

Given data

Linear equation $y = mx + b$

Initial $m = -1, b = 1$

Learning rate $\alpha = 0.1$

points $(1, 3)$ and $(3, 6)$

As $m = \text{slope (updated)}$

$b = \text{Intercept (updated)}$

$\alpha = \text{learning rate}$

$n = 2$ (no of data points)

~~Here~~ * Before Iteration

Initial values $m = -1, b = 1$

Iteration 1: $y_i^1 = mx_i + b$

points (x, y)	$y^1 = mx + b$	$y - y^1$
$(1, 3)$	$-1(1) + 1 = 0$	$3 - 0 = 3$
$(3, 6)$	$-1(3) + 1 = -2$	$6 - (-2) = 8$

By using mean squared error (MSE)

$$\frac{\partial J}{\partial m} = -\frac{2}{n} \sum x_i (y_i - y_i^1)$$

$$= -\frac{2}{2} [(1)(3) + (3)(8)] = -1 [3 + 24] = -27$$

$$\frac{\partial J}{\partial m} = -\frac{2}{n} \sum (y_i - y_0)$$

$$= -1 [3 + 8] = -11$$

Let's update m and b

~~$$m = m - \alpha \cdot \frac{\partial J}{\partial m}$$~~

$$m = m - \alpha \cdot \frac{\partial J}{\partial m} = -1 - 0.1(-27) = -1 + 2.7 = 1.7$$

$$b = b - \alpha \cdot \frac{\partial J}{\partial b} = 1 - 0.1(-11) = 1 + 1.1 = 2.1$$

$$m = 1.7, b = 2.1$$

Iteration 2:

1. New $m = 1.7$, $b = 2.1$

Point (x, y)	$y' = 1.7x + 2.1$	$y - y'$
(1, 3)	$1.7 \times 1 + 2.1 = 3.8$	$3 - 3.8 = -0.8$
(3, 6)	$1.7 \times 3 + 2.1 = 7.2$	$6 - 7.2 = -1.2$

2. Gradients:

$$\frac{\partial J}{\partial m} = -1 \left[(1)(-0.8) + (3)(-1.2) \right] = -1(-0.8 - 3.6) = 4.4$$

$$\frac{\partial J}{\partial b} = -1(-0.8 - 1.2) = 2.0$$

3. Update:

$$m = 1.7 - 0.1(4.4) = 1.7 - 0.44 = 1.26$$

$$b = 2.1 - 0.1(2.0) = 2.1 - ~~0.1~~ 0.2 = 1.9$$

Iteration 3.

New $m = 1.26$, $b = 1.9$

points (x,y)	$\hat{y} = 1.26x + 1.9$	$y - \hat{y}$
(1,3)	$1.26 + 1.9 = 3.16$	$3 - 3.16 = -0.16$
(3,6)	$3.78 + 1.9 = 5.68$	$6 - 5.68 = 0.32$

$$\frac{\partial J}{\partial m} = -1 [(1)(-0.16) + (3)(0.32)] = -1 [-0.16 + 0.96] = -0.8$$

$$\frac{\partial J}{\partial b} = -1 [-0.16 + 0.32] = -0.16$$

Updated, $m = 1.26 - 0.1(-0.8) = 1.26 + 0.08 = 1.34$

$$b = 1.9 - 0.1(-0.16) = 1.9 + 0.016 = 1.916$$

$$m = 1.34, b = 1.916$$

iteration 4:

1: New $m = 1.34$, $b = 1.916$

Point (x, y)	\hat{y}	$y - \hat{y}$
(1, 3)	$1.34 + 1.916 = 3.256$	$3 - 3.256 = -0.256$
(3, 6)	$4.02 + 1.916 = 5.936$	$6 - 5.936 = 0.064$

2: Gradient:

$$\begin{aligned}\frac{\partial J}{\partial m} &= -1 \left[(1)(-0.256) + (3)(0.064) \right] \quad \text{---} \\ &= -1 [-0.256 + 0.192] \\ &= \underline{\underline{0.064}}\end{aligned}$$

$$\frac{\partial J}{\partial b} = -1 [-0.256 + 0.064] = \underline{\underline{0.192}}$$

3: Update:

$$\begin{aligned}m &= 1.34 - 0.1(0.064) \\ &= 1.34 - 0.0064 \\ &= \underline{\underline{1.3336}}\end{aligned}$$

$$\begin{aligned}b &= 1.916 - 0.1(0.192) \\ &= 1.916 - 0.0192 \\ &= \underline{\underline{1.8968}}\end{aligned}$$

$$m = 1.3336 \quad \& \quad b = 1.8968$$

Observations

- * m Increased from $-1 \rightarrow 1.7 \rightarrow 1.26 \rightarrow 1.34 \rightarrow 1.3336$.
- * b Increased from $1 \rightarrow 2.1 \rightarrow 1.9 \rightarrow 1.916 \rightarrow 1.896$.
- * The updated are getting smaller, meaning we are approaching the minimum of the cost function.
- * The predicted values are getting closer to the true y values meaning the error is reducing.

By conclusion: Yes, the parameters m and b are moving toward values that reduces the prediction error gradient descent is working.