

Gradient Descent algorithm

Gradients : difference

x_1 and $x_2 = x_2 - x_1 = \Delta x = \text{the change in } x$

y_1 and $y_2 = y_2 - y_1 = \Delta y = \text{the change in } y$

(x_1, x_2) and (y_1, y_2) the slope:

$$\text{slope} = \frac{y_2 - y_1}{x_2 - x_1} = \frac{\Delta y}{\Delta x} = \frac{\text{the rate of change in } y}{\text{the rate of change in } x} = \frac{dy}{dx} = m = \tan(\theta)$$

$\tan(0) = 0$ No slope

$\tan(45) = 1$ Little slope

$\tan(90) = \text{inf}$ max slope , imagine you have a bike you cant drive vertical

Imagine you are trying to find the minimum point of $y = x^2$

$y = x^2$ graph

I assume that at $x = 4$, $y = x^2$ might have minimum point

No it is wrong

why?: My omkar sir told if any equation has minmum point ,

the slop of the equation at particular point = 0

$y = x^2$ slope

$$\frac{dy}{dx} = y' = 2x = 2 * 4 = 8$$

jr bikas understood $x = 4$ is not a minimum point

$$x = 4 + \quad \text{or} \quad 4 - \quad \text{=====} \quad > \text{uncle zubair}$$

For the first assumption: $y = x^2$ slope

$$\frac{dy}{dx} = y' = 2x = 2 * 4 = 8 \quad (+ \text{ve})$$

$$x_{\text{new}} = x_{\text{old}} -$$

Goal: Need to find minimum point

Rule: at minimum point slope of the equation = 0

Case - 1: assume $x = 4$ is Minimu point

$$\text{It is wrong: } y' = 2x = 2 * 4 = 8 \neq 0$$

Case - 2: $x_{\text{new}} = x_{\text{old}} + \quad \text{or} \quad -$

In case - 1 slope value is (+ ve) decrease the values

slope value is (- ve) increase the value

Case - 3:

$$x_{\text{new}} = 4 - \text{slope value}$$

$$x_{\text{new}} = 4 - 0.2 * 8 = 4 - 1.6 = 2.4$$

$$\text{slope} = y' = 2 * x = 2 * 2.4 = 4.8$$

$$x_{\text{new}} = x_{\text{old}} - 0.2 * \text{slope}$$

$$x_{\text{new}} = 2.4 - 0.2 * 4.8 = 2.4 - 0.96 = 1.44$$

$$\text{slope} = y' = 2 * x = 2 * 1.44 = 2.88$$

$$x_{new} = 1.44 - 0.2 * 2.88 = 0.864$$

$$4, \quad \quad \quad > 2.4 \quad \quad \quad > 1.44 \quad \quad \quad > 0.8 \quad \quad \quad > 0$$

$$x_{new} = x_{old}$$

$$x_{new} = x_{old} - 0.2 * slope$$

Iteration - 1: $x = 4$

$$\text{calculate slope at this point} = y' = 2 * x = 2 * 4 = 8$$

$$x_{new} = 4 - 0.2 * 8 = 4 - 1.6 = 2.4$$

Iteration - 2: $x = 2.4$

$$\text{calculate slope at this point} = y' = 2 * 2.4 = 4.8$$

$$x_{new} = 2.4 - 0.2 * 4.8 = 2.4 - 0.96 = 1.44$$

Iteration - 2: $x = 1.44$

$$\text{calculate slope at this point} = y' = 2 * 1.44 = 2.88$$

$$x_{new} = 1.44 - 0.2 * 2.88 = 1.44 - 0.576 = 0.86$$

$$x_{new} = x_{old} - \text{learning rate} * slope$$

$$\alpha = \text{learning rate} = (0, 1)$$

Neural network : Will find the error

Goal: Need to Minimise the cost function(J) by providing the suitable weights

$$\text{Minimise the cost function} = \text{slope of the cost function}$$

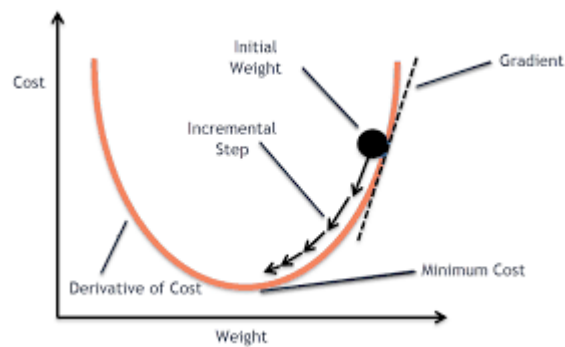
$$\frac{dJ}{dw} = 0$$

$$w_{new} = w_{old} - \text{learning rate} * \frac{dJ}{dw_{at=w_{old}}}$$

$$b_{new} = b_{old} - \text{learning rate} * \frac{dJ}{db_{at=b_{old}}}$$

$$w_{new} = w_{old} - \alpha * \frac{dJ}{dw_{at=w_{old}}}$$

$$\frac{dJ}{dw_{at=w_{old}}} = 0 \text{ then } w_{new} = w_{old}$$



Sir to what we call learning rate i didn't get network issue plz sir just

explain again

Learning rate :

$$w_{new} = w_{old} - 0.001 * \frac{dJ}{dw_{at=w_{old}}}$$

Gradient descent algorithm

repeat until convergence {
 $\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$
 (for $j = 1$ and $j = 0$)
}

Convergence: reach the minimum point

1) Batch Gradient descent

Imagine you have an image size is 28x28

H1: 128N

H2: 128N

H3: 128N

O: 10N

I (784) – H1(128) – H2(128) – H3(128) – O(10N): Output

Calculate the error

Go back by update the weights

Forward Propagation + Backward propagation : 1Min

100 Images are there ===== at a time

Im asking to 100 students, go down and come up :

1 training iteration is completed = epoch

100 members go down and come up : 1 epoch : accuracy mean square error

I will get error after 100 mins

I will get a chance to do next iteration after 100 mins

I will get a chance to update my weights after 100mins

Analogy: pass X_{test} to $DT.predict(X_{test})$

one epoch will not give desired answer:

starting we initialise weights randomly

at least 10 epochs we required

*For the entire process: $100 * 10 = 1000min$*

2) Mini batch Gradient descent

100 members divided into 10 batches

Mini batch Gradient descent

first 10 members will go : $F + B$

will calculate 10 members avg error, we try to update the weights

after 10 mins only, we started to update the weights

Next batch 10 members use the new updated weights

will calculate the error of 10 m, update the weights

after 10 batch Forward + Back = 1 epoch

3159/3159

1/3159

2/3159

3159/3159

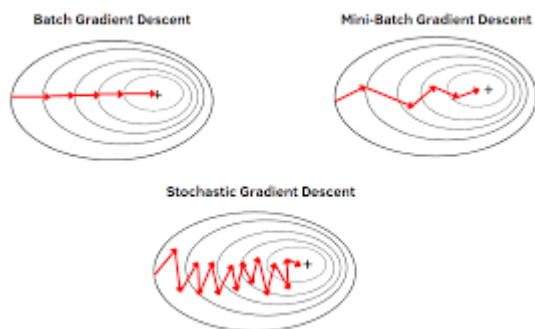
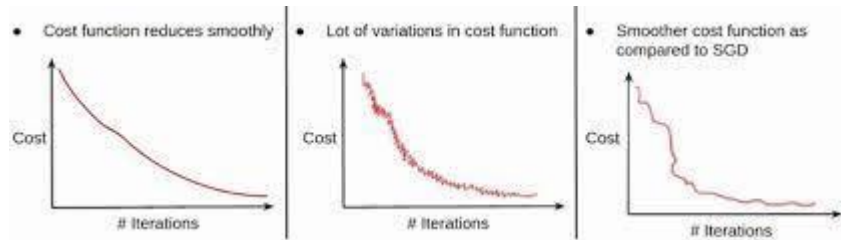
3rd batch people

3) Stochastic gradient descent:

every time one input will go and will calculate the error and it come back by update the weights

Error Graphs

For every epoch error will be decrease



Saturday 9 to 10 exam : Statistics

10 to 1 : NLP class

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Exponential weighted averages