

Given equation

$$y = mx + b$$

data points  $(x_1, y_1) = (1, 3)$ ,  $(x_2, y_2) = (3, 6)$

$$m = -1$$

$$b = 1$$

$$\alpha = 0.1$$

$$N_{\text{of iterations}} = 4$$

$$N_{\text{of data points}}(n) = 2$$

$$\text{Predicted values } \hat{y}_i = mx_i + b$$

$$\text{Mean Squared Error} = \frac{1}{n} \sum_{i=1}^n (\hat{y}_i - y_i)^2$$

$$\frac{\partial J}{\partial m} = \frac{2}{n} \sum_{i=1}^n x_i (\hat{y}_i - y_i)$$

$$\frac{\partial J}{\partial b} = \frac{2}{n} \sum_{i=1}^n (\hat{y}_i - y_i)$$

$$\text{So } m_{\text{new}} = m_{\text{old}} - \alpha \cdot \frac{\partial J}{\partial m}$$

$$b_{\text{new}} = b_{\text{old}} - \alpha \cdot \frac{\partial J}{\partial b}$$

Iteration 1:

$$M = -1, b = 1$$

$$\text{Predictions } (\hat{y}_i = Mx_i + b) :$$

$$\text{So, } \hat{y}_1 = -1(1) + 1 = 0$$

$$\hat{y}_2 = -1(3) + 1 = -2$$

$$\text{Errors } (e_i = \hat{y}_i - y_i) :$$

$$e_1 = 0 - 3 = -3$$

$$e_2 = -2 - 6 = -8$$

Gradients:

$$\frac{\partial J}{\partial M} = -\frac{2}{2} [(3)(1) + (8)(3)]$$

$$\frac{\partial J}{\partial M} = -\frac{2}{2} [3 + 24]$$

$$\frac{\partial J}{\partial M} = -1(27)$$

$$= -27$$

$$\frac{\partial J}{\partial b} = -\frac{2}{2} (3 + 8)$$

$$= -1(11)$$

$$= -11$$

Updates

$$M_{\text{new}} = M_{\text{old}} - \alpha \frac{\partial J}{\partial m}$$

$$\text{Since } \frac{\partial J}{\partial m} = -2.7$$

$$M_{\text{new}} = -1 - (0.1)(-2.7)$$

$$\begin{aligned} m_{\text{new}} &= -1 + 2.7 \\ &= 1.7 \end{aligned}$$

$$b_{\text{new}} = b_{\text{old}} - \alpha \frac{\partial J}{\partial b}$$

$$\text{Hb} \text{ Since } \frac{\partial J}{\partial b} = -1$$

$$\begin{aligned} b_{\text{new}} &= 1 - 0.1(-1) \\ &= 1 + 1.1 \\ &= 2.1 \end{aligned}$$

Iteration 2

Yassin.

$$\hat{y}_1 = m \cdot x_1 + b, \quad \hat{y}_2 = m \cdot x_2 + b.$$

predictions:  $m = 1.7, b = 2.1$ .

$$\hat{y}_1 = (1.7) \times (1) + 2.1 = 3.8$$

$$\hat{y}_2 = 1.7 \times 3 + 2.1 = 7.2$$

$$\text{Errors: } e_1 = \hat{y}_1 - y_1 = 3.8 - 3 = 0.8$$

$$e_2 = y_2 - \hat{y}_2 = 6 - 7.2 = -1.2$$

$$\text{Gradients: } \frac{\partial L}{\partial m} = \frac{2}{2} [x_1 (\hat{y}_1 - y_1) + x_2 (\hat{y}_2 - y_2)]$$

$$\Rightarrow \frac{2}{2} [(1) \times (0.8) + 3(-1.2)] = 2$$

$$= 0.8 + 3 \cdot (-1.2) = -2.8$$

$$\frac{\partial L}{\partial b} = \frac{2}{2} [\hat{y}_1 - y_1 + \hat{y}_2 - y_2]$$

$$= \frac{2}{2} [0.8 - 1.2] = -0.2$$

update  $m$  and  $b$ .

$$m = m - \alpha \cdot \frac{\partial L}{\partial m} = 1.7 - 0.1(-2.8) = 1.98$$

$$b = b - \alpha \cdot \frac{\partial L}{\partial b} = 2.1 - 0.1(-0.2) = 2.12$$

$$m_{\text{new}} = \underline{\underline{1.98}}$$

$$b_{\text{new}} = \underline{\underline{2.12}}$$



Name: Keza Peace.

20th June 2025.

### Iteration 3.

$$y_1 = m_1 x_1 + b, \quad y_2 = m_2 x_2 + b$$

Predictions:  $M = 1.26$ ,  $b = 1.9$

$$\hat{y}_1 = (1.26)(1) + (1.9) = \underline{\underline{3.16}}$$

$$\hat{y}_2 = (1.26)(3) + (1.9) = \underline{\underline{5.68}}$$

$$\text{Errors: } e_1 = \hat{y}_1 - y_1 = 3.16 - 3 = \underline{\underline{0.16}}$$

$$e_2 = \hat{y}_2 - y_2 = 5.68 - 6 = \underline{\underline{-0.32}}$$

$$\begin{aligned} \text{Gradients: } \frac{\partial L}{\partial m} &= \frac{2}{2} [x_1 (\hat{y}_1 - y_1) + x_2 (\hat{y}_2 - y_2)] \\ &= [1(0.16) + 3(-0.32)] \\ &= \underline{\underline{-0.8}} \end{aligned}$$

$$\begin{aligned} \frac{\partial L}{\partial b} &= \frac{2}{2} [(\hat{y}_1 - y_1) + (\hat{y}_2 - y_2)] \\ &= (0.16) + (-0.32) \\ &= \underline{\underline{-0.16}} \end{aligned}$$

Updated  $m$  and  $b$

$$\begin{aligned} m &= m - \alpha \cdot \frac{\partial L}{\partial m} = 1.26 - (0.1)(-0.8) \\ &= 1.26 + 0.08 \\ &= \underline{\underline{1.34}} \end{aligned}$$

$$\begin{aligned}
 b &= b - \alpha \cdot \frac{\partial L}{\partial b} = 1.9 - (0.1) (-0.16) \\
 &= 1.9 + 0.016 \\
 &= \underline{\underline{1.916}}
 \end{aligned}$$

$$M_{\text{new}} = \boxed{1.34}$$

$$b_{\text{new}} = \boxed{1.916}$$



|    |    |    |    |    |    |    |
|----|----|----|----|----|----|----|
| Mo | Tu | We | Th | Fr | Sa | Su |
|----|----|----|----|----|----|----|

MEMO No. \_\_\_\_\_

DATE     /     /

## Gradient Descent - Iteration 4

### Given Information

- Current values:  $m = 1.34$ ,  $b = 1.916$
- Learning rate:  $\alpha = 0.1$
- Data points:  $(1, 3)$  and  $(3, 6)$
- Number of points:  $n = 2$

### Formulas:

Linear Equation:  $\hat{y} = mx + b$

### Gradient Formulas:

$$\frac{\partial J}{\partial m} = -(2/n) \times \sum (y_i - \hat{y}_i) \times x_i$$

$$\frac{\partial J}{\partial b} = -(2/n) \times \sum (y_i - \hat{y}_i)$$

$$m_{\text{new}} = m_{\text{old}} - \alpha \times (\partial J / \partial m)$$

$$b_{\text{new}} = b_{\text{old}} - \alpha \times (\partial J / \partial b)$$

### ITERATION 4: STEP BY STEP SOLUTIONS

Step 1: Calculate Predicted values

For point  $(1, 3)$ :  $\hat{y}_1 = 1.34 \times 1 + 1.916$

$$\hat{y}_1 = 3.256$$

For point  $(3, 6)$ :  $\hat{y}_2 = 1.34 \times 3 + 1.916$

$$= 5.936$$





|    |    |    |    |    |    |    |
|----|----|----|----|----|----|----|
| Mo | Tu | We | Th | Fr | Sa | Su |
|----|----|----|----|----|----|----|

MEMO No. \_\_\_\_\_

DATE     /     /

Step 2: Calculate Errors  $(y_i - \hat{y}_i)$

Error for point 1:  $3 - 3.256 = -0.256$

Error for point 2:  $6 - 5.936 = 0.064$

Step 3: Compute Gradients

Gradient with respect to  $m$ :

$$\frac{\partial J}{\partial m} = -(2/2) \times [(-0.256) \times 1 + (0.064) \times 3]$$

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

Gradient with respect to  $b$ :

$$\frac{\partial J}{\partial b} = -(2/2) \times [(-0.256) + (0.064)]$$

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

$$\frac{\partial J}{\partial b} = -1 \times (-0.192) = 0.192$$

Step 4: Update parameters

Update  $m$ :

$$m_{\text{new}} = 1.34 - 0.1 \times 0.064 = 1.336$$

Update  $b$ :

$$b_{\text{new}} = 1.916 - 0.1 \times 0.192 = 1.8968$$





MEMO No. \_\_\_\_\_

|    |    |    |    |    |    |    |
|----|----|----|----|----|----|----|
| Mo | Tu | We | Th | Fr | Sa | Su |
|----|----|----|----|----|----|----|

DATE / /

Final results for Iteration 4  
New  $m$ : 1.336 ; New  $b$ : 1.8968  
Absolute errors:  $|-0.2561 + 0.064| = 0.32$   
Parameter changes:  $\Delta m = 0.0064$ ,  $\Delta b = 0.019$

Errors continue to decrease, and parameter changes are getting small indicating we are approaching the optimal solution

| Iteration | $m$    | $b$    | Absolute Error | $\Delta m$ | $\Delta b$ |
|-----------|--------|--------|----------------|------------|------------|
| 0         | 1.0    | 1.0    | -              | 2.2        | -          |
| 1         | 1.7    | 2.1    | 11.0           | 2.2        | 1.1        |
| 2         | 1.26   | 1.9    | 2.0            | 0.44       | 0.2        |
| 3         | 1.34   | 1.916  | 0.48           | 0.08       | 0.016      |
| 4         | 1.3336 | 1.8968 | 0.32           | 0.0064     | 0.019      |