
POLYNOMIAL REGRESSION (DEGREE 3) ONE ITERATION OF GRADIENT DESCENT

Problem Setup

Input feature:

$$x = 2$$

Polynomial features:

$$x_1 = x = 2$$

$$x_2 = x^2 = 4$$

$$x_3 = x^3 = 8$$

Actual output:

$$y = 20$$

Initial weights and bias:

$$w_1 = 1$$

$$w_2 = 1$$

$$w_3 = 1$$

$$b = 0$$

Learning rate:

$$\alpha = 0.1$$

Step 1: Prediction ($\hat{y} = wx + b$)

Formula:

$$\hat{y} = w_1x + w_2x^2 + w_3x^3 + b$$

Calculation:

$$\hat{y} = (1 \times 2) + (1 \times 4) + (1 \times 8) + 0$$

$$\hat{y} = 14$$

Step 2: Loss (Mean Squared Error for one sample)

Formula:

$$\text{Loss} = (y - \hat{y})^2$$

Calculation:

$$\text{Loss} = (20 - 14)^2$$

$$\text{Loss} = 36$$

Step 3: Gradients (Partial Derivatives)

Gradient with respect to w_1 :

Formula:

$$\frac{\partial L}{\partial w_1} = -2(y - \hat{y})x$$

Calculation:

$$\frac{\partial L}{\partial w_1} = -2(20 - 14)(2)$$

$$\frac{\partial L}{\partial w_1} = -24$$

Gradient with respect to w_2 :

Formula:

$$\frac{\partial L}{\partial w_2} = -2(y - \hat{y})x^2$$

Calculation:

$$\frac{\partial L}{\partial w_2} = -2(20 - 14)(4)$$

$$\frac{\partial L}{\partial w_2} = -48$$

Gradient with respect to w_3 :

Formula:

$$\frac{\partial L}{\partial w_3} = -2(y - \hat{y})x^3$$

Calculation:

$$\frac{\partial L}{\partial w_3} = -2(20 - 14)(8)$$

$$\frac{\partial L}{\partial w_3} = -96$$

Gradient with respect to bias b :

Formula:

$$\partial L / \partial b = -2(y - \hat{y})$$

Calculation:

$$\partial L / \partial b = -2(20 - 14)$$

$$\partial L / \partial b = -12$$

Step 4: Gradient Descent Update (One Iteration)

Update w_1 :

Formula:

$$w_1 = w_1 - \alpha(\partial L / \partial w_1)$$

Calculation:

$$w_1 = 1 - 0.1(-24)$$

$$w_1 = 3.4$$

Update w_2 :

Formula:

$$w_2 = w_2 - \alpha(\partial L / \partial w_2)$$

Calculation:

$$w_2 = 1 - 0.1(-48)$$

$$w_2 = 5.8$$

Update w_3 :

Formula:

$$w_3 = w_3 - \alpha(\partial L / \partial w_3)$$

Calculation:

$$w_3 = 1 - 0.1(-96)$$

$$w_3 = 10.6$$

Update bias b :

Formula:

$$b = b - \alpha(\partial L / \partial b)$$

Calculation:

$$b = 0 - 0.1(-12)$$

$$b = 1.2$$

Final Parameters After One Iteration

$$w_1 = 3.4$$

$$w_2 = 5.8$$

$$w_3 = 10.6$$

$$b = 1.2$$
