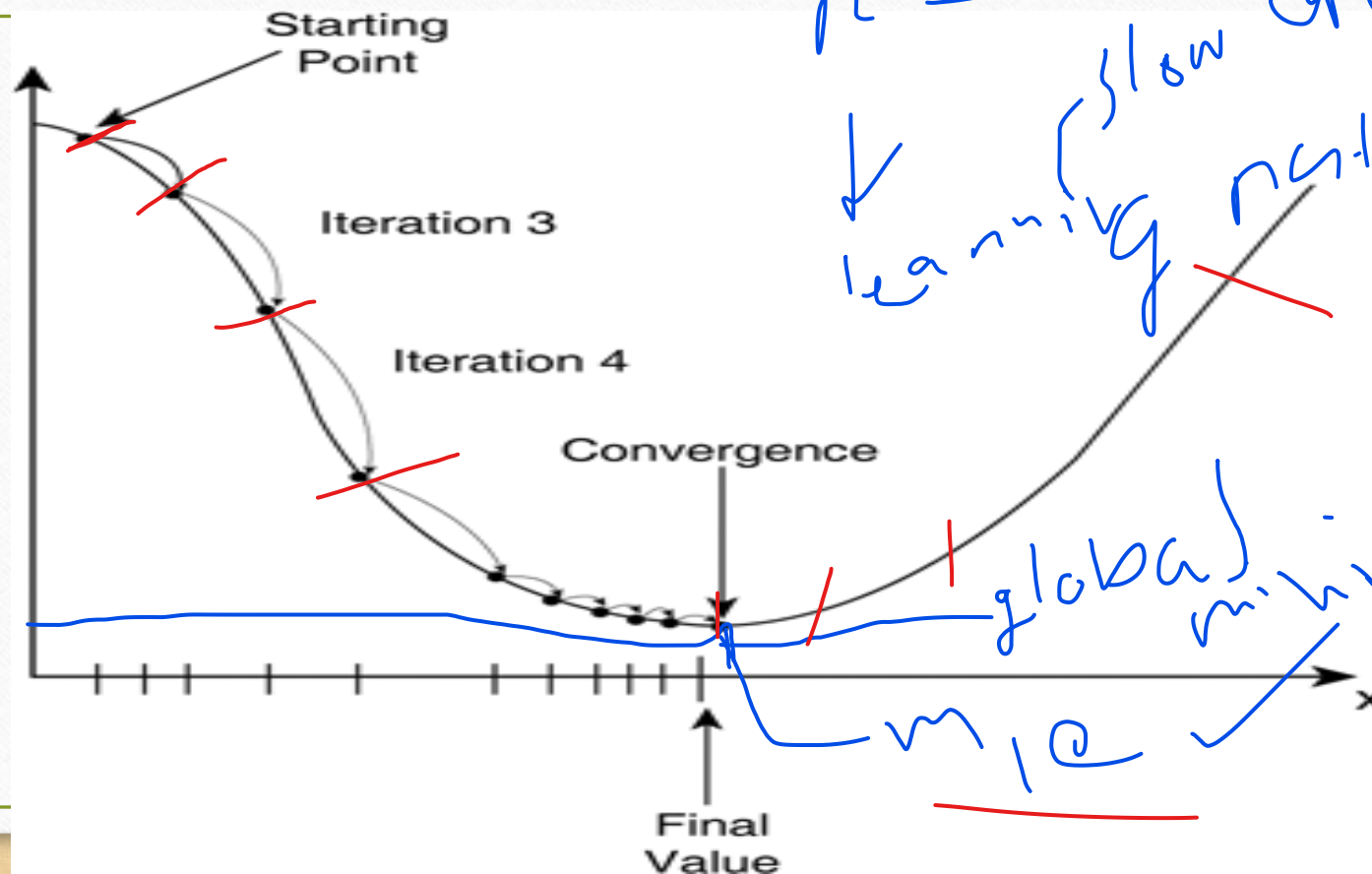


$$w = 0$$

$$m = c = 0$$

# Gradient Decent

MSE



# 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  $mx_i + c$

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

# 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)**

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

$$\frac{d}{dx} \operatorname{arccot} x = -\frac{1}{1+x^2}$$

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

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

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

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

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

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

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

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

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

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

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

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

# 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  $D_m$ .

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

# 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  $D_c$ .

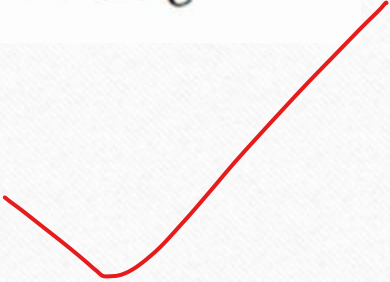
$$\begin{aligned} D_c &= \frac{\partial(\text{Cost Function})}{\partial c} = \frac{\partial}{\partial c} \left( \frac{1}{n} \sum_{i=0}^n (y_i - y_{i \text{ pred}})^2 \right) \\ &= \frac{1}{n} \frac{\partial}{\partial c} \left( \sum_{i=0}^n (y_i - (mx_i + c))^2 \right) \\ &= \frac{1}{n} \frac{\partial}{\partial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



Step :  
04

Update the Value of  $m$  &  $c$

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

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


## Step : 05

---

Repeat Step 03 & Step 04