



根据带有噪声的线性模型构造一个人造数据集。我们使用线性模型参数 $\mathbf{w} = [2, -3.4]^T$ 、 $b = 4.2$ 和噪声项 ϵ 生成数据集及其标签：

$$\mathbf{y} = \mathbf{X}\mathbf{w} + b + \epsilon$$

```
In [33]: def synthetic_data(w, b, num_examples):  
    """生成  $y = Xw + b + \text{噪声}$ 。"""  
    X = torch.normal(0, 1, (num_examples, len(w)))  
    y = torch.matmul(X, w) + b  
    y += torch.normal(0, 0.01, y.shape)  
    return X, y.reshape((-1, 1))  
  
    true_w = torch.tensor([2, -3.4])  
    true_b = 4.2  
    features, labels = synthetic_data(true_w, true_b, 1000)
```

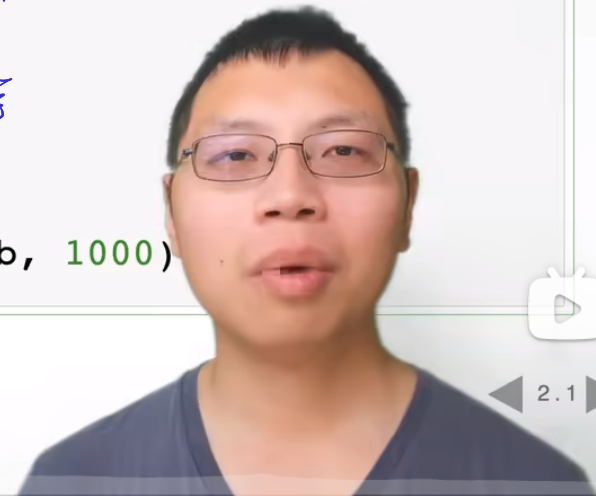
加入了随机
噪声
定义真实的 w
和真实的 b

均值 μ

列数这么多

这么多的样本

与 y 的形状一样



实验一下超参数不同的选择会有什么样的效果

```
1 lr = 0.03
2 num_epochs = 3
3 net = linreg
4 loss = squared_loss
5 for epoch in range(num_epochs):
6     for X, y in data_iter(batch_size, features, labels):
7         l = loss(net(X, w, b), y)
8         l.sum().backward()
9         sgd([w, b], lr, batch_size)
10    with torch.no_grad():
11        train_l = loss(net(features, w, b), labels)
12        print(f'epoch{epoch + 1}, loss{float(train_l.mean()):f}')
```

epoch1, loss0.030892
epoch2, loss0.000117
epoch3, loss0.000049

```
1 lr = 0.001
2 num_epochs = 3
3 net = linreg
4 loss = squared_loss
5 for epoch in range(num_epochs):
6     for X, y in data_iter(batch_size, features, labels):
7         l = loss(net(X, w, b), y)
8         l.sum().backward()
9         sgd([w, b], lr, batch_size)
10    with torch.no_grad():
11        train_l = loss(net(features, w, b), labels)
12        print(f'epoch{epoch + 1}, loss{float(train_l.mean()):f}')
```

epoch1, loss13.550470
epoch2, loss11.083100
epoch3, loss9.065393

tips:当改变学习率的时候,如果你不从新随机初始化w,b.那么新的训练就会接着上一次训练得到的w,b继续更新,这样就没办法观察“单纯改变学习率”对收敛速度和结果的影响

当学习率比较小的时候他的误差会变大,当然你也可以增加他的epochs

```
1 lr = 10
2 num_epochs = 3
3 net = linreg
4 loss = squared_loss
5 for epoch in range(num_epochs):
6     for X, y in data_iter(batch_size, features, labels):
7         l = loss(net(X, w, b), y)
8         l.sum().backward()
9         sgd([w, b], lr, batch_size)
10    with torch.no_grad():
11        train_l = loss(net(features, w, b), labels)
12        print(f'epoch:{epoch + 1}, loss:{float(train_l.mean()):f}')
```

epoch:1, loss:nan
epoch:2, loss:nan
epoch:3, loss:nan

太大了,超出了浮点运算的计算范围了