

The code and the results (final and intermediate) for question 2, part b)

```
1  # the code used for stochastic gradient descent
2
3  import numpy as np
4  b = np.array([[1], [1]], dtype='float')
5  x = np.array([[1.5,2], [3,2.5], [4.5,3]])
6  y = np.array([[10],[15.5],[21]])
7  moo = 0.1
8  epochs = 2
9
10 def grad(x, y,b):
11     return 2*(x.T@x@b-x.T@y)
12
13 def mse(x,y,b):
14     return (x@b - y)**2
15
16 for epoch in range(epochs):
17     for i in range(len(x)):
18         x_i = x[i, :].reshape((1,2))
19         y_i = y[i, :].reshape((1,1))
20         gradient = -grad(x_i, y_i,b)
21         err = mse(x_i, y_i,b)
22         print(f'epoch {epoch} - step {i}\n=====')
23         print(f'b: {b}')
24         print(f'mse: {err}')
25         b = b - moo * gradient
26
27 print(f'final b is : {b}')
```

```
epoch 0 - step 0
=====
b: [[1.]
     [1.]]
mse: [[42.25]]
epoch 0 - step 1
=====
b: [[-0.95]
     [-1.6 ]]
mse: [[499.5225]]
epoch 0 - step 2
=====
b: [[-14.36 ]
     [-12.775]]
mse: [[15362.363025]]
epoch 1 - step 0
=====
b: [[-125.9105]
     [ -87.142 ]]
mse: [[139240.73592506]]
epoch 1 - step 1
=====
b: [[-237.855425]
     [-236.4019  ]]
mse: [[1742587.51104455]]
epoch 1 - step 2
=====
b: [[-1029.89804  ]
     [ -896.4374125]]
mse: [[53946871.72456145]]
final b is : [[-7640.26611575]
               [-5303.349463  ]]
```

The code and the results (final and intermediate) for question 2, part c)

```
1  # the code used for stochastic gradient descent with adagrad
2  import numpy as np
3  b = np.array([[1], [1]], dtype='float')
4  x = np.array([[1.5,2], [3,2.5], [4.5,3]])
5  y = np.array([[10],[15.5],[21]])
6  moo = 0.1
7  epochs = 2
8  epsilon = 1e-8
9  def grad(x, y,b):
10     return 2*(x.T@x@b-x.T@y)
11
12  def mse(x,y,b):
13     return (x@b - y)**2
14  gradian_history = np.array([[0],[0]], dtype='float')
15  for epoch in range(epochs):
16     for i in range(len(x)):
17         x_i = x[i, :].reshape((1,2))
18         y_i = y[i, :].reshape((1,1))
19         gradient = -grad(x_i, y_i,b)
20         err = mse(x_i, y_i,b)
21         print(f'epoch {epoch} - step {i}\n=====')
22         print(f'b: {b}')
23         print(f'mse: {err}')
24         gradian_history += gradient**2
25         step_size = moo / (np.sqrt(gradian_history) + epsilon)
26         b = b - step_size * gradient
27  print(f'final b is : {b}')
```

```
epoch 0 - step 0
=====
b: [[1.]
     [1.]]
mse: [[42.25]]
epoch 0 - step 1
=====
b: [[0.9]
     [0.9]]
mse: [[111.30249999]]
epoch 0 - step 2
=====
b: [[0.8044319 ]
     [0.81030368]]
mse: [[223.47694926]]
epoch 1 - step 0
=====
b: [[0.71471464]
     [0.72667635]]
mse: [[55.86927667]]
epoch 1 - step 1
=====
b: [[0.69992617]
     [0.69982432]]
mse: [[135.7378943]]
epoch 1 - step 2
=====
b: [[0.65805937]
     [0.65346741]]
mse: [[258.51271487]]
final b is : [[0.59256638]
               [0.59257312]]
```