

Stanford
ONLINE

DeepLearning.AI



Training Linear Regression

Implementing Gradient Descent

Gradient descent algorithm

Repeat until convergence

$$\left\{ \begin{array}{l} \underline{w} = w - \alpha \frac{\partial}{\partial w} J(w, b) \\ \underline{b} = b - \alpha \frac{\partial}{\partial b} J(w, b) \end{array} \right.$$

Learning rate
Derivative

Simultaneously
update w and b

Assignment

$$a = c$$

$$a = a + 1$$

Code

Truth assertion

$$a = c$$

$$a = a + 1$$

Math

$$a == c$$

Correct: Simultaneous update

$$tmp_w = w - \alpha \frac{\partial}{\partial w} J(w, b)$$

$$tmp_b = b - \alpha \frac{\partial}{\partial b} J(w, b)$$

$$w = tmp_w$$

$$b = tmp_b$$

Incorrect

$$tmp_w = w - \alpha \frac{\partial}{\partial w} J(w, b)$$

$$w = tmp_w$$

$$tmp_b = b - \alpha \frac{\partial}{\partial b} J(w, b)$$

$$b = tmp_b$$