

Gradient Descent

Rows = m, Columns = n

1 2 3 ... n

$X_{11} X_{12} X_{13} \dots X_{1n}$

$X_{21} X_{22} X_{23} \dots X_{2n}$

⋮

$X_{m1} X_{m2} X_{m3} \dots X_{mn}$

$Y \hat{Y}$

\hat{Y}_1

\hat{Y}_2

w_0

$(n+1)$

The Coefficients required are:-
 $[w_1, w_2, w_3, \dots, w_n]$

To calculate the $\hat{Y}_1 \Rightarrow \sigma(w_1 * X_{11} + w_2 * X_{12} + w_3 * X_{13} \dots w_n * X_{1n} + w_0) = \hat{Y}_1$

Similarly $\hat{Y}_2 \Rightarrow \sigma(w_1 * X_{21} + w_2 * X_{22} + w_3 * X_{23} \dots w_n * X_{2n} + w_0) = \hat{Y}_2$

It means :-

$$\hat{Y} = \begin{bmatrix} \hat{Y}_1 \\ \hat{Y}_2 \\ \hat{Y}_3 \\ \vdots \\ \hat{Y}_n \end{bmatrix} \rightarrow \begin{bmatrix} \sigma(w_1 * X_{11} + w_2 * X_{12} + w_3 * X_{13} \dots w_n * X_{1n} + w_0) \\ \sigma(w_1 * X_{21} + w_2 * X_{22} + w_3 * X_{23} \dots w_n * X_{2n} + w_0) \\ \sigma(w_1 * X_{31} + w_2 * X_{32} + w_3 * X_{33} \dots w_n * X_{3n} + w_0) \\ \vdots \\ \sigma(w_1 * X_{m1} + w_2 * X_{m2} + w_3 * X_{m3} \dots w_n * X_{mn} + w_0) \end{bmatrix}$$

$$\hat{Y} = \sigma \left(\begin{bmatrix} (w_1 * X_{11} + w_2 * X_{12} + w_3 * X_{13} \dots w_n * X_{1n} + w_0) \\ (w_1 * X_{21} + w_2 * X_{22} + w_3 * X_{23} \dots w_n * X_{2n} + w_0) \\ \vdots \\ (w_1 * X_{m1} + w_2 * X_{m2} + w_3 * X_{m3} \dots w_n * X_{mn} + w_0) \end{bmatrix} \right)$$

Spiral

Date.....

$$(1-Y) \log(1-\hat{Y})$$

$$\frac{d}{dw} (1-Y) \log(1-\hat{Y}) \Rightarrow (1-Y) \frac{d}{dw} \log(1-\hat{Y})$$

$$\Rightarrow (1-Y) \frac{d}{dw} [1-\hat{Y}] \Rightarrow (1-Y) \frac{d}{dw} [1-\hat{Y}] \quad [\text{Derivative of } 1 \text{ is } 0]$$

$$\Rightarrow -\frac{(1-Y)}{(1-\hat{Y})} \frac{d}{dw} \sigma(wx) \Rightarrow -\frac{(1-Y)}{(1-\hat{Y})} \underbrace{\sigma(wx) * [1-\sigma(wx)]}_{\text{Derivative of } \sigma} \frac{d}{dw} (wx)$$

$$\Rightarrow -\frac{(1-Y)}{(1-\hat{Y})} \bar{Y} (1-\hat{Y}) X$$

$$\Rightarrow -\frac{(1-Y)}{(1-\hat{Y})} \bar{Y} X \text{ or } \cancel{-\frac{(1-Y)}{(1-\hat{Y})}} \boxed{-\bar{Y} (1-Y) X} \quad \boxed{1-w}$$

Combining ① and ②

$$\frac{dL}{dw} = -\frac{1}{m} \left[\bar{Y} (1-\hat{Y}) X - \hat{Y} (1-Y) X \right]$$

$$= -\frac{1}{m} \left[\bar{Y} (1-\hat{Y}) - \hat{Y} (1-Y) \right] X$$

$$\Rightarrow -\frac{1}{m} \left[\bar{Y} \cancel{X} - \hat{Y} \cancel{X} \right] X$$

$$\frac{\Delta L}{\Delta w} \Rightarrow -\frac{1}{m} (\bar{Y} - \hat{Y}) X$$

Gradient Descent Formula will be:- $\bar{Y} \leq \hat{Y}$

$$w = w - \eta \frac{\Delta L}{\Delta w(w)} \Rightarrow w = w + \eta \frac{1}{m} (\bar{Y} - \hat{Y}) X \quad \begin{array}{l} \text{"Putting the deviation} \\ \text{value in place of } \Delta L \end{array}$$

Shape=(n+1, 1)

$$w = \begin{bmatrix} w_0 \\ w_1 \\ w_2 \\ \vdots \\ w_n \end{bmatrix}$$

$$X = \begin{bmatrix} X_1 & X_2 & X_3 & \dots & X_{1n} \\ X_{m1} & X_{m2} & X_{m3} & \dots & X_{mn} \end{bmatrix}$$

Shape=(m, n+1)

$$Y = \begin{bmatrix} Y_1 \\ Y_2 \\ \vdots \\ Y_m \end{bmatrix}$$

Shape=(m, 1)

$$Y = \begin{bmatrix} Y_1 \\ Y_2 \\ \vdots \\ Y_m \end{bmatrix} \quad \text{Shape=(m, 1)}$$

Spiral

Date.....

$$L = -\frac{1}{m} \left[Y \log \hat{Y} + (1-Y) \log (1-\hat{Y}) \right]$$

where $\hat{Y} = \sigma(XW)$

Loss Function in Matrix Form

$$L = -\frac{1}{m} \left[Y \log (\sigma(XW)) + (1-Y) \log (1-\sigma(XW)) \right]$$

Gradient Descent

$$W = []$$

for i in epochs:
 $w = w - \eta \frac{\Delta L}{\Delta w}$

$$\frac{\Delta L}{\Delta w} \left[\frac{\partial L}{\partial w_0}, \frac{\partial L}{\partial w_1}, \frac{\partial L}{\partial w_2}, \dots, \frac{\partial L}{\partial w_n} \right]$$

This is the combination of derivatives of loss function with respect to all coefficients.....

$\left[\frac{\partial L}{\partial w} \right]$ Calculation....

$$L = \frac{1}{m} \left[Y_i \log \hat{Y}_i + (1-Y_i) \log (1-\hat{Y}_i) \right]$$

$\frac{dL}{dw}$ = Firstly Calculating the Derivation of $Y \log \hat{Y}$

$$\Rightarrow \frac{d}{dw} Y \log \hat{Y} \Rightarrow Y \frac{d}{dw} \log \hat{Y} \Rightarrow Y \frac{d}{d\hat{Y}} (\hat{Y}) \frac{d\hat{Y}}{dw}$$

$$\Rightarrow Y \frac{d}{d\hat{Y}} \sigma(wX) \Rightarrow Y \frac{d}{d\hat{Y}} \sigma(wX) [1-\sigma(wX)] \frac{d}{dw} (wX)$$

$$\Rightarrow \frac{Y}{\hat{Y}} \hat{Y} (1-\hat{Y}) X \Rightarrow Y (1-\hat{Y}) X \quad (1)$$

A [X]

B [W]

Date.....

$$\hat{Y} \rightarrow o \left(\begin{bmatrix} 1 & X_{11} & X_{12} & X_{13} & \dots & X_{1n} \\ 1 & X_{21} & X_{22} & X_{23} & \dots & X_{2n} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & X_{m1} & X_{m2} & X_{m3} & \dots & X_{mn} \end{bmatrix} \cdot \begin{bmatrix} w_0 \\ w_1 \\ w_2 \\ \vdots \\ w_n \end{bmatrix} \right)$$

$$\hat{Y} = o(X * W)$$

$$L = -\frac{1}{m} \sum_{i=1}^m Y_i \log(\hat{Y}_i) + (1-Y_i) \log(1-\hat{Y}_i)$$

$$L \rightarrow -\frac{1}{m} \left[\sum_{i=1}^m Y_i \log(\hat{Y}_i) + \sum_{i=1}^m (1-Y_i) \log(1-\hat{Y}_i) \right]$$

Converting into Matrix form

$$\sum_{i=1}^m Y_i \log(\hat{Y}_i) \Rightarrow Y_1 \log \hat{Y}_1 + Y_2 \log \hat{Y}_2 + Y_3 \log \hat{Y}_3 + \dots + Y_m \log \hat{Y}_m$$

$$\Rightarrow \begin{bmatrix} Y_1 & Y_2 & Y_3 & Y_4 & \dots & Y_m \end{bmatrix} \cdot \begin{bmatrix} \log \hat{Y}_1 \\ \log \hat{Y}_2 \\ \log \hat{Y}_3 \\ \log \hat{Y}_4 \\ \vdots \\ \log \hat{Y}_m \end{bmatrix}$$

$$\begin{bmatrix} Y_1 & Y_2 & Y_3 & Y_4 & \dots & Y_m \end{bmatrix} \cdot \begin{bmatrix} \hat{Y}_1 \\ \hat{Y}_2 \\ \hat{Y}_3 \\ \hat{Y}_4 \\ \vdots \\ \hat{Y}_m \end{bmatrix} = Y \text{ Matrix}$$

$$\Rightarrow Y \log \hat{Y}$$
$$\Rightarrow Y \log(o(XW))$$

So, Now our Complete Loss Function will be written as:-