

Machine Learning with Python-From Linear Models to Deep Learning

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4. Gradient Descent

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Exercises due Feb 22, 2023 08:59 -03 Completed

Gradient Descent



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Gradient Descent: Geometrically Revisited

2/2 points (graded)

Assume $heta \in \mathbb{R}$. Our goal is to find heta that minimizes

$$J\left(heta, heta_0
ight) = rac{1}{n} \sum_{i=1}^n \operatorname{Loss}_h\left(y^{(i)}\left(heta \cdot x^{(i)} + heta_0
ight)
ight) + rac{\lambda}{2} \mid\mid heta \mid\mid^2$$

through gradient descent. In other words, we will

- 1. Start heta at an arbitrary location: $heta \leftarrow heta_{start}$
- 2. Update heta repeatedly with $heta \leftarrow heta \eta rac{\partial J(heta, heta_0)}{\partial heta}$ until heta does not change significant

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