

# Large Scale Machine Learning

TOTAL POINTS 5

1. Suppose you are training a logistic regression classifier using stochastic gradient descent. You find that the cost (say,  $\text{cost}(\theta, (x^{(i)}, y^{(i)}))$ ), averaged over the last 500 examples, plotted as a function of the number of iterations, is slowly increasing over time. Which of the following changes are likely to help? 1 point

- ☐ Try averaging the cost over a larger number of examples (say 1000 examples instead of 500) in the plot.
- ☐ This is not an issue, as we expect this to occur with stochastic gradient descent.
- ☐ Try using a larger learning rate  $\alpha$ .
- ☒ Try using a smaller learning rate  $\alpha$ .

2. Which of the following statements about stochastic gradient descent are true? Check all that apply. 1 point

- ☒ In each iteration of stochastic gradient descent, the algorithm needs to examine/use only one training example.
- ☒ One of the advantages of stochastic gradient descent is that it can start progress in improving the parameters  $\theta$  after looking at just a single training example; in contrast, batch gradient descent needs to take a pass over the entire training set before it starts to make progress in improving the parameters' values.
- ☐ Suppose you are using stochastic gradient descent to train a linear regression classifier. The cost function  $J(\theta) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$  is guaranteed to decrease after every iteration of the stochastic gradient descent algorithm.
- ☐ Stochastic gradient descent is particularly well suited to problems with small training set sizes; in these problems, stochastic gradient descent is often preferred to batch gradient descent.

3. Which of the following statements about online learning are true? Check all that apply. 1 point

- ☐ One of the advantages of online learning is that there is no need to pick a learning rate  $\alpha$ .
- ☐ One of the disadvantages of online learning is that it requires a large amount of computer memory/disk space to store all the training examples we have seen.
- ☐ In the approach to online learning discussed in the lecture video, we repeatedly get a single training example, take one step of stochastic gradient descent using that example, and then move on to the next example.
- ☒ When using online learning, in each step we get a new example  $(x, y)$ , perform one step of (essentially stochastic gradient descent) learning on that example, and then discard that example and move on to the next.

4. Assuming that you have a very large training set, which of the

1 point

following algorithms do you think can be parallelized using

map-reduce and splitting the training set across different

machines? Check all that apply.

- ☒ Computing the average of all the features in your training set  $\mu = \frac{1}{m} \sum_{i=1}^m x^{(i)}$  (say in order to perform mean normalization).
- ☒ Logistic regression trained using batch gradient descent.
- ☐ Logistic regression trained using stochastic gradient descent.
- ☐ Linear regression trained using stochastic gradient descent.

5. Which of the following statements about map-reduce are true? Check all that apply.

1 point

- ☐ If you have just 1 computer, but your computer has multiple CPUs or multiple cores, then map-reduce might be a viable way to parallelize your learning algorithm.
- ☒ When using map-reduce with gradient descent, we usually use a single machine that accumulates the gradients from each of the map-reduce machines, in order to compute the parameter update for that iteration.

- ☒ In order to parallelize a learning algorithm using map-reduce, the first step is to figure out how to express the main work done by the algorithm as computing sums of functions of training examples.
  - ☐ Running map-reduce over  $N$  computers requires that we split the training set into  $N^2$  pieces.
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