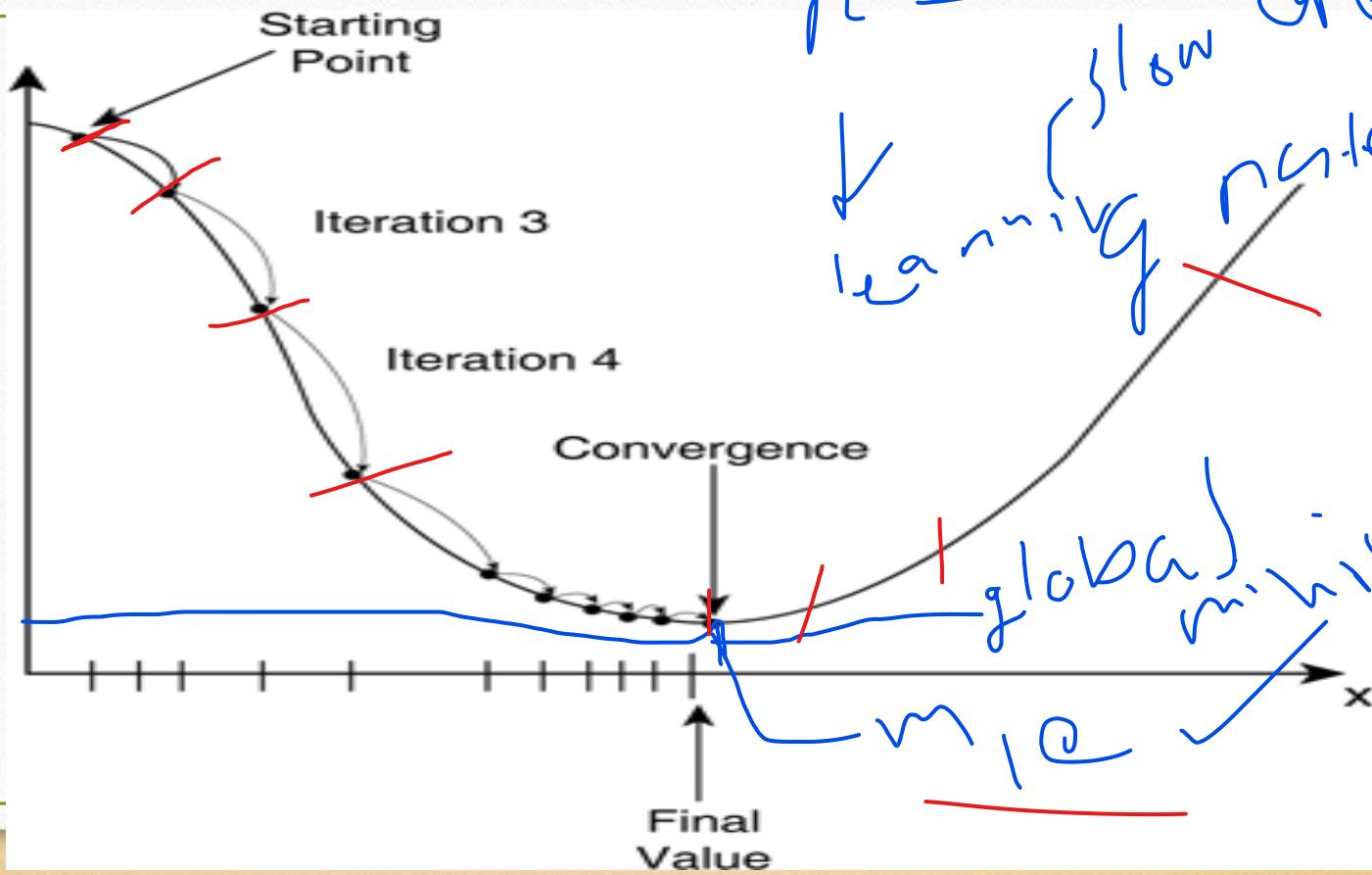


Gradient Decent

$$V = \theta^T C \theta$$

MSE



$$n =$$

learning slow rate

global minima

m/e

MSE Function

$$\text{Cost Function(MSE)} = \frac{1}{n} \sum_{i=0}^n (y_i - y_{i \text{ pred}})^2$$

Replace $y_{i \text{ pred}}$ with $\underline{mx_i + c}$

$$\text{Cost Function(MSE)} = \frac{1}{n} \sum_{i=0}^n (y_i - (mx_i + c))^2$$

Step :

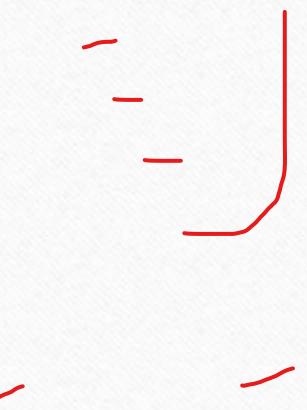
01

Initially,

Gradient (m) = 0

Intercept (c) = 0

Learning Rate (L) = ~ 0.0001



Derivative

$$\frac{d}{dx} n = 0$$

$$\frac{d}{dx} x = 1$$

$$\frac{d}{dx} x^n = nx^{n-1}$$

$$\frac{d}{dx} e^x = e^x$$

$$\frac{d}{dx} \ln x = \frac{1}{x}$$

$$\frac{d}{dx} n^x = n^x \ln n$$

$$\frac{d}{dx} \sin x = \cos x$$

$$\frac{d}{dx} \cos x = -\sin x$$

Integral (Antiderivative)

$$\int 0 \, dx = C$$

$$\int 1 \, dx = x + C$$

$$\int x^n \, dx = \frac{x^{n+1}}{n+1} + C$$

$$\int e^x \, dx = e^x + C$$

$$\int \frac{1}{x} \, dx = \ln x + C$$

$$\int n^x \, dx = \frac{n^x}{\ln n} + C$$

$$\int \cos x \, dx = \sin x + C$$

$$\int \sin x \, dx = -\cos x + C$$

$$\frac{d}{dx} \tan x = \sec^2 x$$

$$\frac{d}{dx} \cot x = -\csc^2 x$$

$$\frac{d}{dx} \sec x = \sec x \tan x$$

$$\frac{d}{dx} \csc x = -\csc x \cot x$$

$$\frac{d}{dx} \arcsin x = \frac{1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx} \arccos x = -\frac{1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx} \arctan x = \frac{1}{1+x^2}$$

$$\frac{d}{dx} \text{arc cot } x = -\frac{1}{1+x^2}$$

$$\frac{d}{dx} \text{arc sec } x = \frac{1}{x\sqrt{x^2-1}}$$

$$\frac{d}{dx} \text{arc csc } x = -\frac{1}{x\sqrt{x^2-1}}$$

$$\int \sec^2 x \, dx = \tan x + C$$

$$\int \csc^2 x \, dx = -\cot x + C$$

$$\int \tan x \sec x \, dx = \sec x + C$$

$$\int \cot x \csc x \, dx = -\csc x + C$$

$$\int \frac{1}{\sqrt{1-x^2}} \, dx = \arcsin x + C$$

$$\int -\frac{1}{\sqrt{1-x^2}} \, dx = \arccos x + C$$

$$\int \frac{1}{1+x^2} \, dx = \arctan x + C$$

$$\int -\frac{1}{1+x^2} \, dx = \text{arc cot } x + C$$

$$\int \frac{1}{x\sqrt{x^2-1}} \, dx = \text{arc sec } x + C$$

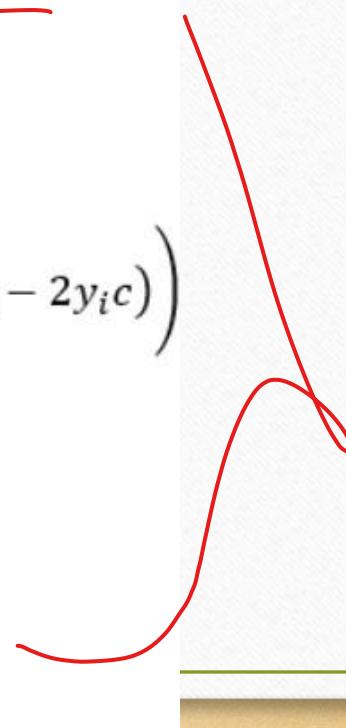
$$\int -\frac{1}{x\sqrt{x^2-1}} \, dx = \text{arc csc } x + C$$

Step :

02

Calculate the partial derivative of the Cost function with respect to m. Let partial derivative of the Cost function with respect to m be D_m .

$$\begin{aligned} D_m &= \frac{\partial(\text{Cost Function})}{\partial m} = \frac{\partial}{\partial m} \left(\frac{1}{n} \sum_{i=0}^n (y_i - y_{i \text{ pred}})^2 \right) \\ &= \frac{1}{n} \frac{\partial}{\partial m} \left(\sum_{i=0}^n (y_i - (mx_i + c))^2 \right) \\ &= \frac{1}{n} \frac{\partial}{\partial m} \left(\sum_{i=0}^n (y_i^2 + m^2x_i^2 + c^2 + 2mx_i c - 2y_i mx_i - 2y_i c) \right) \\ &= \frac{-2}{n} \sum_{i=0}^n x_i (y_i - (mx_i + c)) \\ &= \frac{-2}{n} \sum_{i=0}^n x_i (y_i - y_{i \text{ pred}}) \end{aligned}$$



Step :

03

Similarly, let's find the partial derivative with respect to c. Let partial derivative of the Cost function with respect to c be D_c .

$$\begin{aligned} D_c &= \frac{\partial(\text{Cost Function})}{\partial c} = \frac{\partial}{\partial c} \left(\frac{1}{n} \sum_{i=0}^n (y_i - y_{i \text{ pred}})^2 \right) \\ &= \frac{1}{n} \frac{\partial}{\partial c} \left(\sum_{i=0}^n (y_i - (mx_i + c))^2 \right) \\ &= \frac{1}{n} \frac{\partial}{\partial c} \left(\sum_{i=0}^n (y_i^2 + m^2x_i^2 + c^2 + 2mx_i c - 2y_i mx_i - 2y_i c) \right) \\ &= \frac{-2}{n} \sum_{i=0}^n (y_i - (mx_i + c)) \\ &= \frac{-2}{n} \sum_{i=0}^n (y_i - y_{i \text{ pred}}) \end{aligned}$$

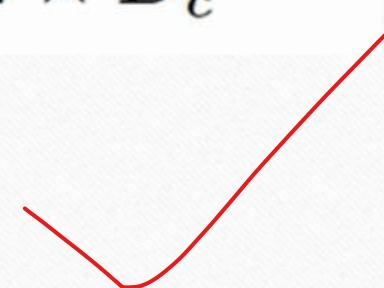
Step :

04

Update the Value of m & c

$$\underline{m} = \underline{m} - L \times \underline{D_m}$$

$$\underline{c} = c - L \times D_c$$



Step : 05

Repeat Step 03 & Step 04

