\partial w_3} = \frac{-2}{5} \left[ 3(32.5049) + 3.5(34.3752) + 3.2(33.94) \right. \\ \left. + 4(37.8089) + 3.8(35.1552) \right] + 0.05$$

$$= -244.45$$

$$w_{\text{new}} = w_{\text{old}} - \eta \frac{\partial L}{\partial w_3}$$

$$= 0.00575 - (0.0001)(-244.45)$$

$$\boxed{w_3 = 0.0302}$$

Compute MSE :

$$MSE = \frac{1}{m} \sum_{i=1}^m (y_i - \hat{y}_i)^2$$

$$= \frac{1}{5} \left[ (32.5049)^2 + (34.3752)^2 + (33.94)^2 + (37.808)^2 + (35.155)^2 \right]$$

$$\boxed{MSE = 1211.09}$$

Predicted  $y$ :

$$\hat{y}_1 = 65.8908$$

$$\hat{y}_2 = 82.3957$$

$$\hat{y}_3 = \cancel{82.3957} 74.1417$$

$$\hat{y}_4 = 90.6557$$

$$\hat{y}_5 = 78.2823$$

$$x_1 = 105 \quad x_2 = 7.5 \quad x_3 = 3.6$$

$$\hat{y} = x_1 w_1 + x_2 w_2 + x_3 w_3 + b$$

$$= 105(0.8189) + 7.5(0.0559) + 3.6(0.0302) + 0.00865$$

$$\hat{y} = 86.5231$$

So, the predicted muscle mass percentage for an individual consuming 105 g of protein, exercising 7.5 hours per week, and hydrating with 3.6 L per day is 86.52%.

### Regularization:

Regularization is a technique used to prevent overfitting by adding a penalty to the loss function in Lasso regression, the penalty is based on the absolute values of the weights (L1 norm).