

## Problem statement

Given  $x$  (len  $n$ )  $y$  (len  $n$ ) find best linear relationship between  $x$  and  $y$  such that it reduces the loss function

Let parameters be  $m$  and  $b$

$$\text{guess}_i = mx_i + b$$

$$\begin{aligned}\text{loss} &= \sum_i^n (y_i - \text{guess}_i)^2 \\ &= \sum_i^n (mx_i + b - \text{guess}_i)^2 \\ &= \sum_i^n (\text{error}_i)^2\end{aligned}$$

$$dL/de_i = 2 * \text{error}_i$$

$$de_i/dm = x_i$$

$$de_i/db = 1$$

$$dL/dm = \sum_i^n dL/de_i * de_i/dm = \sum_i^n 2 * x_i * \text{error}_i$$

$$dL/db = \sum_i^n db/de_i * de_i/db = \sum_i^n 2 * \text{error}_i$$