

## Quiz 1

Semester: Monsoon

NECD509/ECO506: Machine Learning Maximum Marks: 10

1. Let us consider  $n$  training examples  $\{x^{(i)}, y^{(i)}\}, i = 1, 2, \dots, n$  depicting the price  $y^{(i)}$  for the  $i^{th}$  house against the size  $x^{(i)}$ . Further, we decide to fit the training data with the polynomial function of the form  $h_{\theta}(x) = \sum_{j=0}^N \theta_j x^j$  where  $N$  is the polynomial order, and  $\theta_j$  is the weight associated with the  $j^{th}$  order polynomial. In general, we set  $N = 10$ . Furthermore, we consider the two scenarios, i.e., scenario A and B. In scenario A, we have a sufficiently large amount of training data samples, i.e.,  $n \gg N$  whereas in scenario B, we have a limited number of training data samples, i.e.,  $n \approx N$ . Considering both the scenarios, we further move on to run the gradient descent algorithm so as to minimize the mean squared error cost function  $J(\bar{\theta})$ .

Based on this, answer the following questions.

- What trend can we expect for the training error as well as testing error in both the scenarios? 3 marks
  - Suggest the appropriate modifications in the cost function  $J(\bar{\theta})$  if the algorithm works very poorly on the testing data in any of these scenarios? 3 marks
  - Based on the modified cost function, derive the update rule for  $\theta$ 's considering both the batch gradient descent as well as stochastic gradient descent algorithm. 4 marks