

Initial Given Values

$$m = -1$$

$$b = 1$$

$$\text{learning rate} = 0.1$$

$$\text{data points} = (1, 3) \text{ and } (3, 6)$$

$$n = 2$$

$$\text{formula} \rightarrow \hat{y} = mx + b$$

$$\hat{y}_1 = m \cdot x_1 + b = (-1) \cdot 1 + 1 = 0$$

$$\hat{y}_2 = m \cdot x_2 + b = (-1) \cdot 3 + 1 = -2$$

finding errors

$$\text{Error} = y - \hat{y}$$

$$\text{Error 1} = y_1 - \hat{y}_1 = 3 - 0 = 3$$

$$\text{Error 2} = y_2 - \hat{y}_2 = 6 - (-2) = 8$$

Updating m and b

Updating m

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

$$= -\frac{2}{2} [(3-0) \cdot 1 + 6 - (-2) \cdot 3]$$

$$= -1 [3 + 24]$$

$$= -27$$

$$\frac{\partial J}{\partial b} = -\frac{2}{n} \sum (y_i - \hat{y}_i) = -\frac{2}{2} \sum (3-0) + 6 - (-2)$$

$$\frac{\partial J}{\partial b} = -1 [3 + 8] = -11$$

updated m and b

$$m_{\text{new}} = m_{\text{old}} - \alpha \frac{\partial J}{\partial m} = -1 - 0.1 \cdot (-27) = -1 + 2.7$$

$$= \underline{\underline{1.7}}$$

$$b_{\text{new}} = b_{\text{old}} - \alpha \frac{\partial J}{\partial b} = 1 - 0.1 \cdot (-11) = 1 + 1.1$$

$$MSE = \frac{1}{n} \sum (y_i - \hat{y})^2 = \frac{1}{2} \sum 3^2 + 8^2 = \frac{1}{2} (9 + 64) = \frac{73}{2} = \underline{\underline{36.5}}$$

$$y = mx + b$$

$$\text{updated } m = 1.7$$

$$\text{updated } b = 2.1$$

$$\text{Error} = y - \hat{y}$$

Updating m and b

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

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

Iteration 2

New predicted values :

$$\hat{y}_1 = 1.7 \cdot 1 + 2.1 = 3.8, \hat{y}_2 = 1.7 \cdot 3 + 2.1 = 7.2$$

Errors :

$$e_1 = 3 - 3.8 = -0.8, e_2 = 6 - 7.2 = -1.2$$

Gradients :

$$\begin{aligned} \frac{\partial J}{\partial m} &= -\frac{2}{2} [1(-0.8) + 3(-1.2)] = \\ &= -1 \cdot (-0.8 - 3.6) = 4.4 \end{aligned}$$

$$\frac{\partial J}{\partial b} = -\frac{2}{2} (-0.8 - 1.2) = -1 \cdot (-2) = 2$$

update parameters :

$$m = 1.7 - 0.1 \cdot 4 \cdot 4 = 1.7 - 0.44 = 1.26$$

$$b = 2.1 - 0.1 \cdot 2 = 2.1 - 0.2 = 1.9$$

$$MSE = \frac{1}{n} \sum y_i - \hat{y}$$

$$= \frac{1}{2} \sum ((-0.8)^2 + (-1.2)^2)$$

$$= \frac{1}{2} (0.64 + 1.44) = \frac{2.08}{2} = 1.04$$

$$y = mx + b$$

$$m = 1.26$$

$$b = 0.42$$

$$\text{learning rate} = 0.1$$

$$\text{Error} = y - \hat{y}$$

Gradients (m & b) changed

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

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

$$\text{Cost or MSE} = \frac{1}{2} \sum y_i - \hat{y}$$

predicted values

$$\hat{y}_1 = 1.26 + 1.9 = 3.16$$

$$\hat{y}_2 = 1.26 + 1.9 = 5.58$$

Errors

$$\text{error}_1 = 3 - 3.16 = -0.16$$

$$\text{error}_2 = 6 - 5.58 = 0.42$$

Gradients

$$\begin{aligned} \frac{\partial J}{\partial m} &= -1 \cdot [1(-0.16) + 3(0.42)] = -1 \cdot (-0.16 + 1.26) = -1.10 \\ &= -1.10 \end{aligned}$$

$$\frac{\partial J}{\partial b} = -1 \cdot (-0.16 + 0.42) = -1.026 = -0.26$$

updated m & b

$$m = 1.26 - 0.1 \cdot (-1.10) = 1.26 + 0.11 = 1.37$$

$$b = 1.9 - 0.1 \cdot (-0.26) = 1.9 + 0.026 = 1.926$$

$$\text{MSE} = \frac{1}{2} \sum (-0.16)^2 + (0.42)^2$$

$$= \frac{1}{2} [0.0256 + 0.1764]$$

$$= 0.101$$

initial

iteration	m	b	\hat{y}_1	\hat{y}_2	Errors	Squared Errors	Cost (MSE)
0	-1	1	0	-2	8	73	36.5
1	1.7	9.1	3.8	7.2	-1.2	2.08	1.04
2	1.26	1.9	3.16	5.38	0.42	0.202	0.101

Our observation

We observed that ~~cost~~ after updating our m & b are moving toward reducing the error because our Cost function are decreasing where we started with 36.5, then 1.04 and final 0.101.