

# Outline

Linear Regression

```
graph TD; LR[Linear Regression] --> CF[Cost Function]; LR --> GD[Gradient Descent]; LR --> APD[A Primer on Derivatives]; LR --> GDI[Gradient Descent Intuition];
```

Cost Function

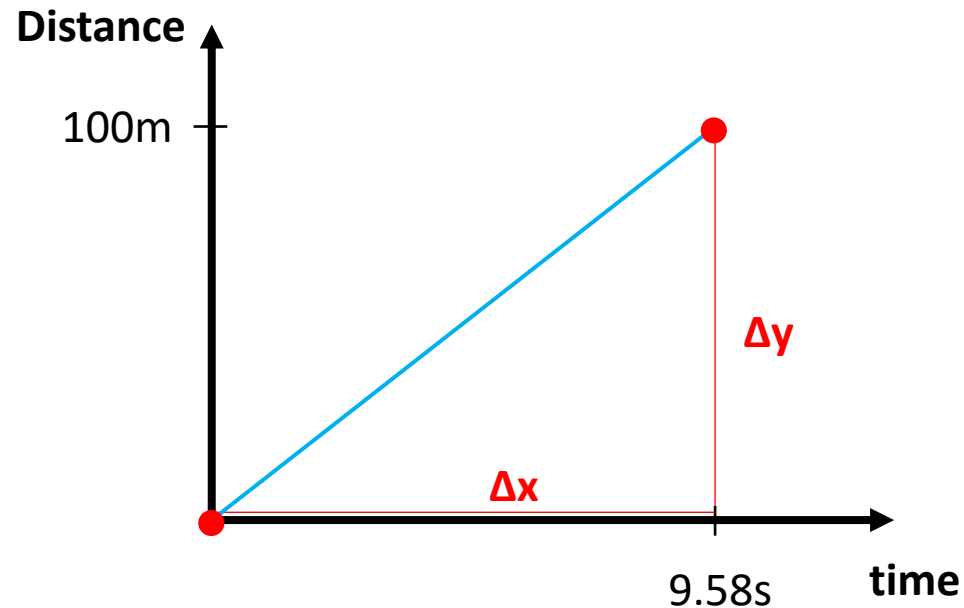
Gradient  
Descent

A Primer on  
Derivatives

Gradient Descent  
Intuition

# Who is Usain Bolt?

- Usain Bolt is regarded widely as the greatest sprinter of all time
  - He can run 100meters in 9.58seconds!



What is the *average speed* of Usain Bolt?

= Change in Distance/Change in Time

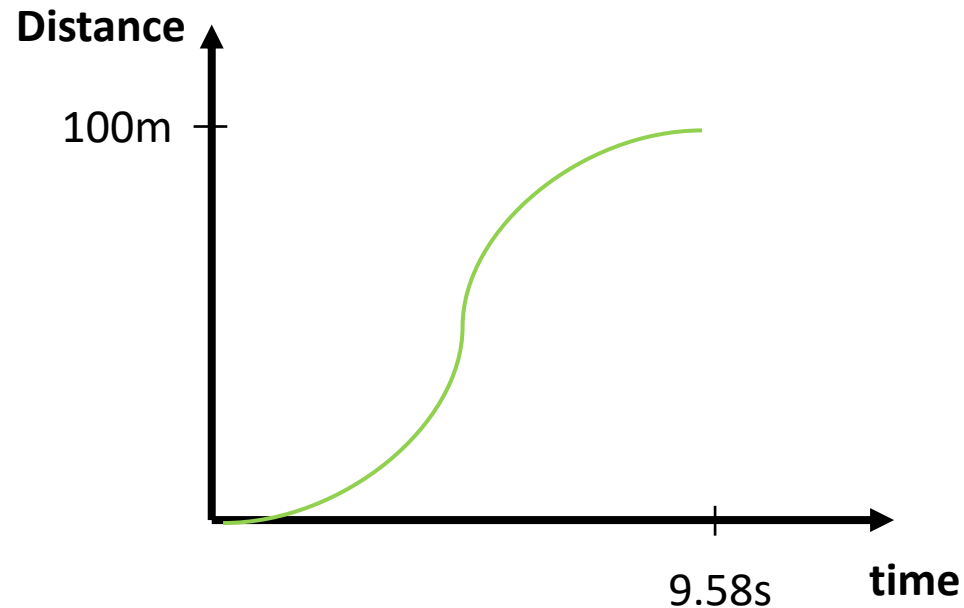
=  $\Delta y / \Delta x$

=  $100 / 9.58$

=  $10.43\text{m/s}$

# Average Speed vs. Instantaneous Speed

- Usain Bolt is regarded widely as the greatest sprinter of all time
  - He can run 100meters in 9.58seconds!

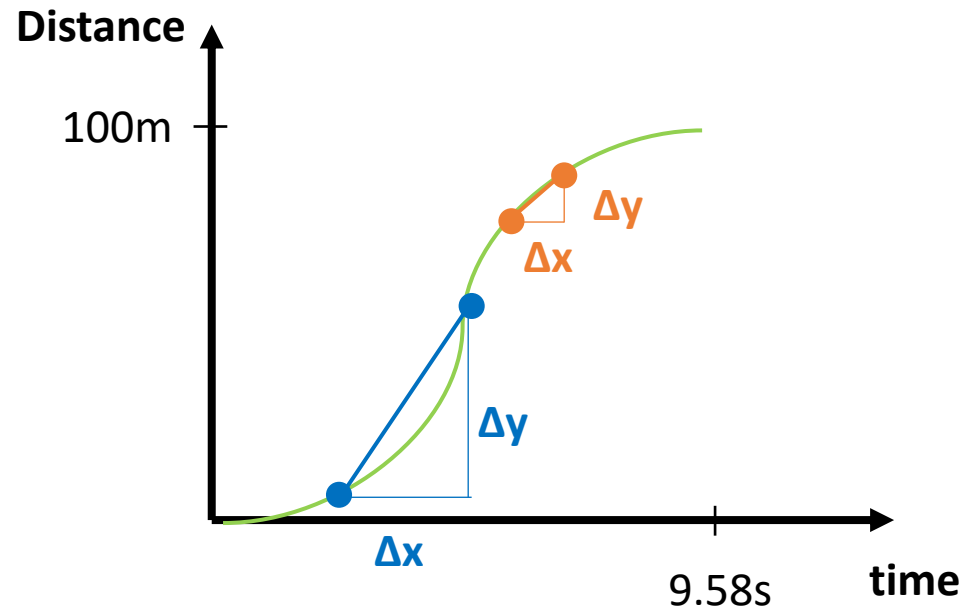


But, this *average speed* is different than *instantaneous speed*!

Bolt will not instantly go 100m in 9.58s, but rather start off a little slower, then accelerate, then decelerate a little towards the end

# Average Speed vs. Instantaneous Speed

- Usain Bolt is regarded widely as the greatest sprinter of all time
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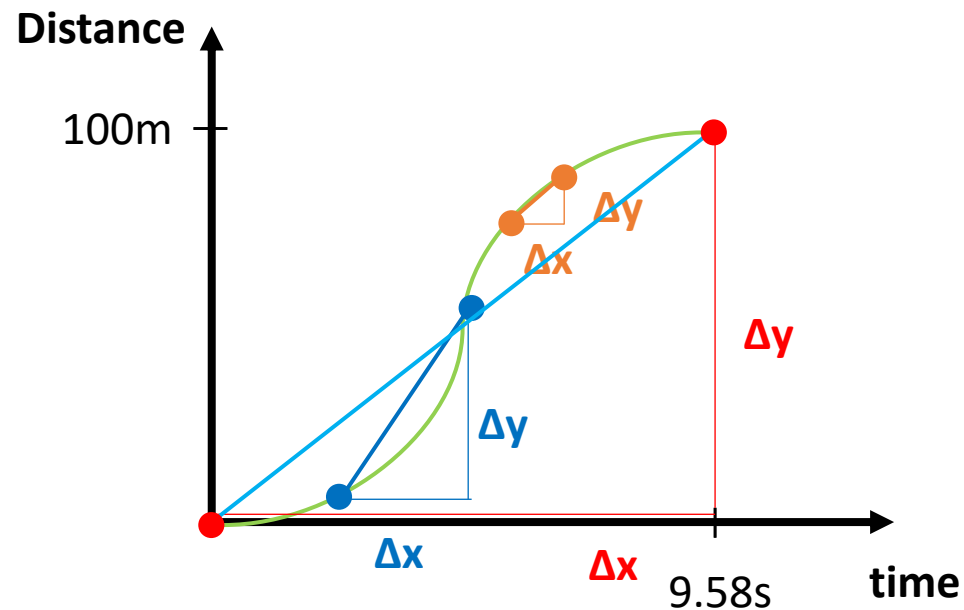


But, this **average speed** is different than **instantaneous speed**!

This way,  $\Delta y / \Delta x \neq \Delta y / \Delta x$  (this is opposite to having a line whereby it does not matter which two points to take on it since the slope will be always the same)

# Average Speed vs. Instantaneous Speed

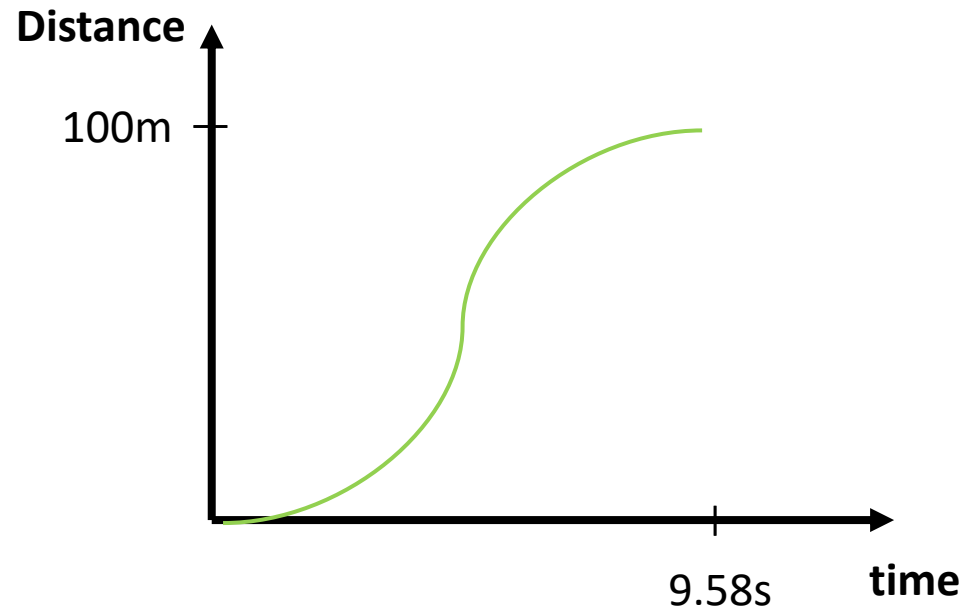
- Usain Bolt is regarded widely as the greatest sprinter of all time
  - He can run 100meters in 9.58seconds!



Consequently, at any given moment in time, a slope on the **green function** (e.g.,  $\Delta y / \Delta x$  or  $\Delta y / \Delta x$ ) will be different than the *average slope* on the **blue line** (i.e.,  $\Delta y / \Delta x$ )

# Instantaneous Speed

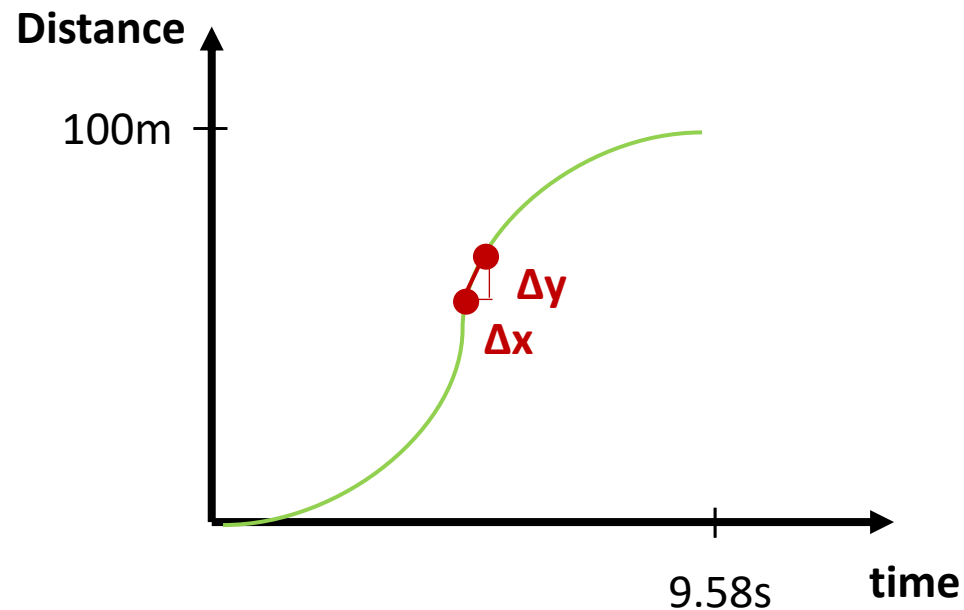
- Usain Bolt is regarded widely as the greatest sprinter of all time
  - He can run 100meters in 9.58seconds!



**So, what is Bolt's instantaneous (i.e., NOT average) speed?**

# Instantaneous Speed

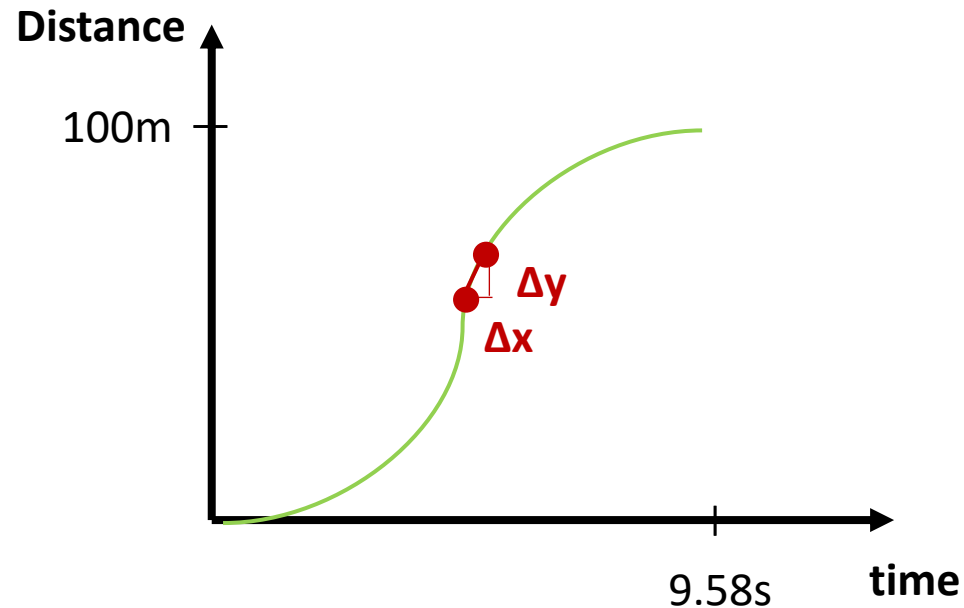
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We can compute the slope around the steepest point if we are interested about the *fastest* instantaneous speed!

# Instantaneous Speed

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  - He can run 100meters in 9.58seconds!

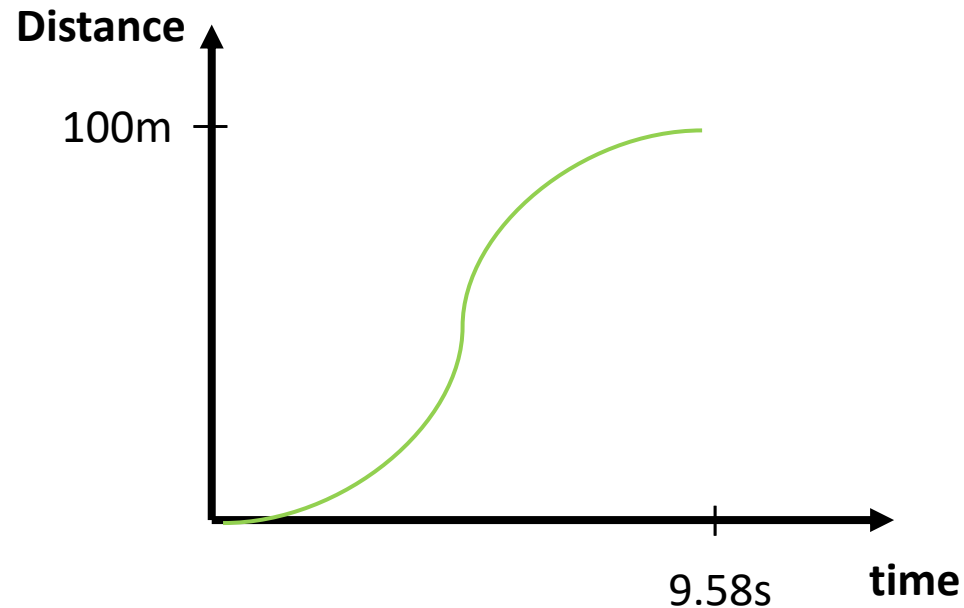


But that would be only an approximation because the slope of the curve is *constantly* changing



# Instantaneous Speed

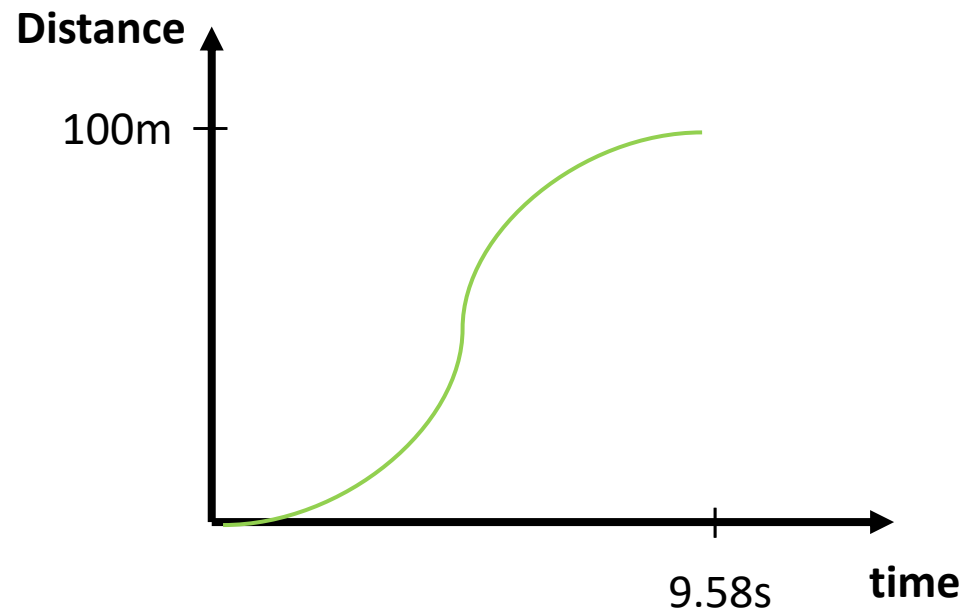
- Usain Bolt is regarded widely as the greatest sprinter of all time
  - He can run 100meters in 9.58seconds!



We can achieve a better approximation by measuring the slope with a smaller & smaller change in  $x$ , which yields a smaller & smaller change in  $y$

# Instantaneous Speed

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  - He can run 100meters in 9.58seconds!

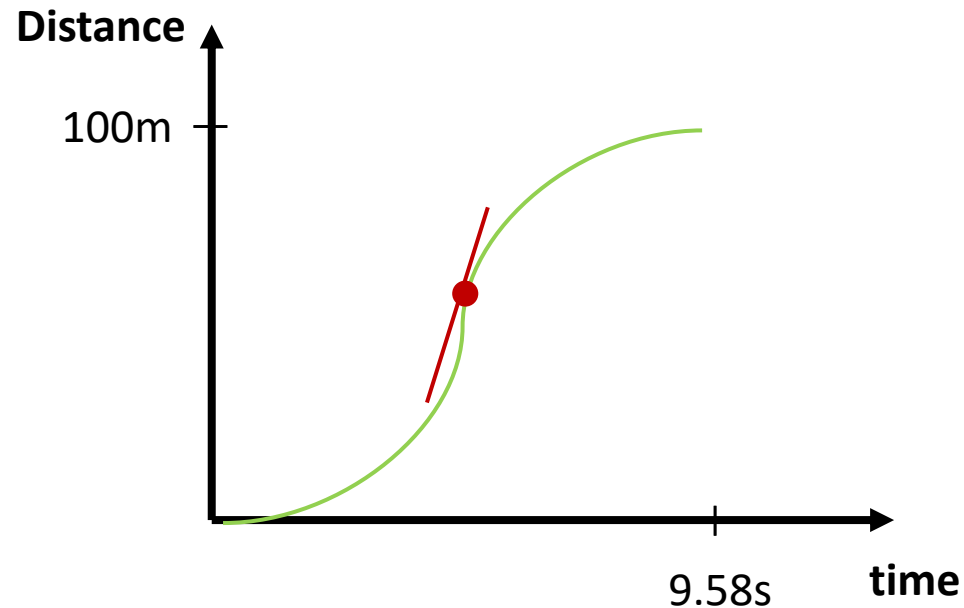


Said differently, we can take the limit of  $\Delta y / \Delta x$  as  $\Delta x$  approaches zero:

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$$

# Instantaneous Speed

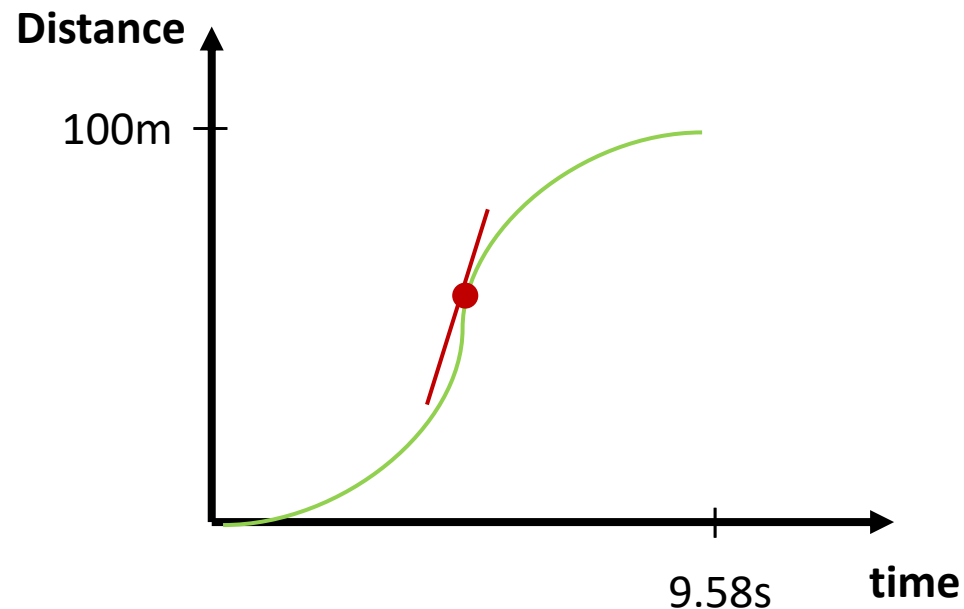
- Usain Bolt is regarded widely as the greatest sprinter of all time
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By doing this, we will approach the instantaneous rate of change (which is the slope of the tangent line – the **red line** on the **green function**)

# The Derivative is the Instantaneous Slope

- Usain Bolt is regarded widely as the greatest sprinter of all time
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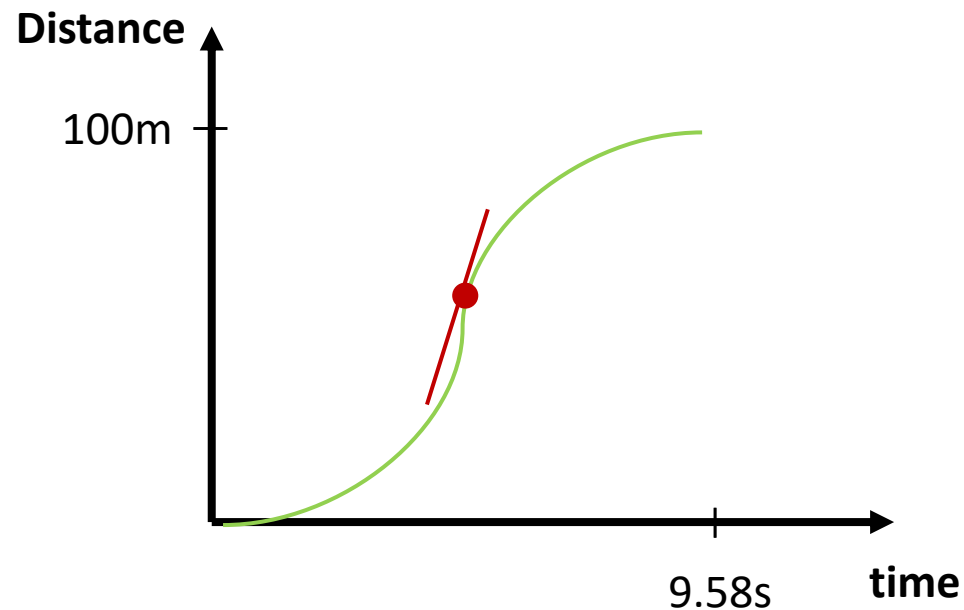
This *instantaneous slope* is what mathematicians denote as the *derivative* and write as:

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = \frac{dy}{dx}$$

This is an infinitely small change in y (*d* stands for *differential*)

# The Derivative is the Instantaneous Slope

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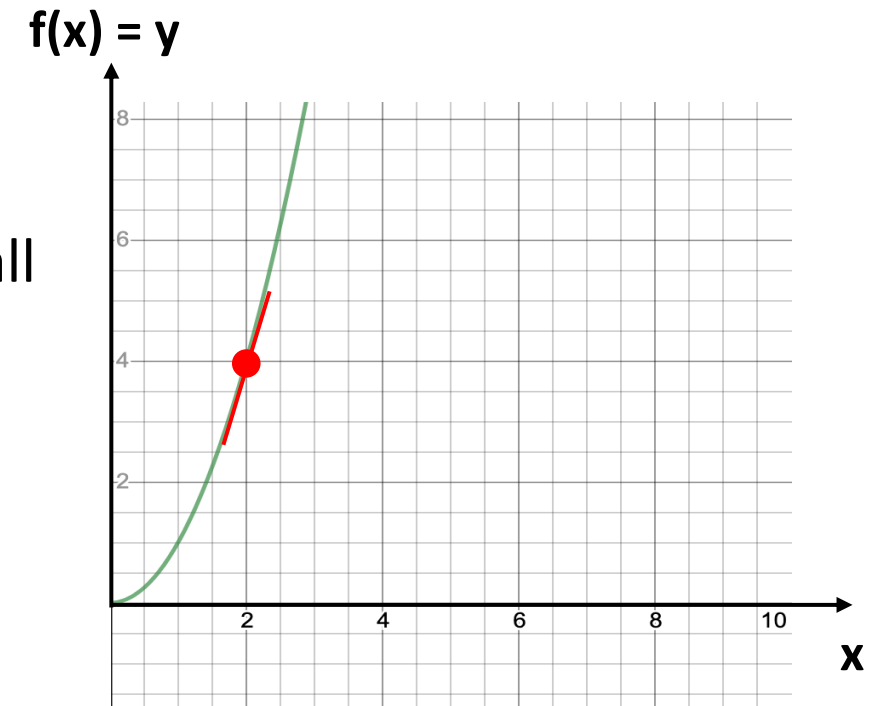
This *instantaneous slope* is what mathematicians denote as the *derivative* and write as:

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = dy/dx$$

And, this is an infinitely small change in x (*d* stands for *differential*)

# Derivative of a Univariate Function

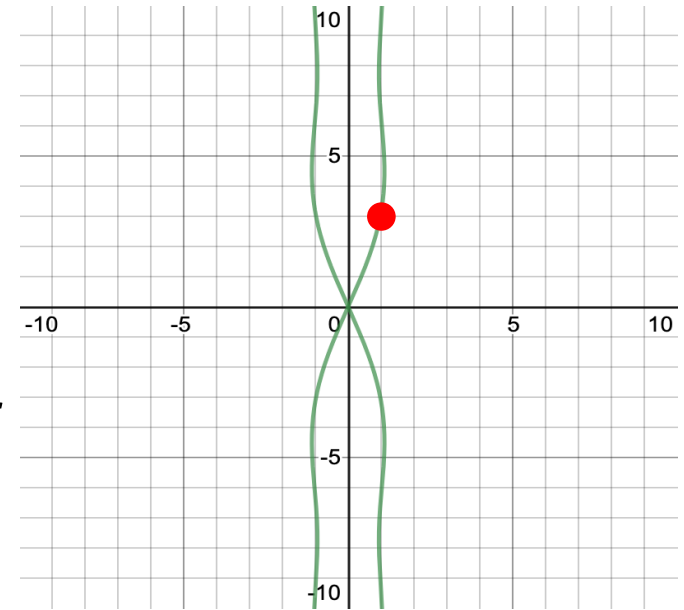
- What is the instantaneous rate of change at a point (say, **2**) on a function (say,  $f(x) = x^2$ )?
  - It is the slope of the tangent line at point **2**
  - Which is the derivative at point **2**
  - Which is "a super small change in y" / "a super small change in x" at point **2**
  - Which is  $\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$  (**2**)
  - Which is  $\frac{dy}{dx}$  (**2**)



# Derivative of a Multivariate Function

- What is the instantaneous rate of change at a point (say, **(1, 3)**) on a function that involves multiple variables (say,  $f(x, y) = x^2y + \sin(y)$ )?
  - It is the **partial** derivative at point **(1, 3)**
  - Which can be computed as:
    - The derivative of  $f(x, y)$  with respect to  $x$  while  $y$  is held constant:
      - $\frac{\partial f}{\partial x}(1, 3) = \frac{\partial f}{\partial x}(x^2 \cdot 3 + \sin(3)) = 2x \cdot 3 + 0 = 6x = 6$
    - And the derivative of  $f(x, y)$  with respect to  $y$  while  $x$  is held constant:
      - $\frac{\partial f}{\partial y}(1, 3) = \frac{\partial f}{\partial y}(1^2 \cdot y + \sin(y)) = 1 + \cos(y) = 1 + \cos(3)$


We do not use  $d$  with multi-variable functions, but rather  $\partial$



# Gradient

- **Gradient** is a way of packing together all the partial derivative information of a function
  - Consider  $f(x, y) = x^2y + \sin(y)$ 
    - $\frac{\partial f}{\partial x} = 2xy$
    - $\frac{\partial f}{\partial y} = x^2 + \cos(y)$
  - Gradient puts these two partial derivatives together in a vector as follows:

Called *nabla*,  
but often pronounced  
as *del* or *gradient*


$$\nabla f(x, y) = \nabla x^2y + \sin(y) = \begin{bmatrix} 2xy \\ x^2 + \cos(y) \end{bmatrix}$$



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Cost Function

Gradient  
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# Gradient Descent For Linear Regression

- **Outline:**

- Have some cost function  $J(\theta_0, \dots, \theta_{n-1})$
- Start off with some guesses for  $\theta_0, \dots, \theta_{n-1}$ 
  - It does not really matter what values you start off with, but a common choice is to set them all initially to zero
- Keep changing  $\theta_0, \dots, \theta_{n-1}$  to reduce  $J(\theta_0, \dots, \theta_{n-1})$  until we hopefully end up at a minimum location
  - When you are at a certain position on the surface of  $J$ , look around, then take a little step in the direction of *the steepest descent*, then repeat

# Gradient Descent For Linear Regression

- **Outline:**

- Have some cost function  $J(\theta_0, \dots, \theta_{n-1})$
- Start off with some guesses for  $\theta_0, \dots, \theta_{n-1}$ 
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- Repeat until convergence{

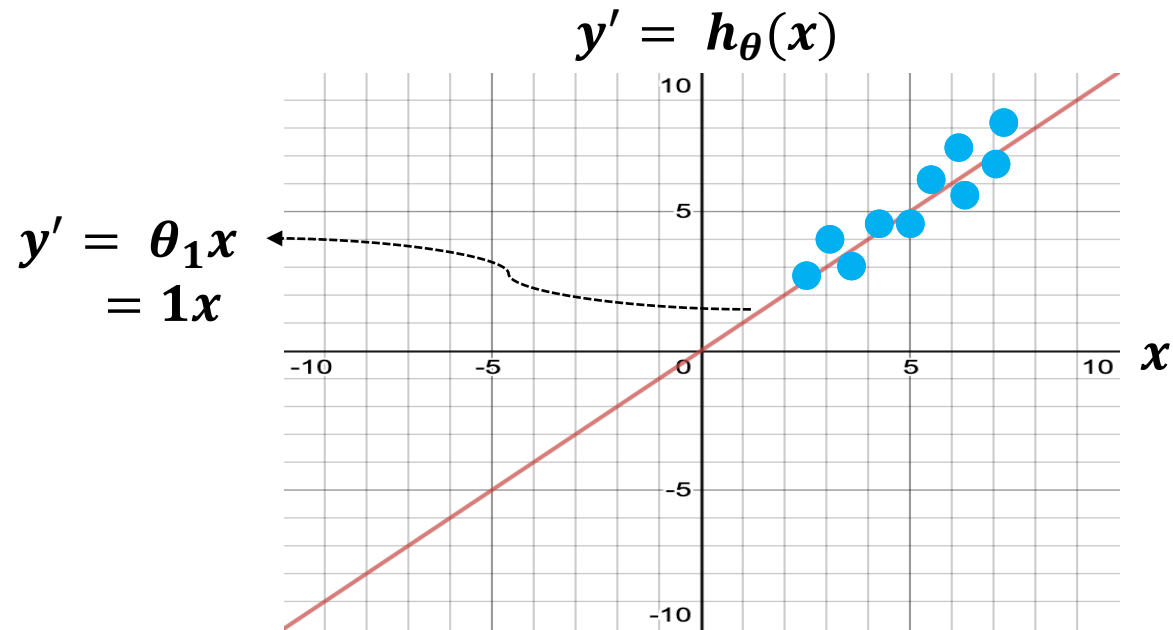
$$\theta_j = \theta_j - \underbrace{\alpha}_{\text{Learning Rate}} \underbrace{\frac{\partial J(\theta_0, \dots, \theta_{n-1})}{\partial \theta_j}}_{\text{Partial Derivative}}$$

}

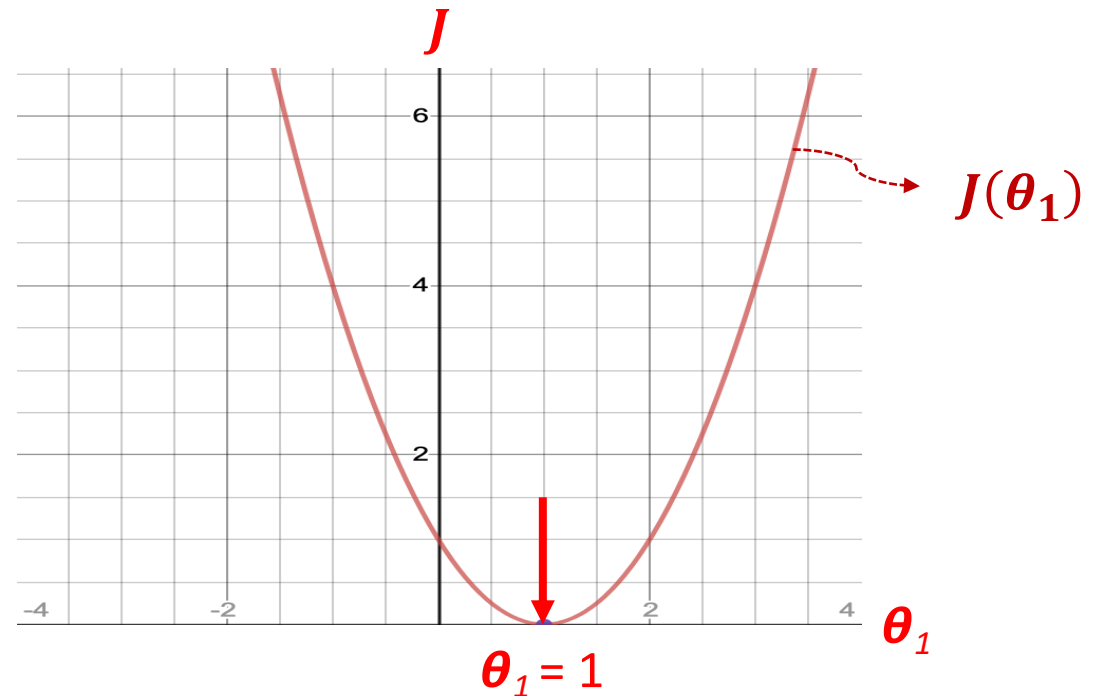
What do  $\alpha$   
and  $\partial$  do?

# The Impact of Partial Derivative

- For simplicity, let us assume our optimization objective is to minimize  $J(\theta_1)$ , thus,  $\theta_0 = 0$



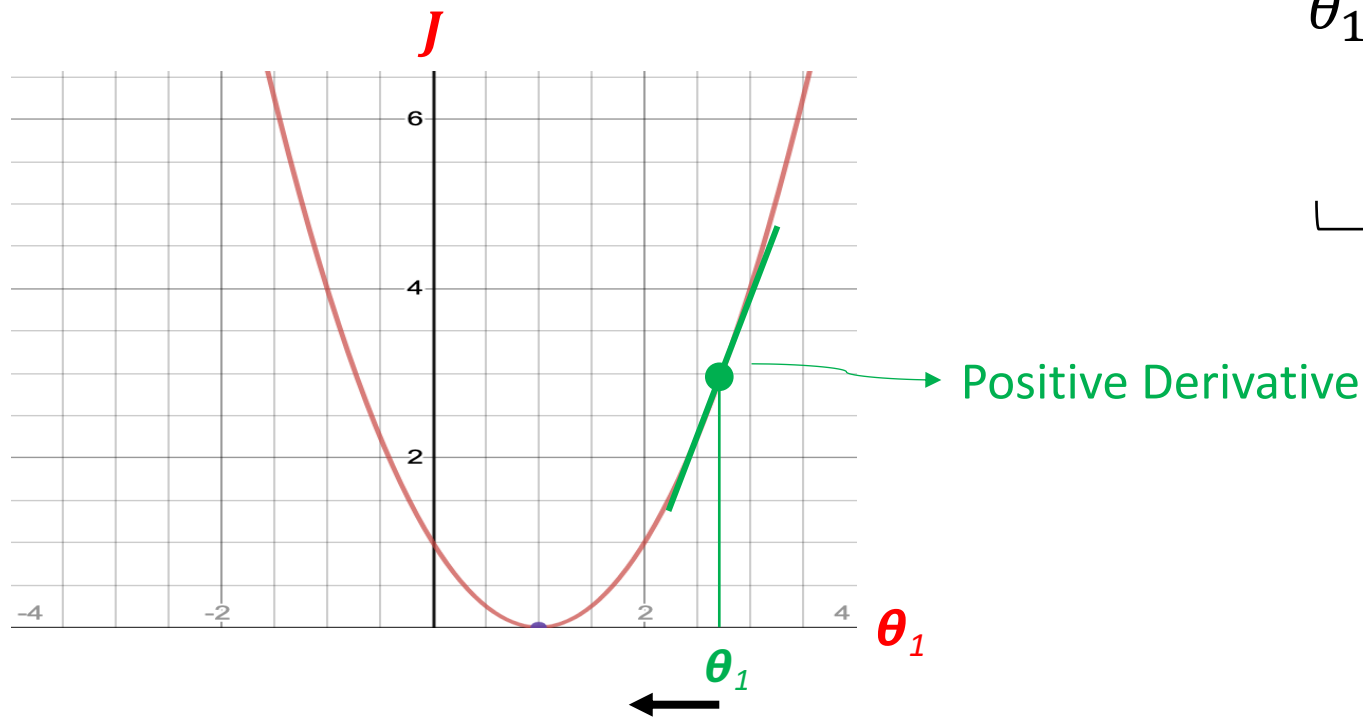
$h_\theta(x)$  is the **Hypothesis Function**



$J(\theta_1)$  is the **Cost Function**

# The Impact of Partial Derivative

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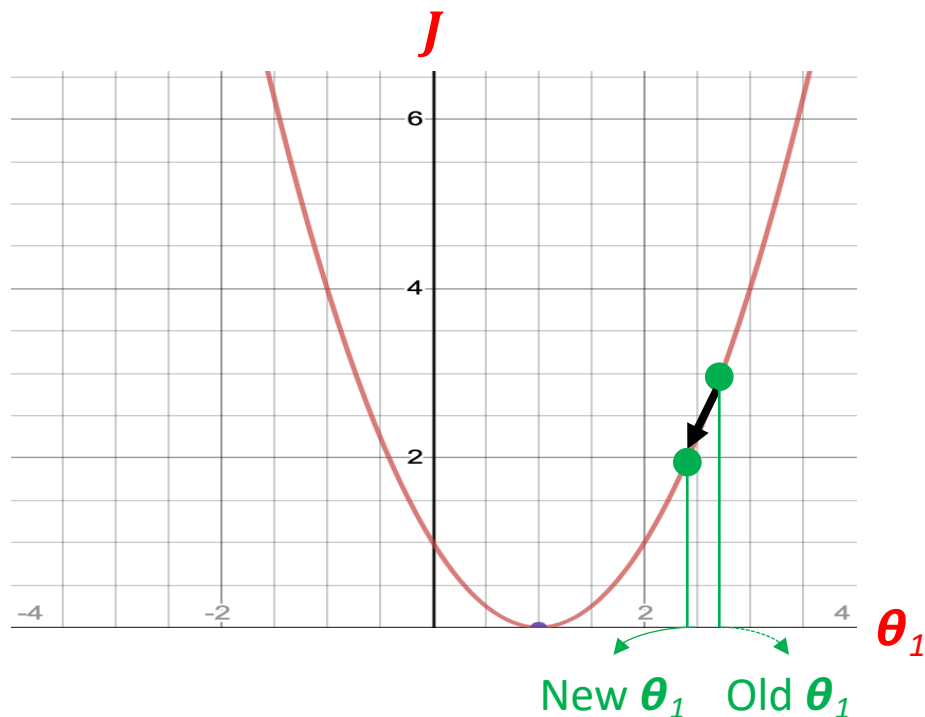


$$\begin{aligned}\theta_1 &= \theta_1 - \alpha \frac{dJ(\theta_1)}{d\theta_j} \\ &= \theta_1 - \alpha (\text{Positive Number})\end{aligned}$$

Decrease  $\theta_1$  by a certain value

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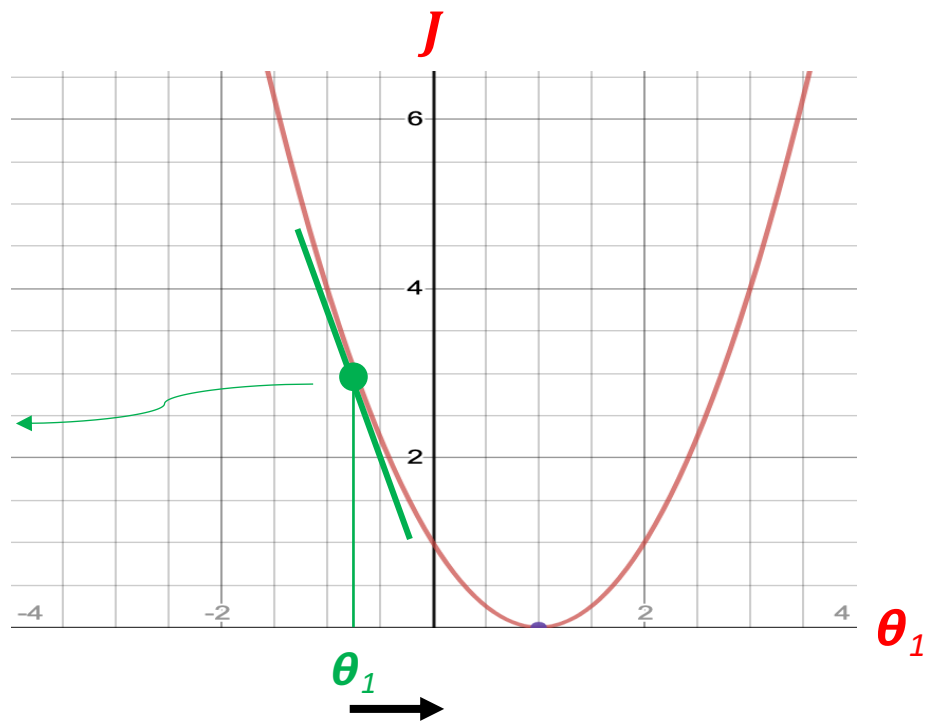


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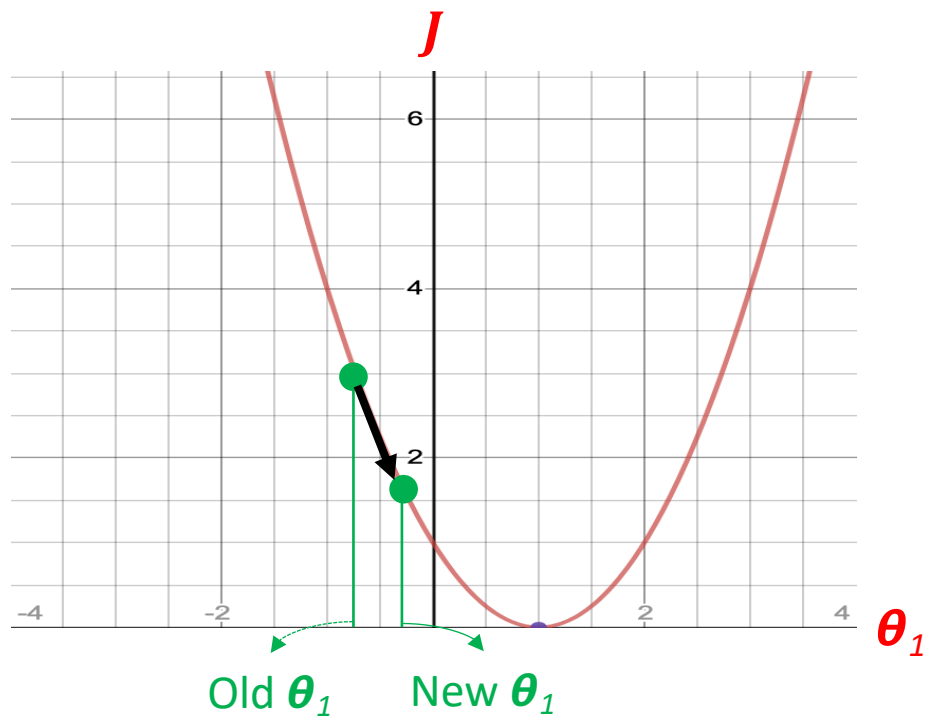


$$\begin{aligned}\theta_1 &= \theta_1 - \alpha \frac{dJ(\theta_1)}{d\theta_j} \\ &= \theta_1 - \alpha (\text{Negative Number})\end{aligned}$$

Increase  $\theta_1$  by a certain value

# The Impact of Partial Derivative

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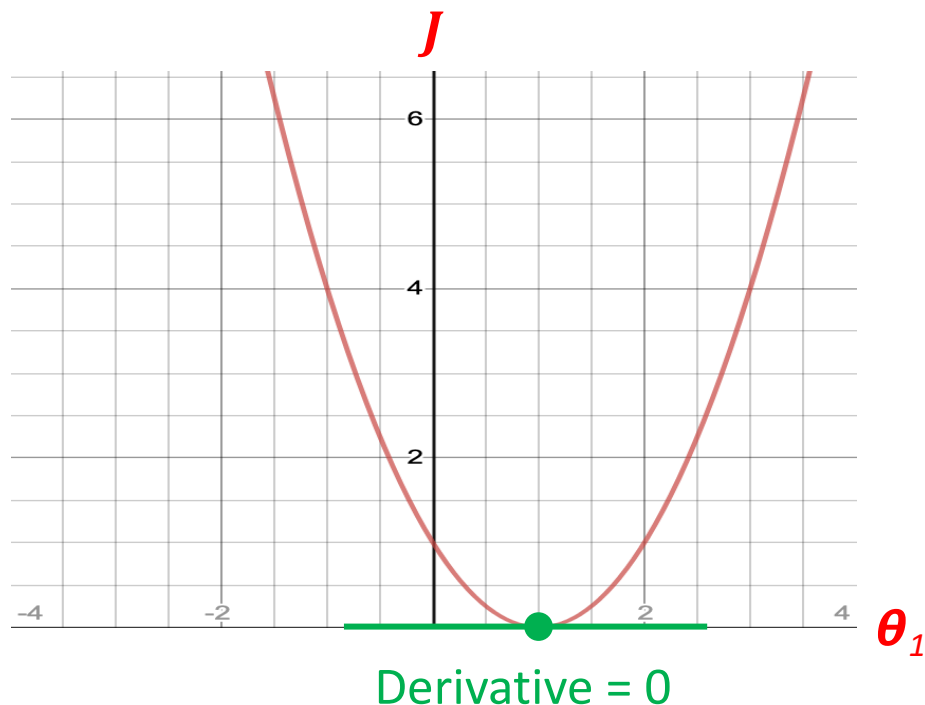
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Increase  $\theta_1$  by a certain value



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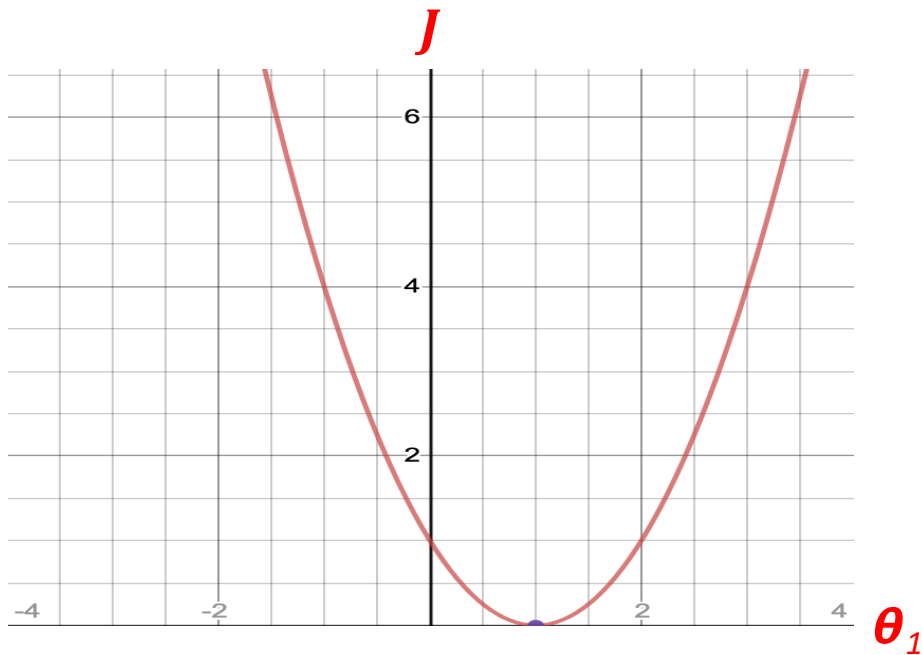


$$\begin{aligned}\theta_1 &= \theta_1 - \alpha \frac{dJ(\theta_1)}{d\theta_j} \\ &= \theta_1 - \alpha (\text{Zero})\end{aligned}$$

$\theta_1$  remains the same, hence,  
gradient descent *converges*

# The Impact of Learning Rate

- For simplicity, let us assume our optimization objective is to minimize  $J(\theta_1)$ , thus,  $\theta_0 = 0$

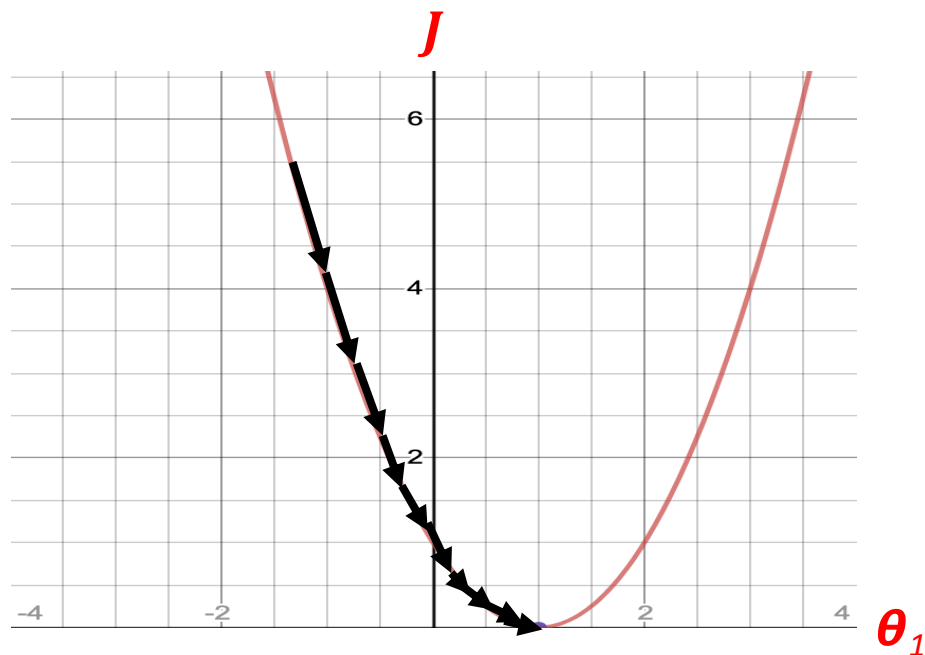


$$\theta_1 = \theta_1 - \underbrace{\alpha}_{\text{Learning Rate}} \frac{dJ(\theta_1)}{d\theta_j}$$

What happens if  $\alpha$  is too small?

# The Impact of Learning Rate

- For simplicity, let us assume our optimization objective is to minimize  $J(\theta_1)$ , thus,  $\theta_0 = 0$

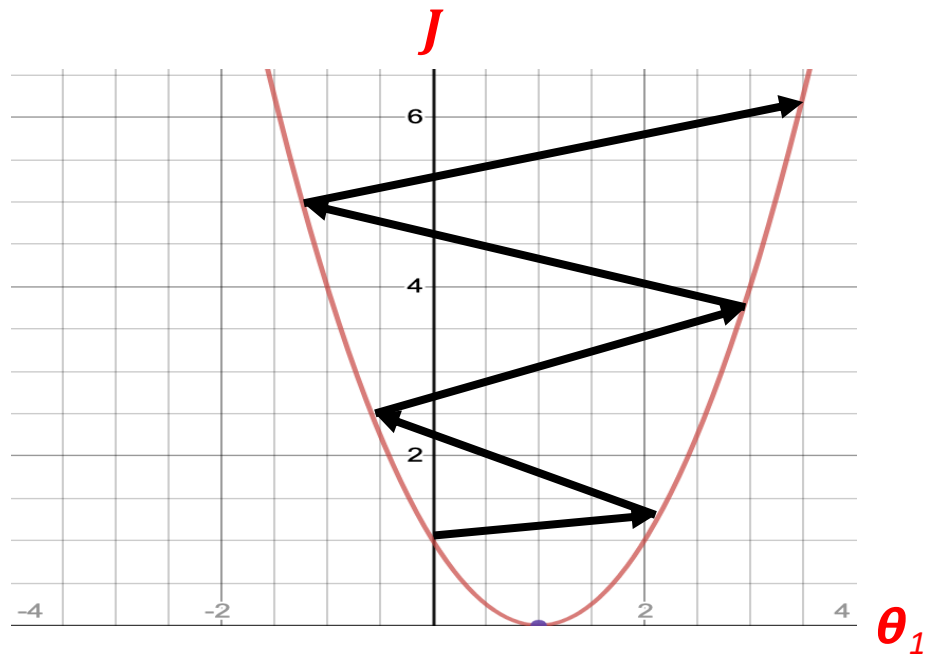


$$\begin{aligned}\theta_1 &= \theta_1 - \alpha \frac{d J(\theta_1)}{d \theta_j} \\ &= \theta_1 - (\text{Too Small Number}) \frac{d J(\theta_1)}{d \theta_j}\end{aligned}$$

$\theta_1$  changes only a tiny bit on each step,  
hence, gradient descent *will render*  
*slow (will take more time to converge)*

# The Impact of Learning Rate

- For simplicity, let us assume our optimization objective is to minimize  $J(\theta_1)$ , thus,  $\theta_0 = 0$

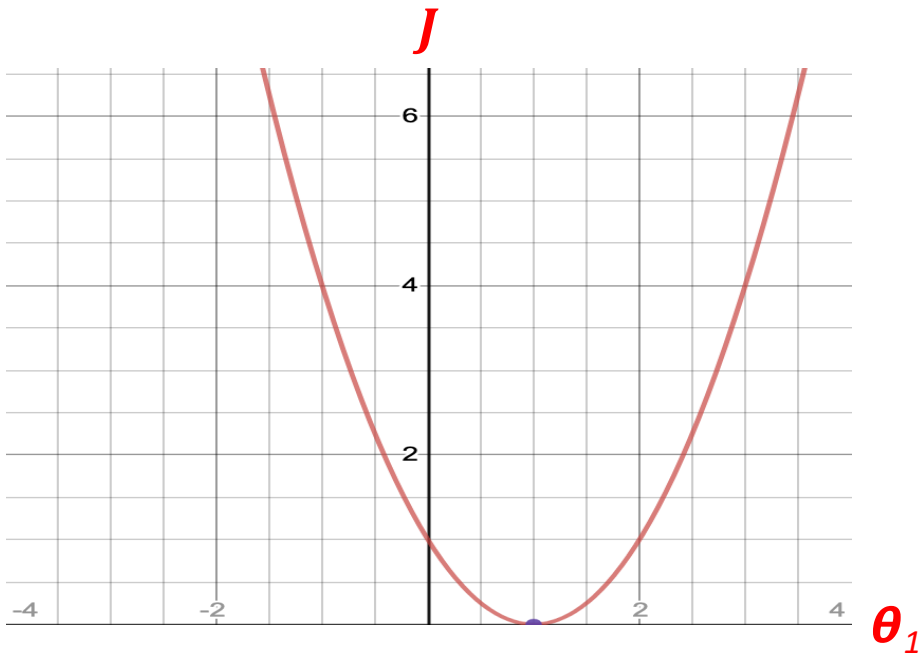


$$\begin{aligned}\theta_1 &= \theta_1 - \alpha \frac{d J(\theta_1)}{d \theta_j} \\ &= \theta_1 - (\text{Too Large Number}) \frac{d J(\theta_1)}{d \theta_j}\end{aligned}$$

$\theta_1$  changes a lot (and probably faster) on each step, hence, gradient descent *will potentially overshoot the minimum and, accordingly, fail to converge (or even diverge)*

# The Impact of Learning Rate

- For simplicity, let us assume our optimization objective is to minimize  $J(\theta_1)$ , thus,  $\theta_0 = 0$

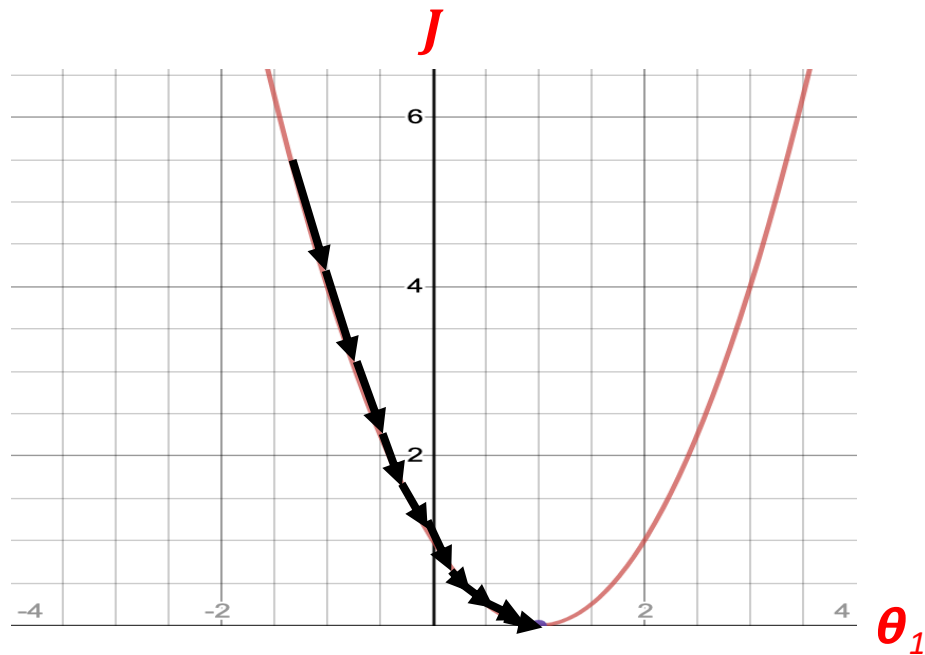


$$\theta_1 = \theta_1 - \alpha \frac{d J(\theta_1)}{d \theta_j}$$

We can set  $\alpha$  between 0 and 1 (say, 0.5, or a little more or less, hence, not very small or very large)

# The Impact of Learning Rate

- For simplicity, let us assume our optimization objective is to minimize  $J(\theta_1)$ , thus,  $\theta_0 = 0$



$$\theta_1 = \theta_1 - \alpha \frac{d J(\theta_1)}{d \theta_j}$$

We can also **fix**  $\alpha$  because as we approach the (global) minimum, gradient descent will automatically start taking smaller steps (i.e.,  $\theta_1$  will start changing at a slower pace because the derivative will become less steep)

# Gradient Descent For Linear Regression

- **Outline:**

- Have some cost function  $J(\theta_0, \dots, \theta_{n-1})$
- Start off with some guesses for  $\theta_0, \dots, \theta_{n-1}$ 
  - It does not really matter what values you start off with, but a common choice is to set them all initially to zero
- Repeat until convergence{

$$\theta_j = \theta_j - \alpha \frac{\partial J(\theta_0, \dots, \theta_{n-1})}{\partial \theta_j}$$

}

*Learning rate, which controls how big a step we take when we update  $\theta_j$*

Now we understand the intuition behind gradient descent and how  $\alpha$  and  $\partial$  act together to make gradient descent work!

# Gradient Descent For Linear Regression

- **Outline** (considering only two variables  $\theta_0$  and  $\theta_1$ ):
  - Have some cost function  $J(\theta_0, \theta_1)$
  - Start off with some guesses for  $\theta_0, \theta_1$ 
    - It does not really matter what values you start off with, but a common choice is to set them both initially to zero
  - Repeat until convergence{

$$\left. \begin{aligned} temp_0 &= \theta_0 - \alpha \frac{\partial J(\theta_0, \theta_1)}{\partial \theta_0} \\ temp_1 &= \theta_1 - \alpha \frac{\partial J(\theta_0, \theta_1)}{\partial \theta_1} \\ \theta_0 &= temp_0 \\ \theta_1 &= temp_1 \end{aligned} \right\}$$

$\frac{1}{n} \sum_{i=1}^n (h_{\theta}(x)^{(i)} - y^{(i)})$

$\frac{1}{n} \sum_{i=1}^n (h_{\theta}(x)^{(i)} - y^{(i)}) \cdot x^{(i)}$



# Gradient Descent For Linear Regression

- **Outline** (considering only two variables  $\theta_0$  and  $\theta_1$ ):
  - Have some cost function  $J(\theta_0, \theta_1)$
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$$temp_0 = \theta_0 - \alpha \frac{1}{n} \sum_{i=1}^n (h_{\theta}(x)^{(i)} - y^{(i)})$$

$$temp_1 = \theta_1 - \alpha \frac{1}{n} \sum_{i=1}^n (h_{\theta}(x)^{(i)} - y^{(i)}) \cdot x^{(i)}$$

}

$$\theta_0 = temp_0$$

$$\theta_1 = temp_1$$

# Today's plan: Linear Regression

- Model representation
- Cost function
- Gradient descent
- Features and polynomial regression
- Normal equation

# Linear Regression

- **Model representation**
- Cost function
- Gradient descent
- Features and polynomial regression
- Normal equation

# Regression

real-valued output

Training set

Learning Algorithm

$x$

$h$

$y$

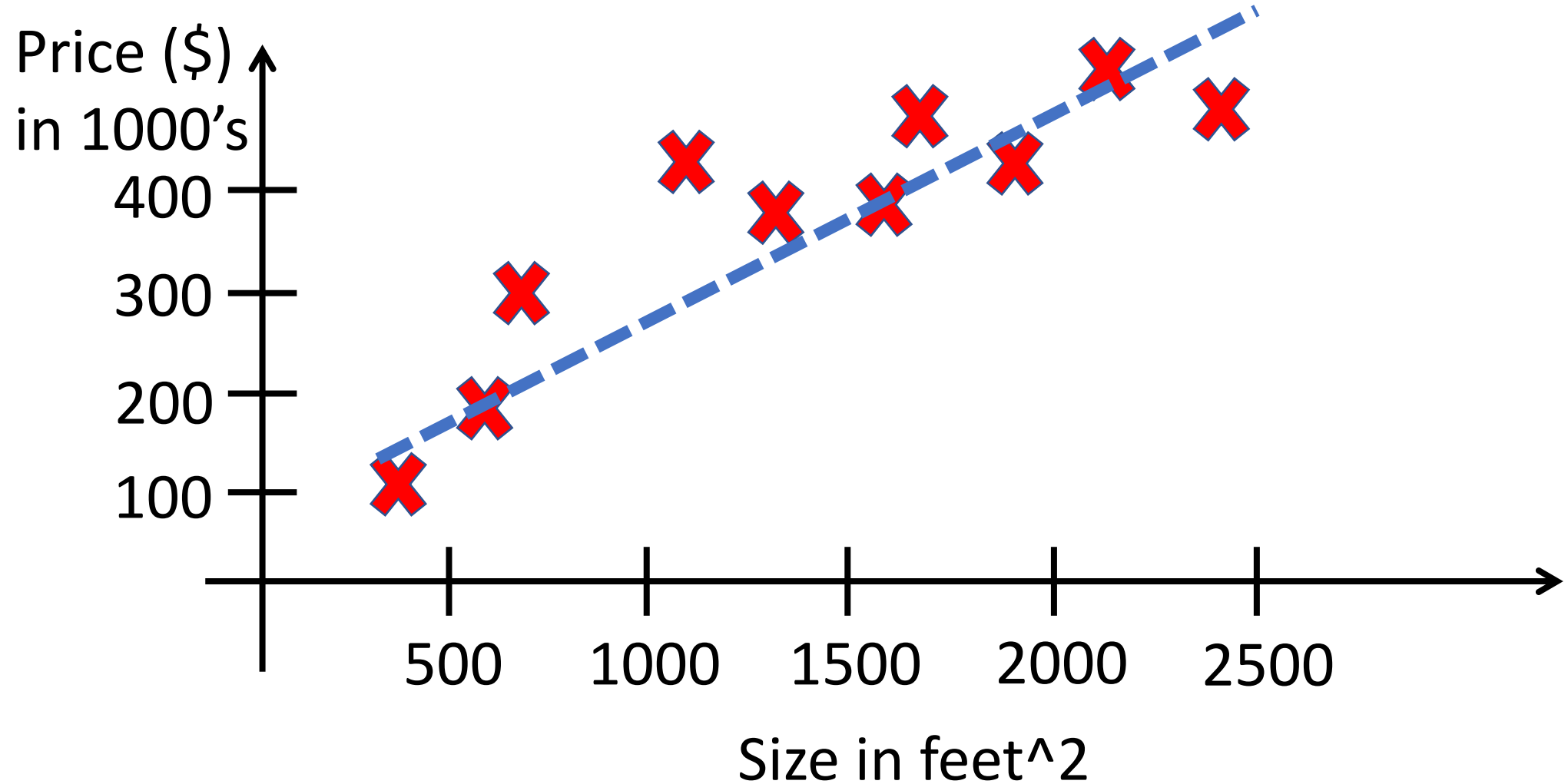
Size of house

Hypothesis

Estimated price

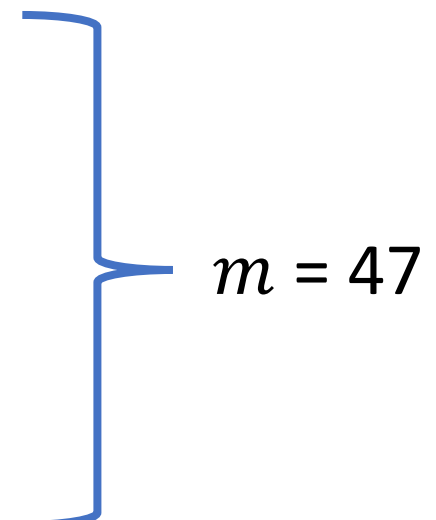


# House pricing prediction



# Training set

Size in feet <sup>2</sup> ( $x$ )	Price (\$) in 1000's ( $y$ )
2104	460
1416	232
1534	315
852	178
...	...



$m = 47$

- Notation:

- $m$  = Number of training examples
- $x$  = Input variable / features
- $y$  = Output variable / target variable
- $(x, y)$  = One training example
- $(x^{(i)}, y^{(i)}) = i^{th}$  training example

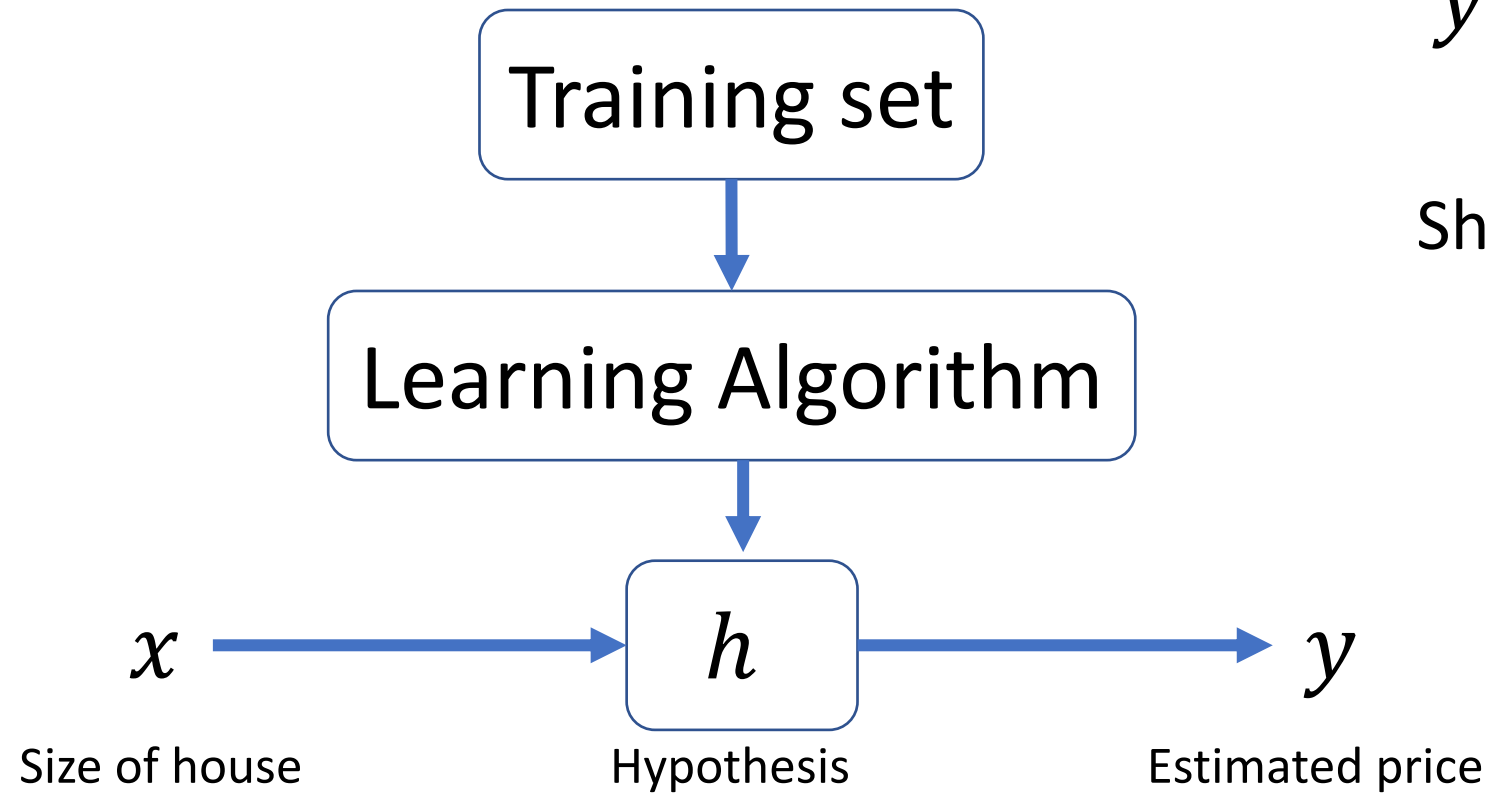
Examples:

$$x^{(1)} = 2104$$

$$x^{(2)} = 1416$$

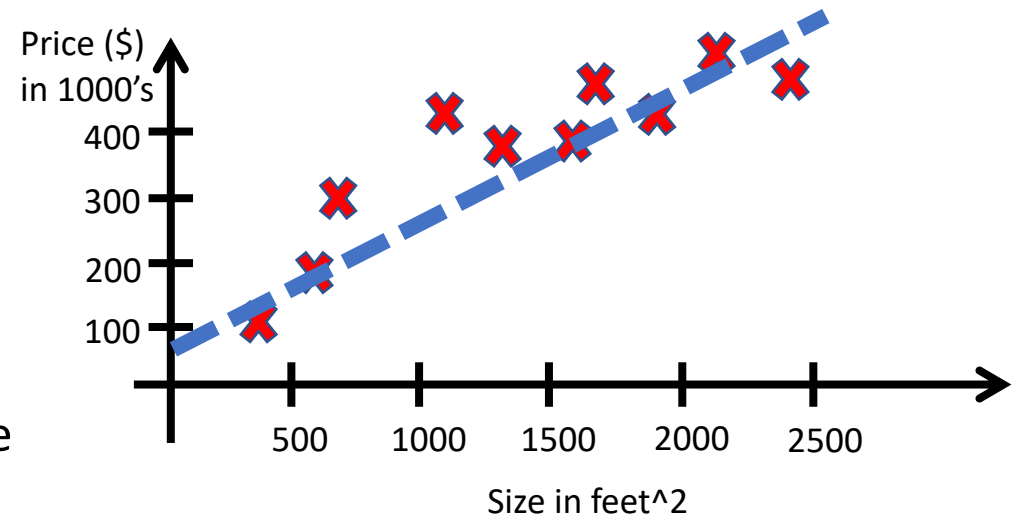
$$y^{(1)} = 460$$

# Model representation



$$y = h_{\theta}(x) = \theta_0 + \theta_1 x$$

Shorthand  $h(x)$



Univariate linear regression

# Outline

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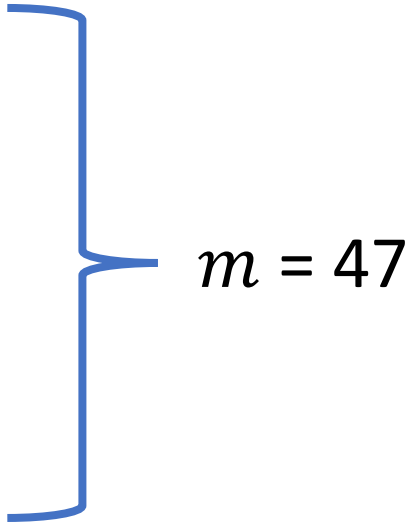


# Linear Regression

- Model representation
- **Cost function**
- Gradient descent
- Features and polynomial regression
- Normal equation

Training set

Size in feet <sup>2</sup> (x)	Price (\$) in 1000's (y)
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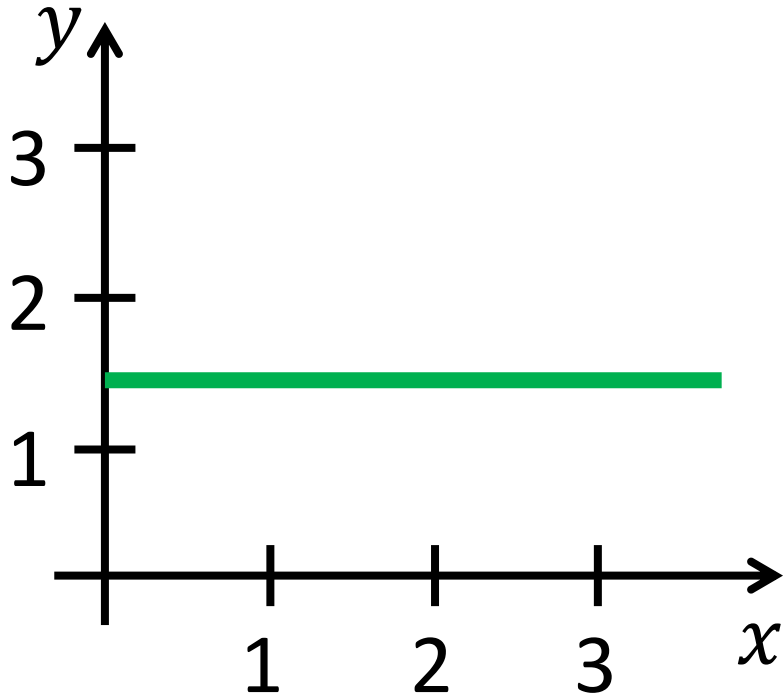
$m = 47$

• Hypothesis  $h_{\theta}(x) = \theta_0 + \theta_1 x$

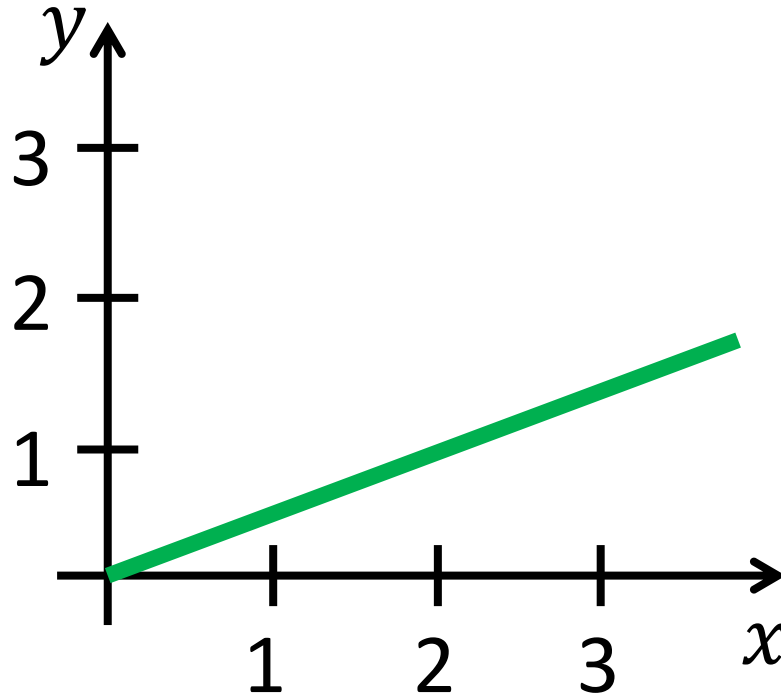
$\theta_0, \theta_1$ : parameters/weights

How to choose  $\theta_i$ 's?

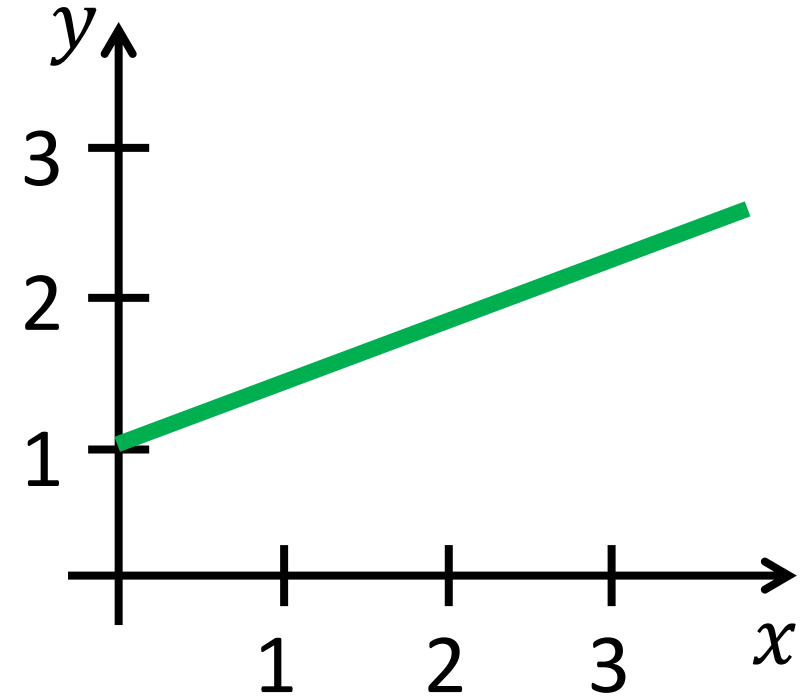
$$h_{\theta}(x) = \theta_0 + \theta_1 x$$



$$\begin{aligned}\theta_0 &= 1.5 \\ \theta_1 &= 0\end{aligned}$$



$$\begin{aligned}\theta_0 &= 0 \\ \theta_1 &= 0.5\end{aligned}$$

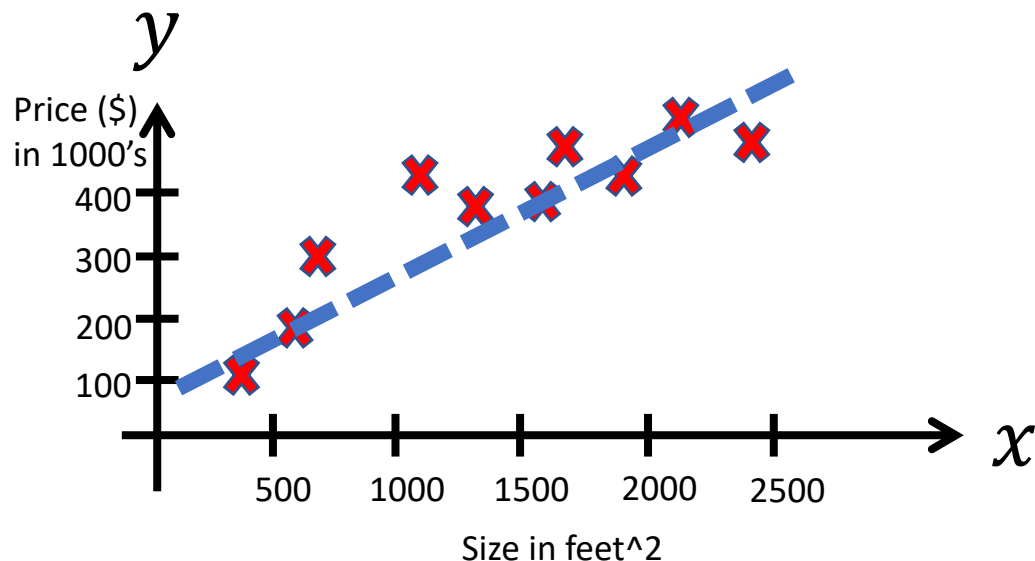


$$\begin{aligned}\theta_0 &= 1 \\ \theta_1 &= 0.5\end{aligned}$$

# Cost function

- Idea:

Choose  $\theta_0, \theta_1$  so that  $h_\theta(x)$  is close to  $y$  for our training example  $(x, y)$



$$\underset{\theta_0, \theta_1}{\text{minimize}} \quad \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$h_\theta(x^{(i)}) = \theta_0 + \theta_1 x^{(i)}$$

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$\underset{\theta_0, \theta_1}{\text{minimize}} \quad \boxed{J(\theta_0, \theta_1)} \quad \text{Cost function}$$

## Simplified

- **Hypothesis:**

$$h_{\theta}(x) = \theta_0 + \theta_1 x \longrightarrow$$

- **Hypothesis:**

$$h_{\theta}(x) = \theta_1 x \quad \theta_0 = 0$$

- **Parameters:**

$$\theta_0, \theta_1 \longrightarrow$$

- **Parameters:**

$$\theta_1$$

- **Cost function:**

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2 \longrightarrow J(\theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

- **Cost function:**

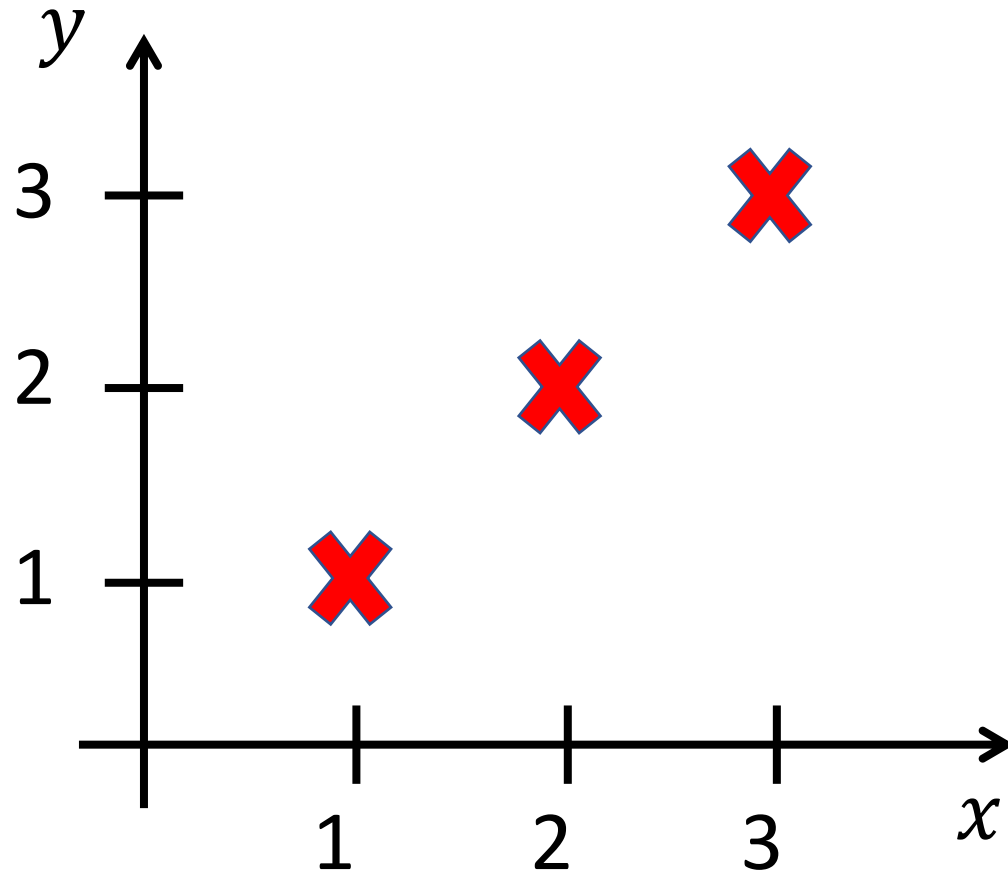
- **Goal:**

$$\underset{\theta_0, \theta_1}{\text{minimize}} J(\theta_0, \theta_1) \longrightarrow$$

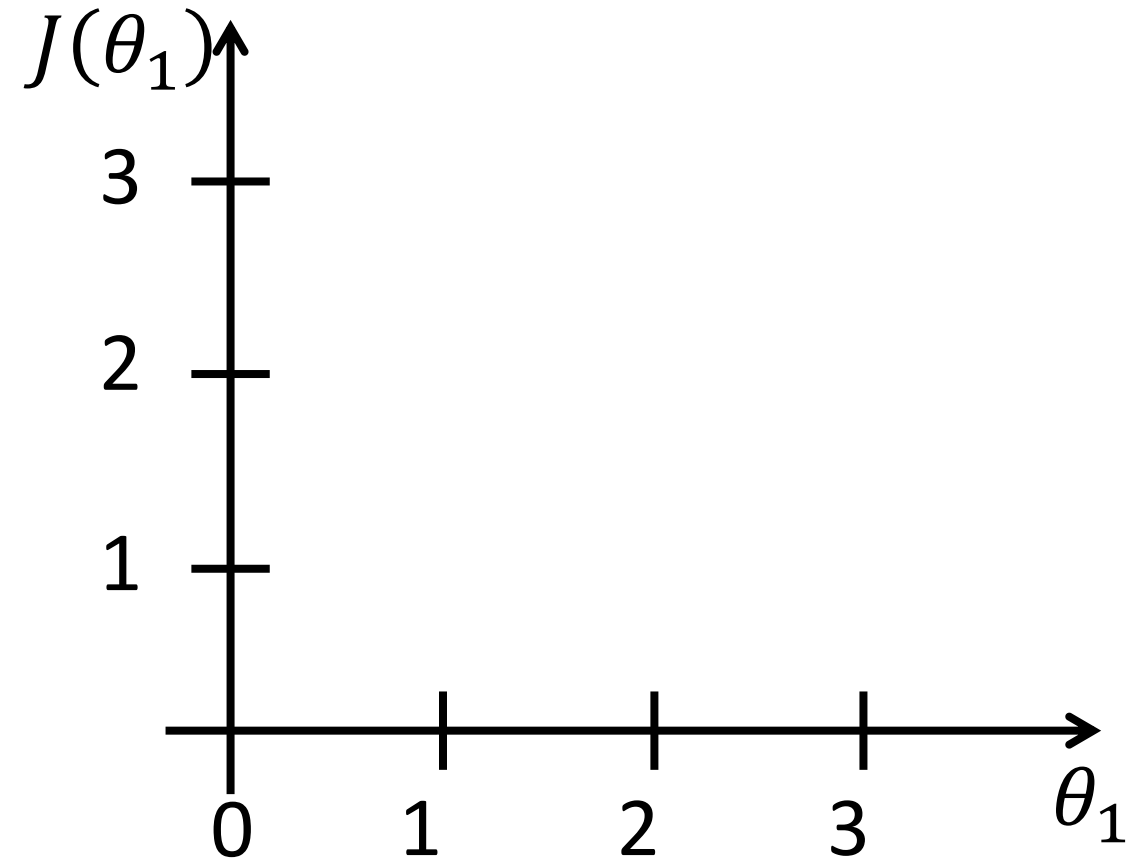
- **Goal:**

$$\underset{\theta_0, \theta_1}{\text{minimize}} J(\theta_1)$$

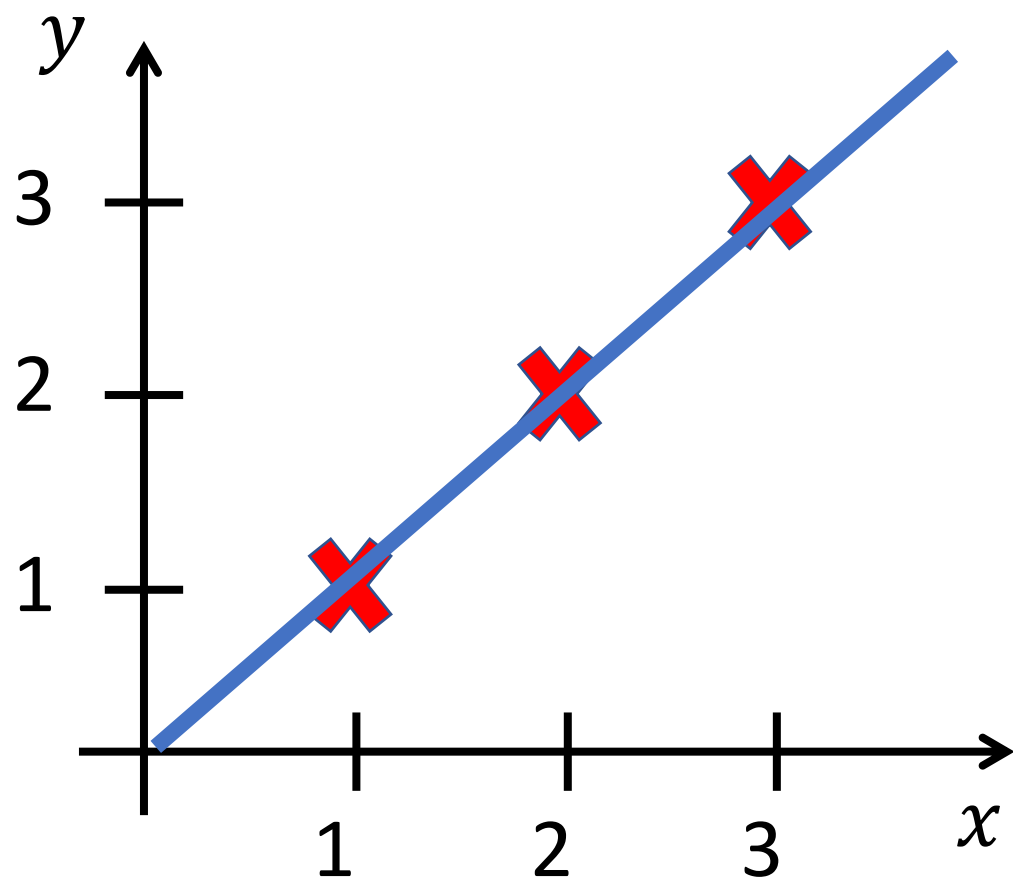
$h_{\theta}(x)$ , function of  $x$



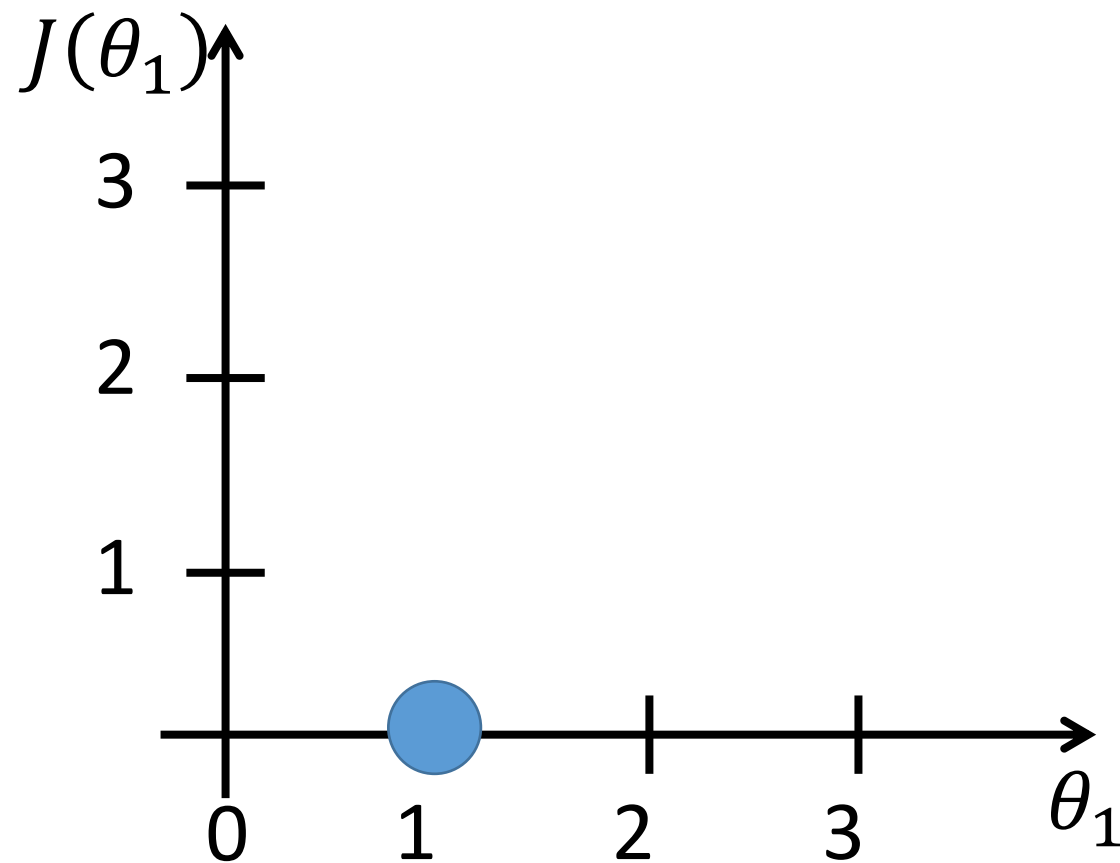
$J(\theta_1)$ , function of  $\theta_1$



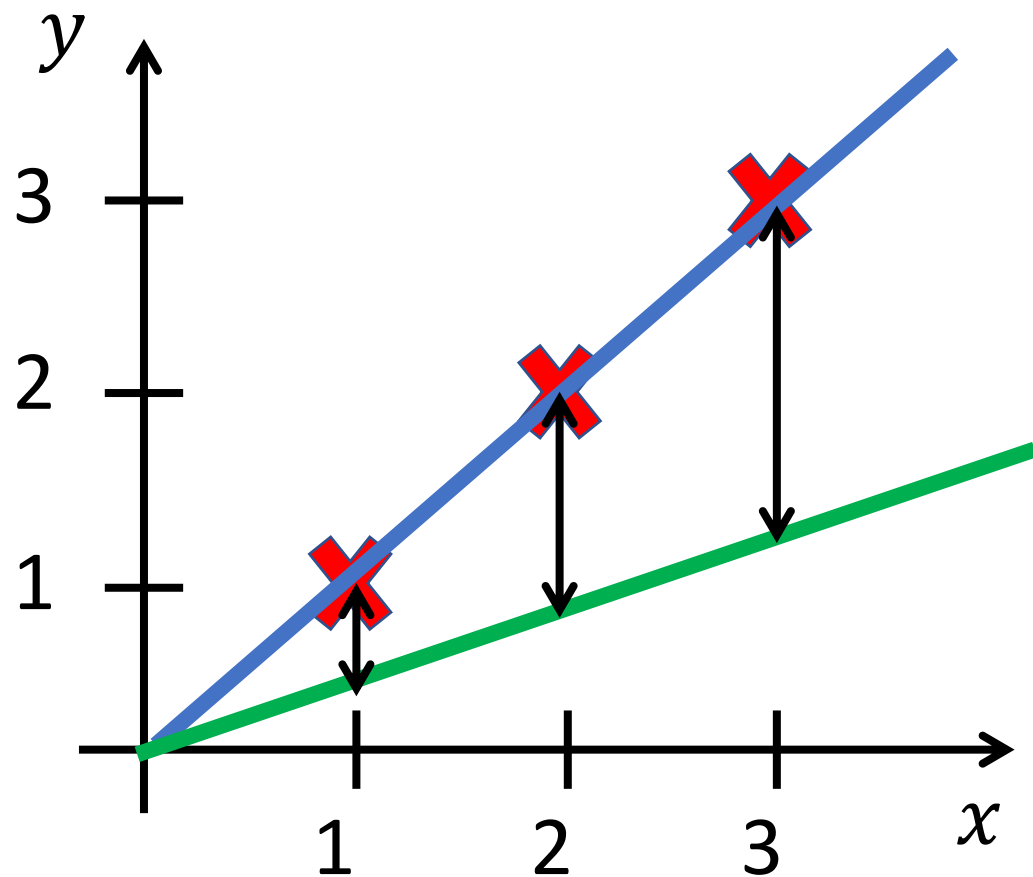
$h_{\theta}(x)$ , function of  $x$



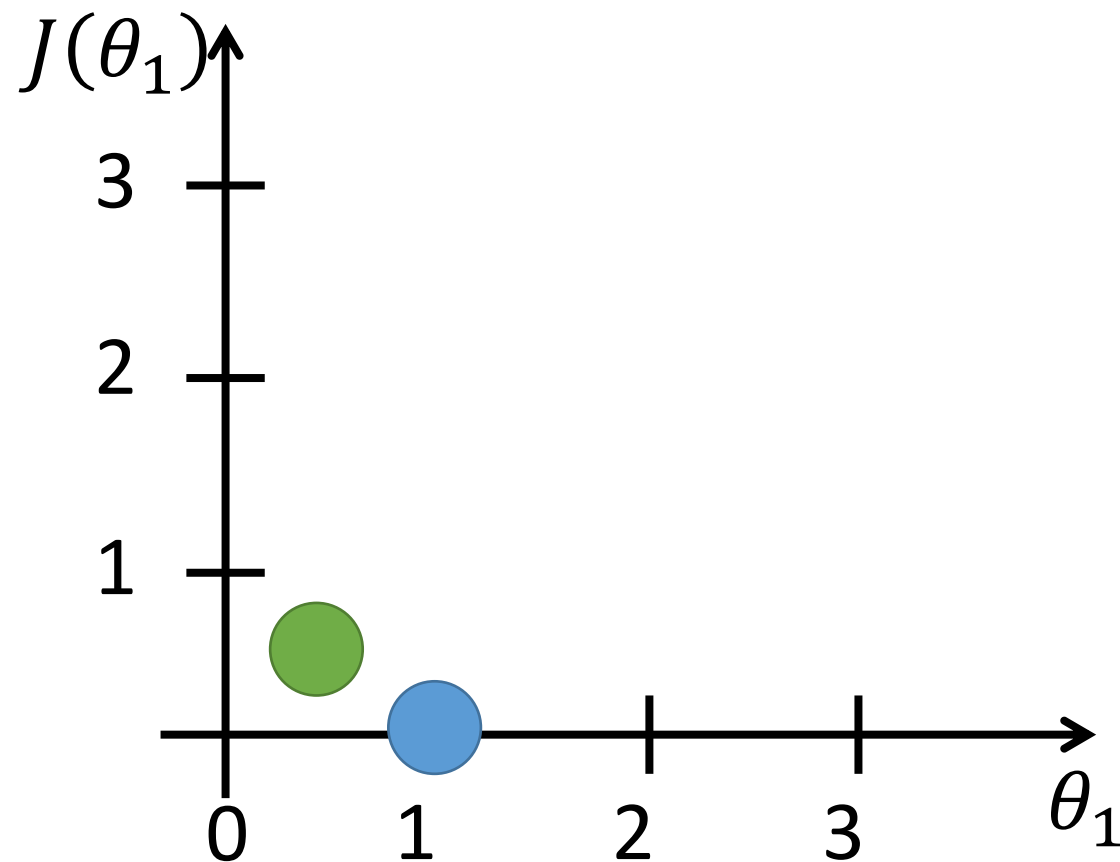
$J(\theta_1)$ , function of  $\theta_1$



$h_{\theta}(x)$ , function of  $x$

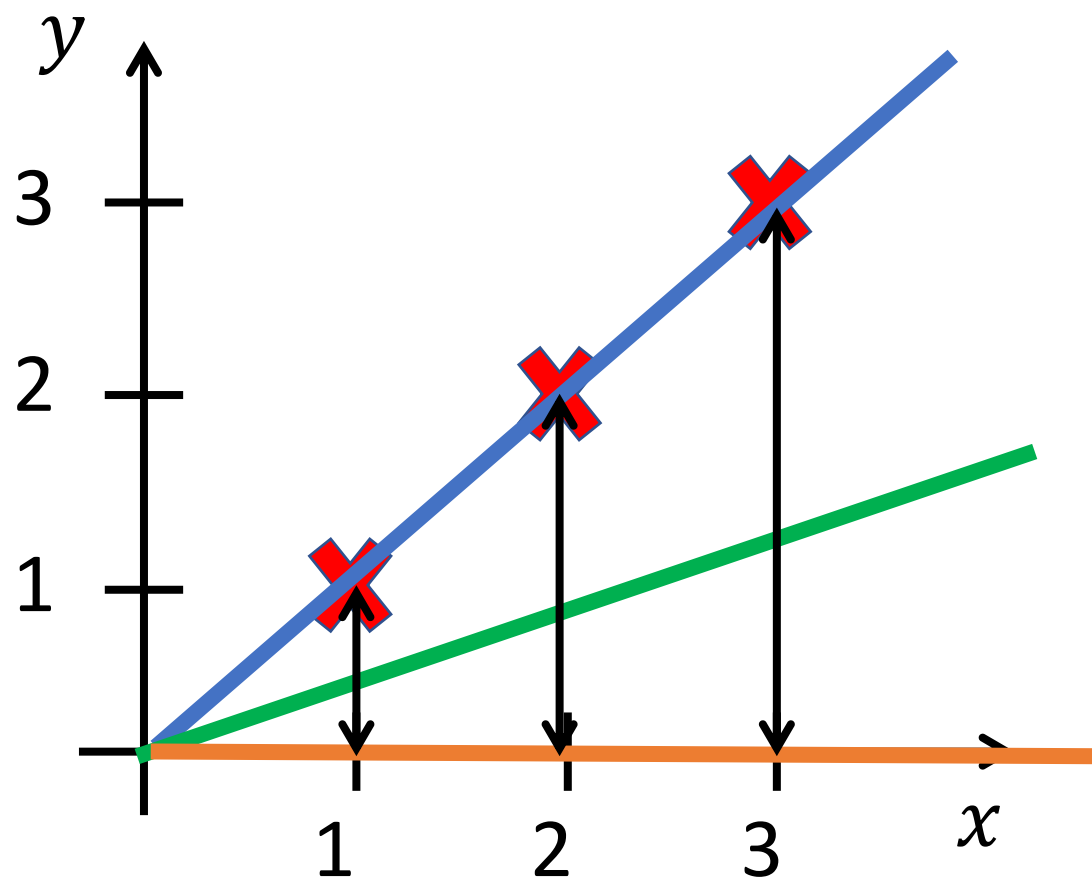


$J(\theta_1)$ , function of  $\theta_1$

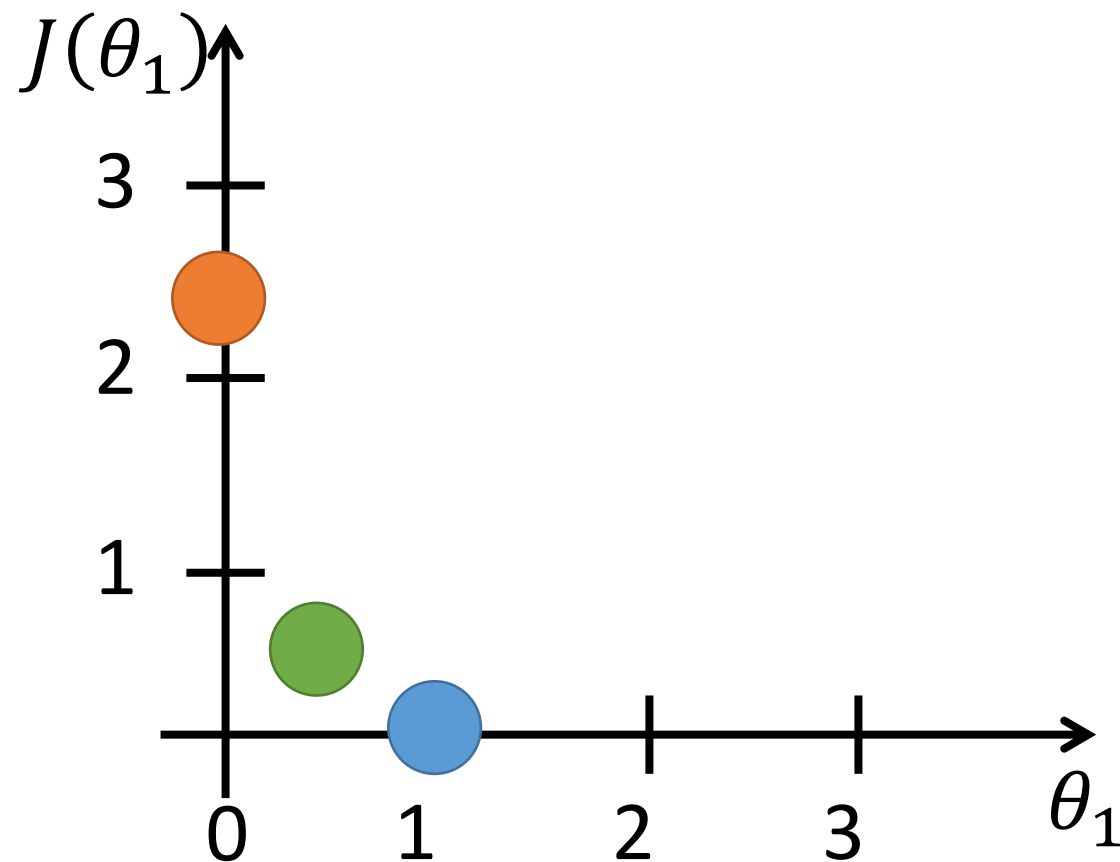




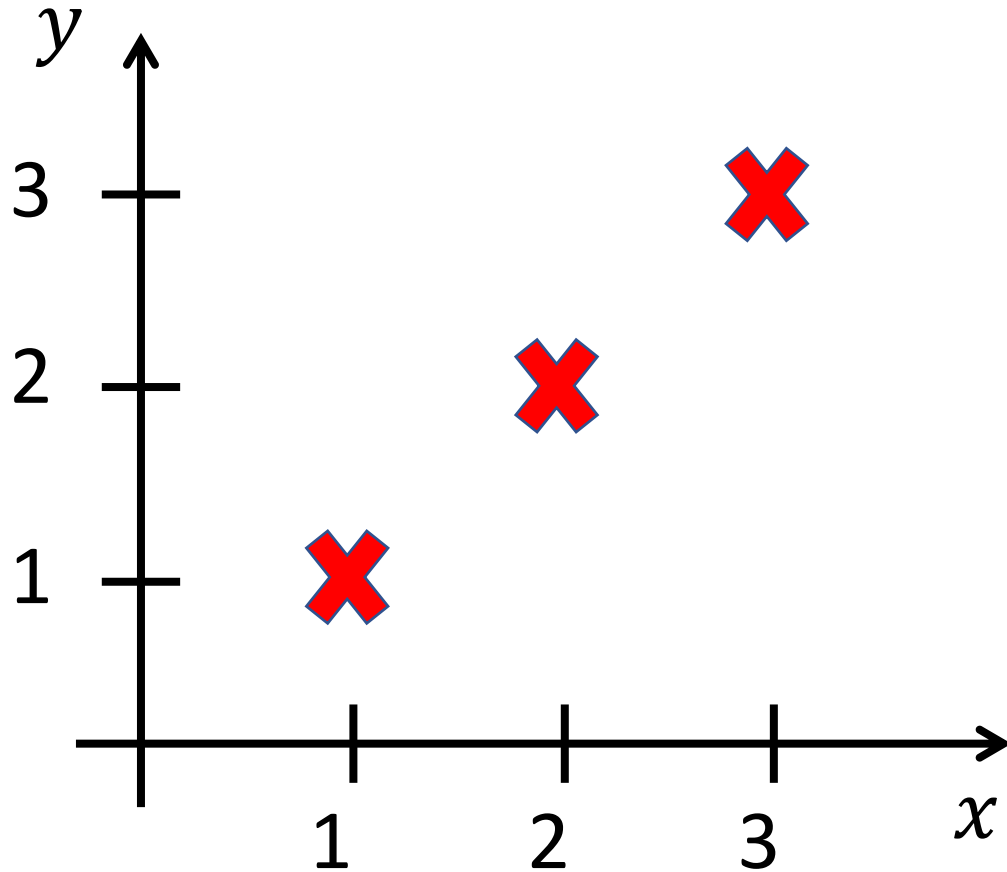
$h_{\theta}(x)$ , function of  $x$



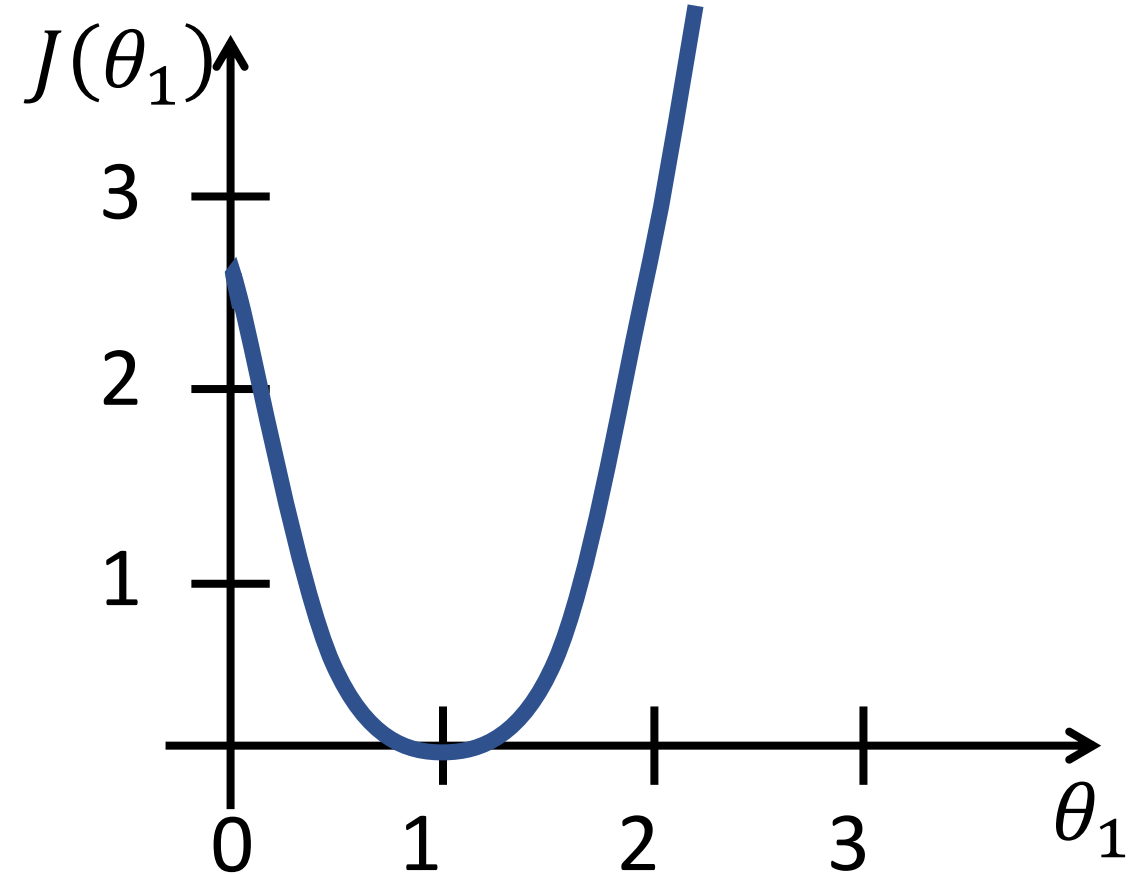
$J(\theta_1)$ , function of  $\theta_1$



$h_{\theta}(x)$ , function of  $x$

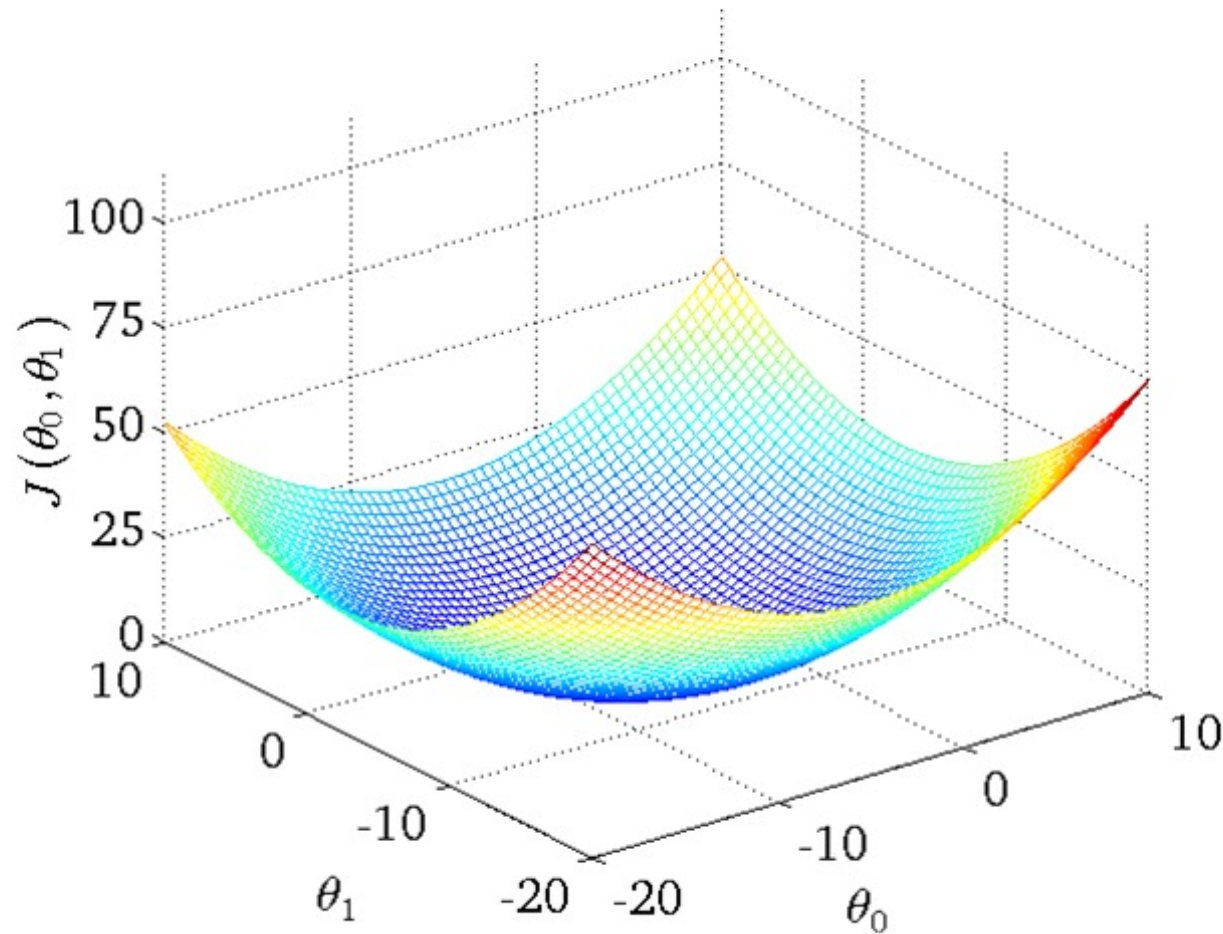


$J(\theta_1)$ , function of  $\theta_1$



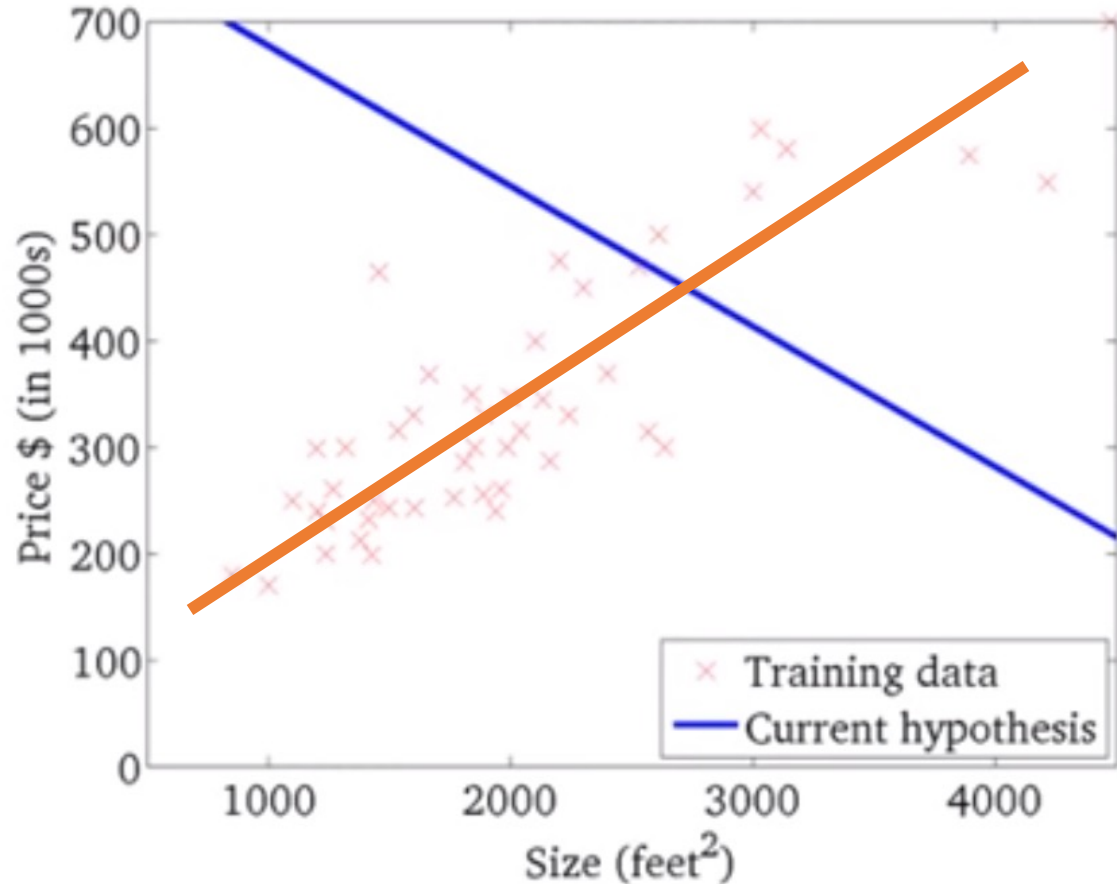
- **Hypothesis:**  $h_{\theta}(x) = \theta_0 + \theta_1 x$
- **Parameters:**  $\theta_0, \theta_1$
- **Cost function:**  $J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$
- **Goal:** minimize  $J(\theta_0, \theta_1)$   
 $\theta_0, \theta_1$

# Cost function



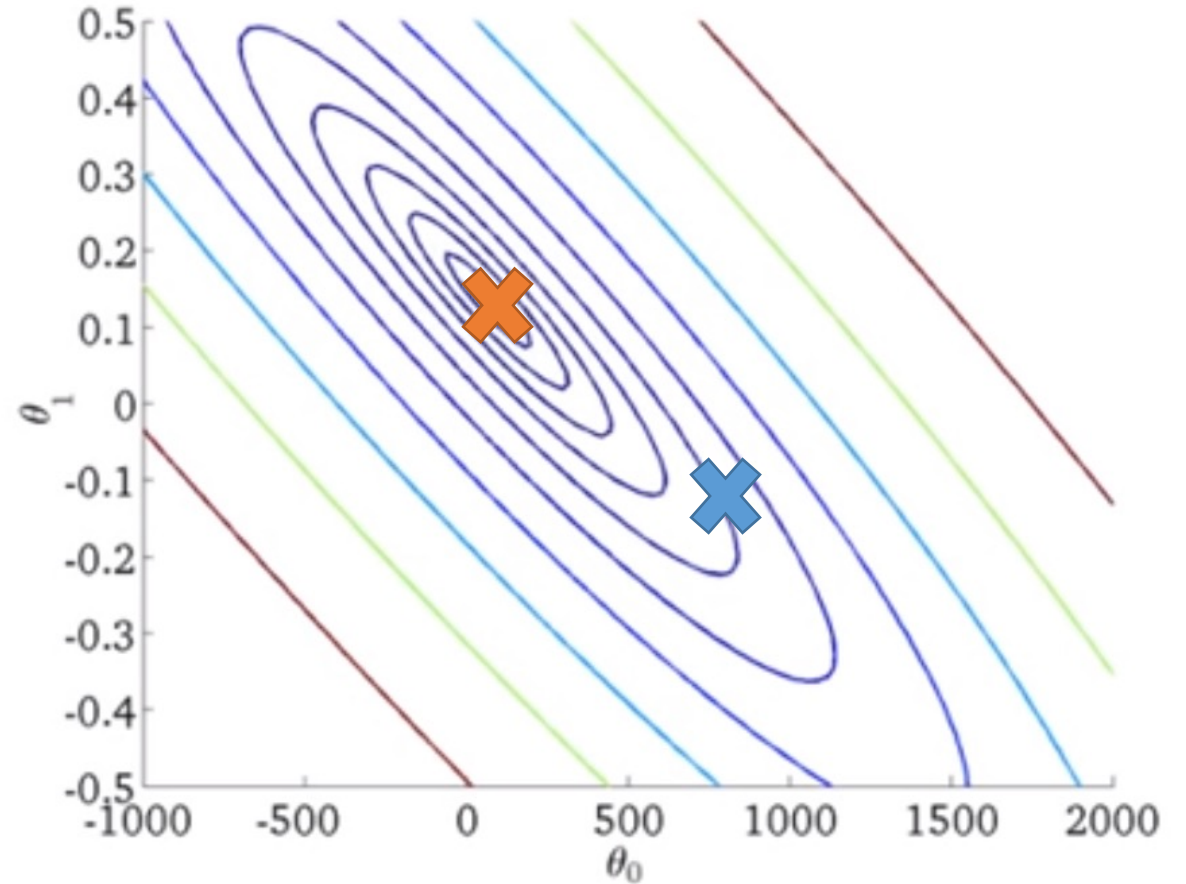
$$h_{\theta}(x)$$

(for fixed  $\theta_0, \theta_1$ , this is a function of  $x$ )



$$J(\theta_0, \theta_1)$$

(function of the parameters  $\theta_0, \theta_1$ )



How do we find good  $\theta_0, \theta_1$  that minimize  $J(\theta_0, \theta_1)$ ?

# Outline

Linear Regression

```
graph TD; LR[Linear Regression] --> CF[Cost Function]; LR --> GD[Gradient Descent]; LR --> APD[A Primer on Derivatives]; LR --> GDI[Gradient Descent Intuition];
```

Cost Function

Gradient  
Descent

A Primer on  
Derivatives

Gradient Descent  
Intuition

# Linear Regression

- Model representation
- Cost function
- **Gradient descent**
- Features and polynomial regression
- Normal equation

# Gradient descent

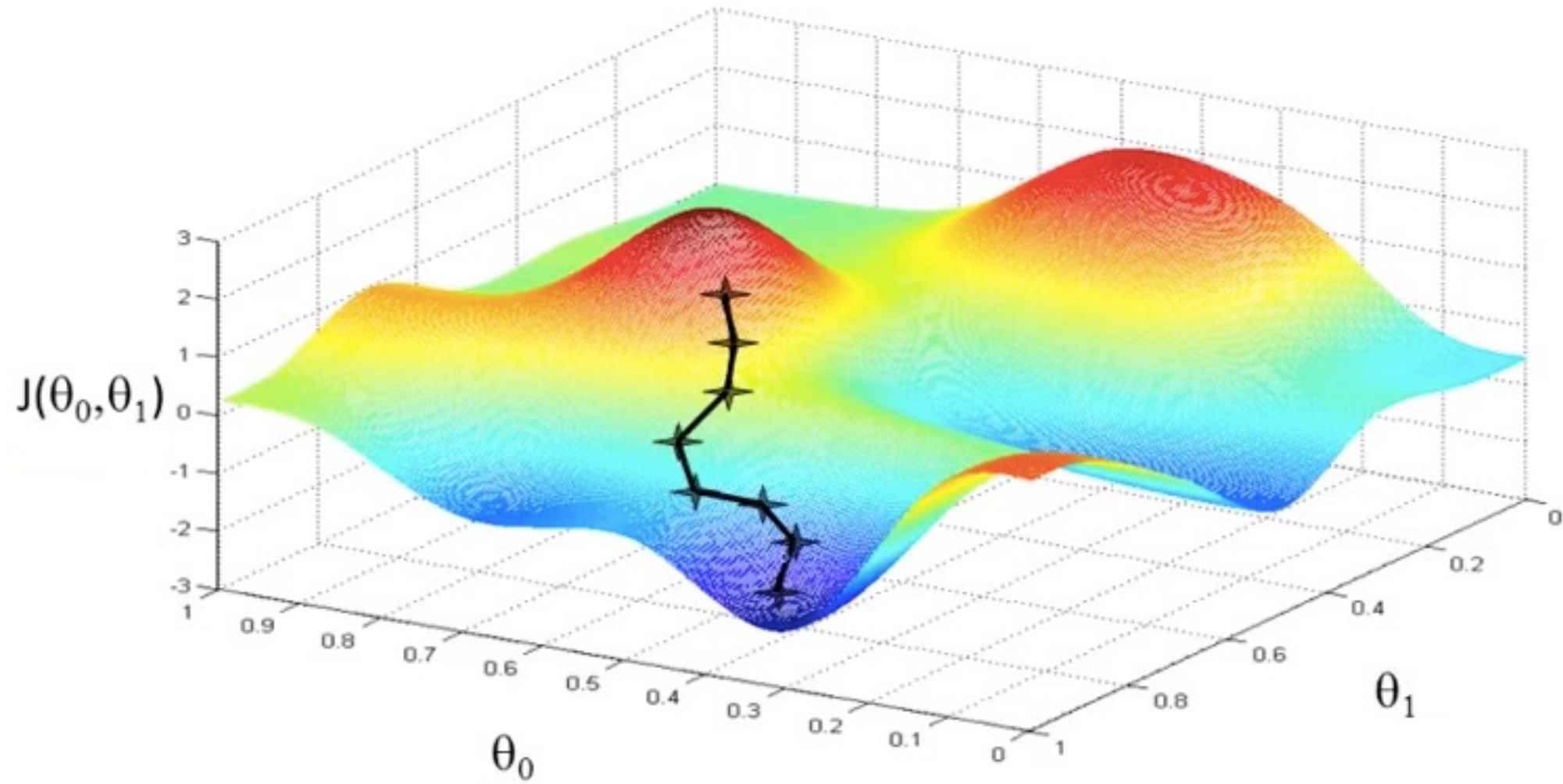
Have some function  $J(\theta_0, \theta_1)$

Want  $\operatorname{argmin}_{\theta_0, \theta_1} J(\theta_0, \theta_1)$

Outline:

- Start with some  $\theta_0, \theta_1$
- Keep changing  $\theta_0, \theta_1$  to reduce  $J(\theta_0, \theta_1)$   
until we hopefully end up at minimum





# Gradient descent

Repeat until convergence{

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) \quad (\text{for } j = 0 \text{ and } j = 1)$$

}

$\alpha$ : Learning rate (step size)

$\frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$ : derivative (rate of change)

# Gradient descent

**Correct: simultaneous update**

$$\text{temp0} := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$

$$\text{temp1} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$$

$$\theta_0 := \text{temp0}$$

$$\theta_1 := \text{temp1}$$

**Incorrect:**

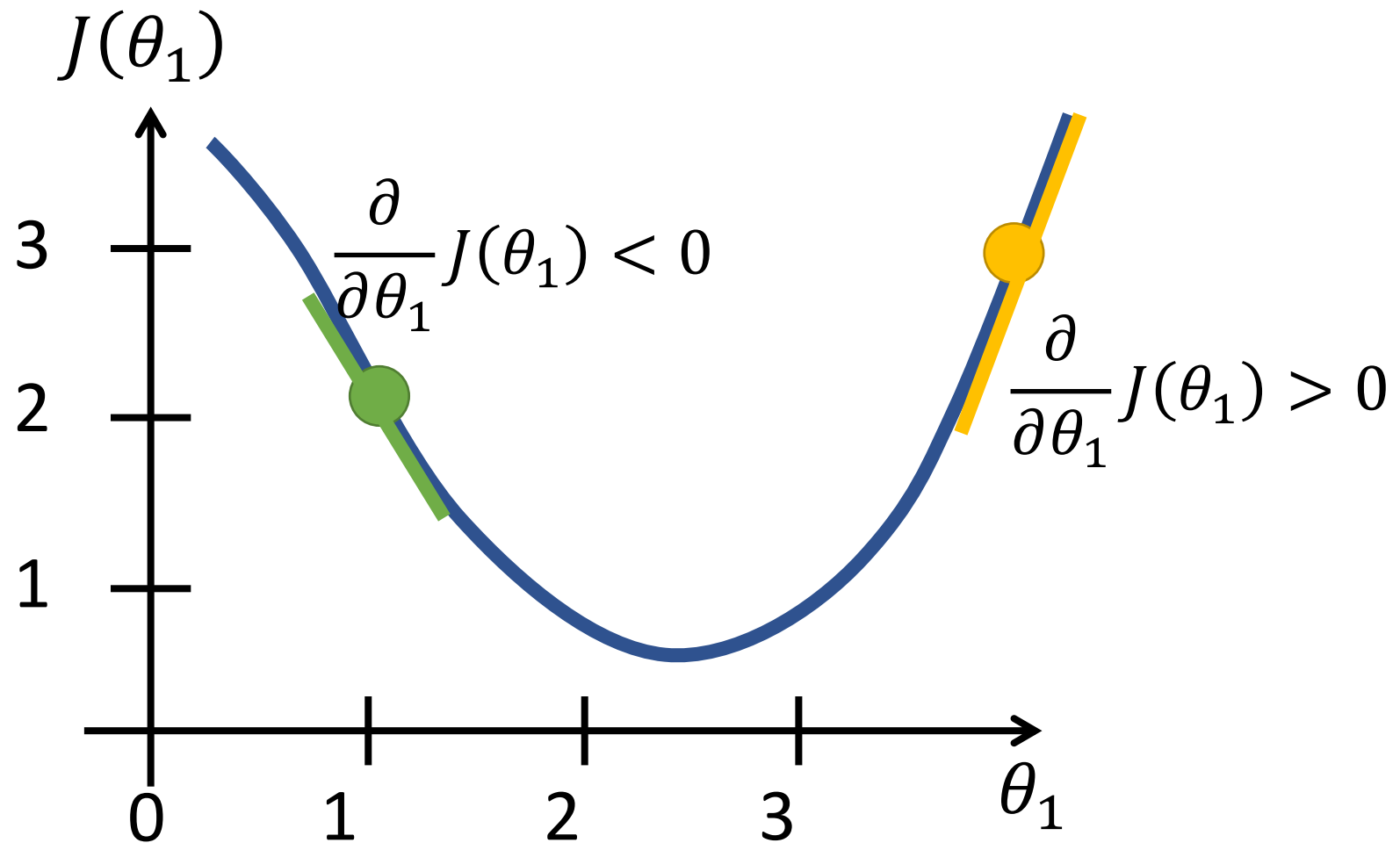
$$\text{temp0} := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$

$$\theta_0 := \text{temp0}$$

$$\text{temp1} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$$

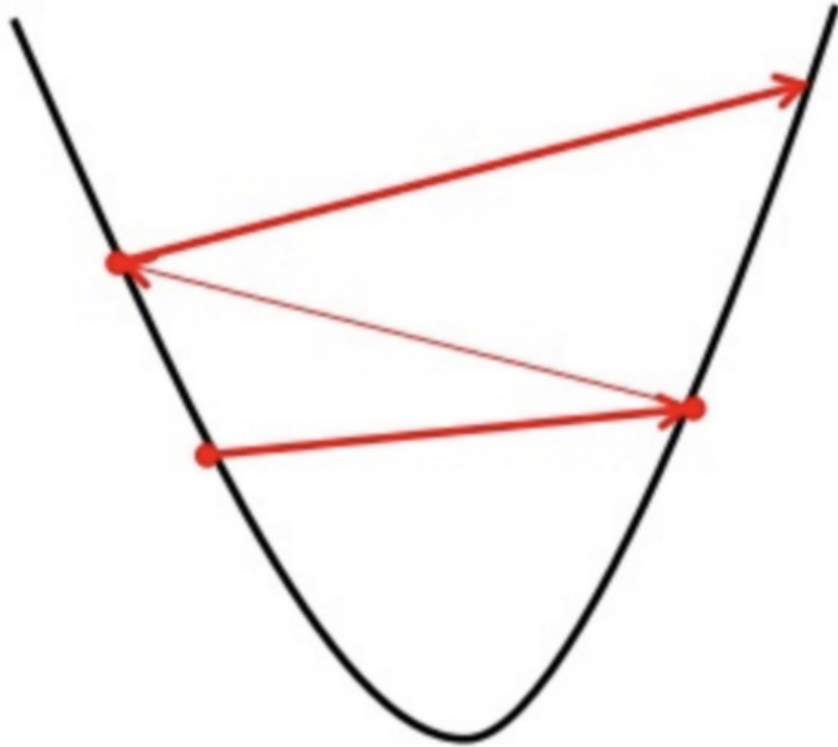
$$\theta_1 := \text{temp1}$$

$$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)$$

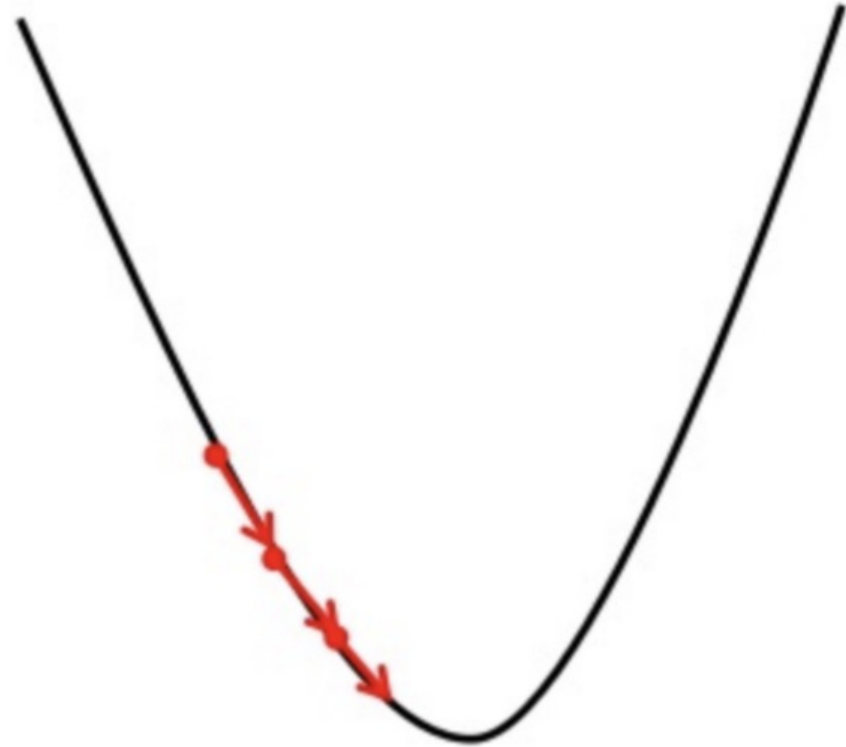


# Learning rate

Big learning rate



Small learning rate



# Gradient descent for linear regression

Repeat until convergence{

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) \quad (\text{for } j = 0 \text{ and } j = 1)$$

}

- Linear regression model

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

# Computing partial derivative

- $$\begin{aligned}\frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) &= \frac{\partial}{\partial \theta_j} \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2 \\ &= \frac{\partial}{\partial \theta_j} \frac{1}{2m} \sum_{i=1}^m (\theta_0 + \theta_1 x^{(i)} - y^{(i)})^2\end{aligned}$$
- $j = 0: \quad \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1) = \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})$
- $j = 1: \quad \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) = \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}$

# Gradient descent for linear regression

Repeat until convergence{

$$\theta_0 := \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})$$

$$\theta_1 := \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}$$

}

Update  $\theta_0$  and  $\theta_1$  simultaneously

