

Writing my own class

class My-Stochastic Gradient Descent:

def __init__(self, learning_rate, epochs):

self.coef_ = None

self.intercept = None

self.learning_rate = learning_rate

self.epochs = epochs

def fit(self, X_train, Y_train):

self.intercept = 0

self.coef_ = np.zeros(X_train[1])

for i in range(self.epochs):

for j in range(X_train.shape[0]):

Calculating the Y_Predicted, Y-intercept and random row..

idx = np.random.randint(0, X_train.shape[0])

random
row selection

np.dot(

Y hat

Y_Predicted = X_train[idx, self.coef_] + self.intercept

Y intercept
derivate

intercept_der = -2 * np.dot(Y_train[idx] - Y_Predicted)

OR

intercept_der = -2 * (Y_train[idx] - Y_Predicted)

Y Upda-
tion

self.intercept = (self.intercept - (self.learning_rate * intercept_der))

coef derivate

coef_der = -2 * np.dot((X_train[idx] - Y_Predicted), X_train[idx])

X Updation

self.coef = (self.coef - (self.learning_rate * coef_der))

Date.....

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print(self.coef, self.intercept)
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def predict(self, X_test):
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    return self np.dot(self.coef, X_train) + self.intercept
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    # As per the formula :-  $y = mx + b$ 
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