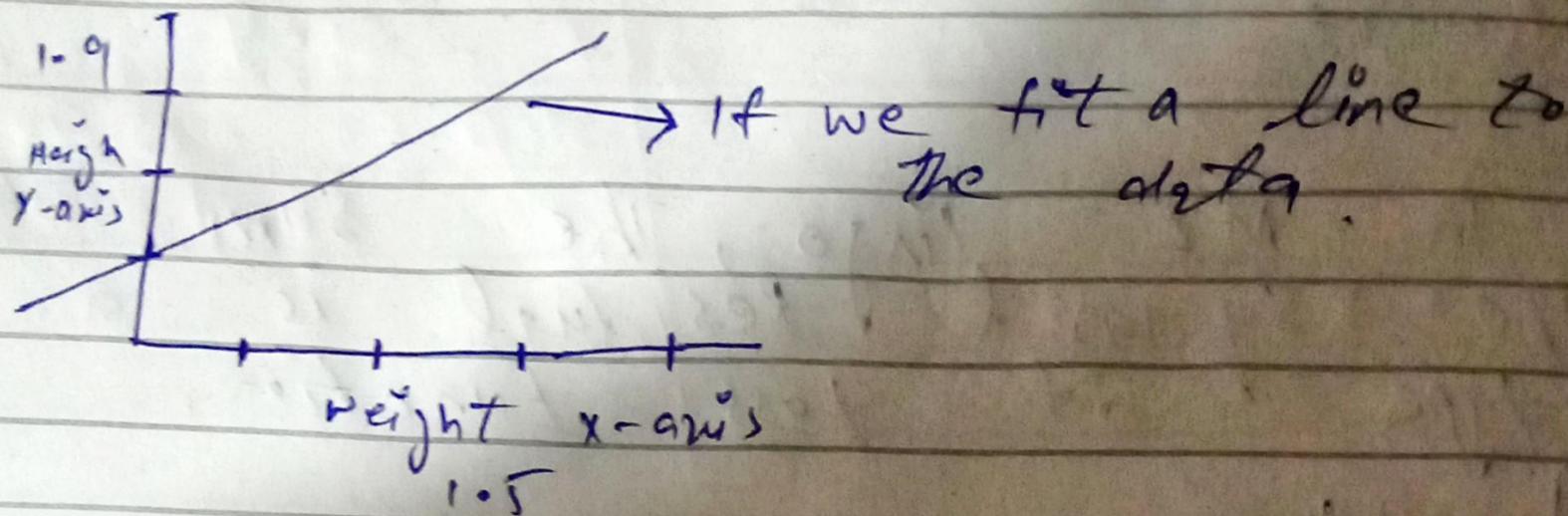


Gradient Descent



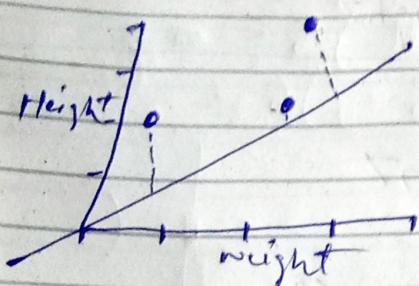
Predicted = intercept + slope \times weight

learn how Gradient Descent can fit a line to data by finding the optimal value for the intercept and the slope.

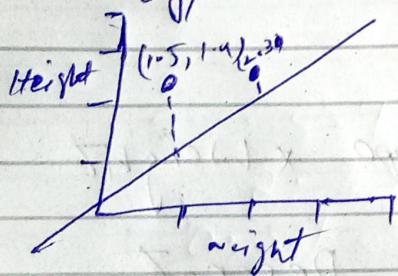
the Least Squares estimate
for the slope, 0.64

pick a random value for the intercept
we can use 0, but any
no will do

$0 + 0.64 \times \text{weight}$



In ML fitting, the sum of
the squared residuals is a
type of loss function.



$$\begin{aligned}\text{Predict Height} &= 0 + 0.64 \times 0.5 \\ &= 0.32\end{aligned}$$

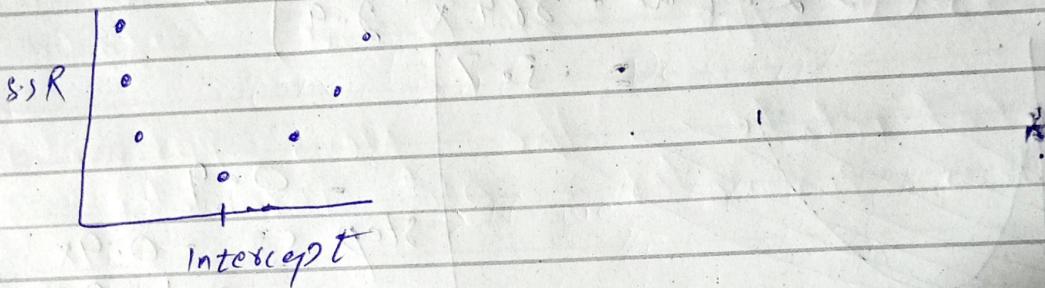
we calculate the difference
between 1.4 (the observed height)

$$\text{Residual} = 1.4 - 0.32 = 1.1$$

The sum of the squared residual.

$$(1.1)^2 + (0.4)^2 + (1.3)^2 = 3.1$$

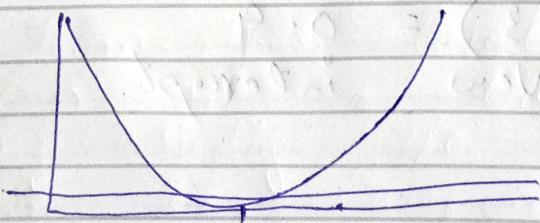
3.1 is the sum of the squared residuals.



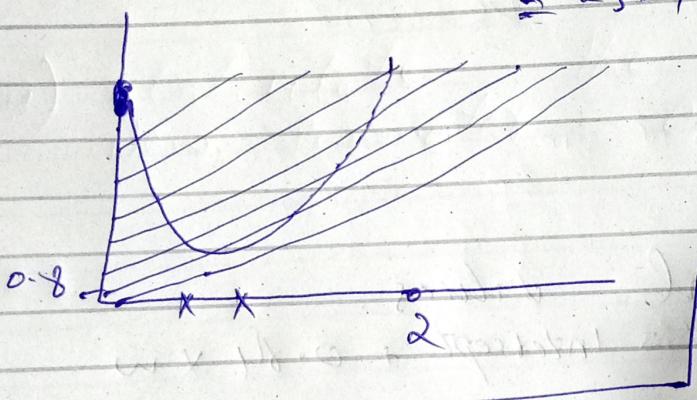
Finding optimal values.

$$\text{Predicted Height} = \text{Intercept} + 0.64 \times w$$

$$\begin{aligned} \text{SSR} &= (1.4 - (\text{inte} + 0.64 \times 0.5))^2 + (1.4 - (\text{inte} + 0.64 \times 2.3))^2 \\ &\quad + (3.2 - (\text{inte} + 0.64 \times 2.9))^2 \end{aligned}$$



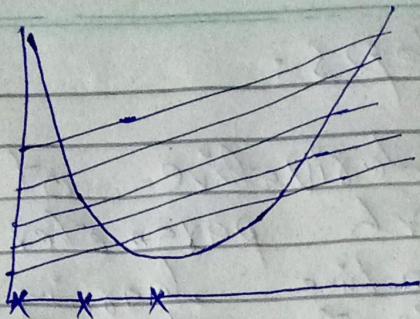
$$\begin{aligned}
 & \frac{d}{d \text{intc}} \text{ sum of SR} = \frac{d}{d \text{intc}} \left(1.4 - (\text{intc} + \frac{0.64 \times 0.5}{0.84 - 0.5}) \right)^2 \\
 & + \frac{d}{d \text{intc}} \left(1.9 - (\text{intc} + 0.64 \times 2.3) \right)^2 \\
 & + \frac{d}{d \text{intc}} \left(3.2 - (\text{intc} + 0.64 \times 2.9) \right)^2 \\
 & = -2(1.4 - (\text{intc} + 0.64 \times 0.5)) \\
 & -2(1.9 - (\text{intc} + 0.64 \times 2.3)) \\
 & -2(3.2 - (\text{intc} + 0.64 \times 2.9)) \\
 & \approx -5.7
 \end{aligned}$$



- 0.9
 Step $s = -0.9 \times 0.1 = 0.04$

$$\begin{aligned}
 & \approx -5.7 \times 0.1 = 0.57 \\
 & = 2.3 \times 0.1 = -0.23 \\
 & = 0.57 - (-0.23) = 0.9 \\
 & \text{New intercept}
 \end{aligned}$$

0.89

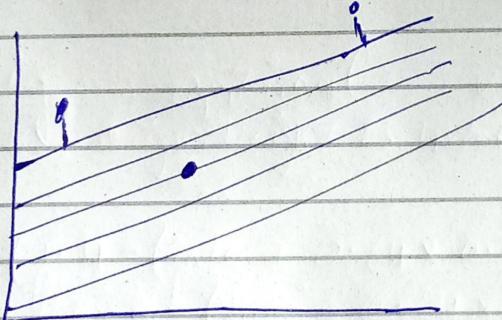


$$0 \leftarrow 0.7 \quad 0.8 \quad 0.9$$

The last step = 0.9
very close to 0

$$\text{step} = 00.09 \times 0.9 = 0.0009$$

Maximum step of gradient
more than 1000
gradient will stops



Repeat until all step closed
to + 0 and each
maximum No - of - step.

All steps:

- 1) Take loss - f for each parameter in Lingo fancy Machine learning the loss function
- 2) Pick random value for the parameters
- 3) Plug the parameters value into the derivative Gradient
- 4) Calculate the New parameters
New Parameter = Old Parameter - step