

In Stochastic Gradient descent, we iterate each epoch for each Row, for example

If I have

	X_1	X_2	Y
P_1	x_{11}	x_{12}	\hat{y}_1
P_2	x_{21}	x_{22}	\hat{y}_2

dataset,

If I have 10 epochs & I have 2 Rows in the dataset, I iterate like this...

epoch: 1

Calculate weights & bias for P_1 & update
 again " " " " " P_2 & update

epoch: 2

again calculate weights & bias for P_1 & update
 " " " " " P_2 & update

epoch: 3

:

epoch: 10

calculate weight & bias for P_1 & update
 " " " " " P_2 & update.

So, formulas are modified like,

for intercept / bias,

according to Batch Gradient Descent

Formula: ① intercept-slope = $-\frac{2}{n} \left(\sum y_i - \hat{y} \right)$

according to

Stochastic GD: ① intercept-slope = $-\frac{2}{1} \left(y[\text{index}] - \hat{y} \right)$

$\because (y[\text{index}] \text{ means actual answer of } \text{index}^{\text{th}} \text{ row})$

$\because (\hat{y} \text{ is the prediction of that row})$

So, $\hat{y} = (x[\text{index}] \cdot \text{coef}) + \text{intercept}$

② Updating intercept-value,

$\text{intercept} = \text{intercept} - \text{intercept-slope}$

according to

Stochastic GD: ② same as Batch GD.

- Advantages:-
- ① Achieve performance in min no of epochs.
 - ② Suitable for large dataset where large memory required for Batch gradient descent as it take very less / constant memory.