

① Lin. Regr

→ Loss = MSE

OL → $\frac{\partial L}{\partial w} = 0$

$y = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \dots$

$L = \sum_{i=1}^{n+1} (\hat{y}_i - y_i)^2$ overall error

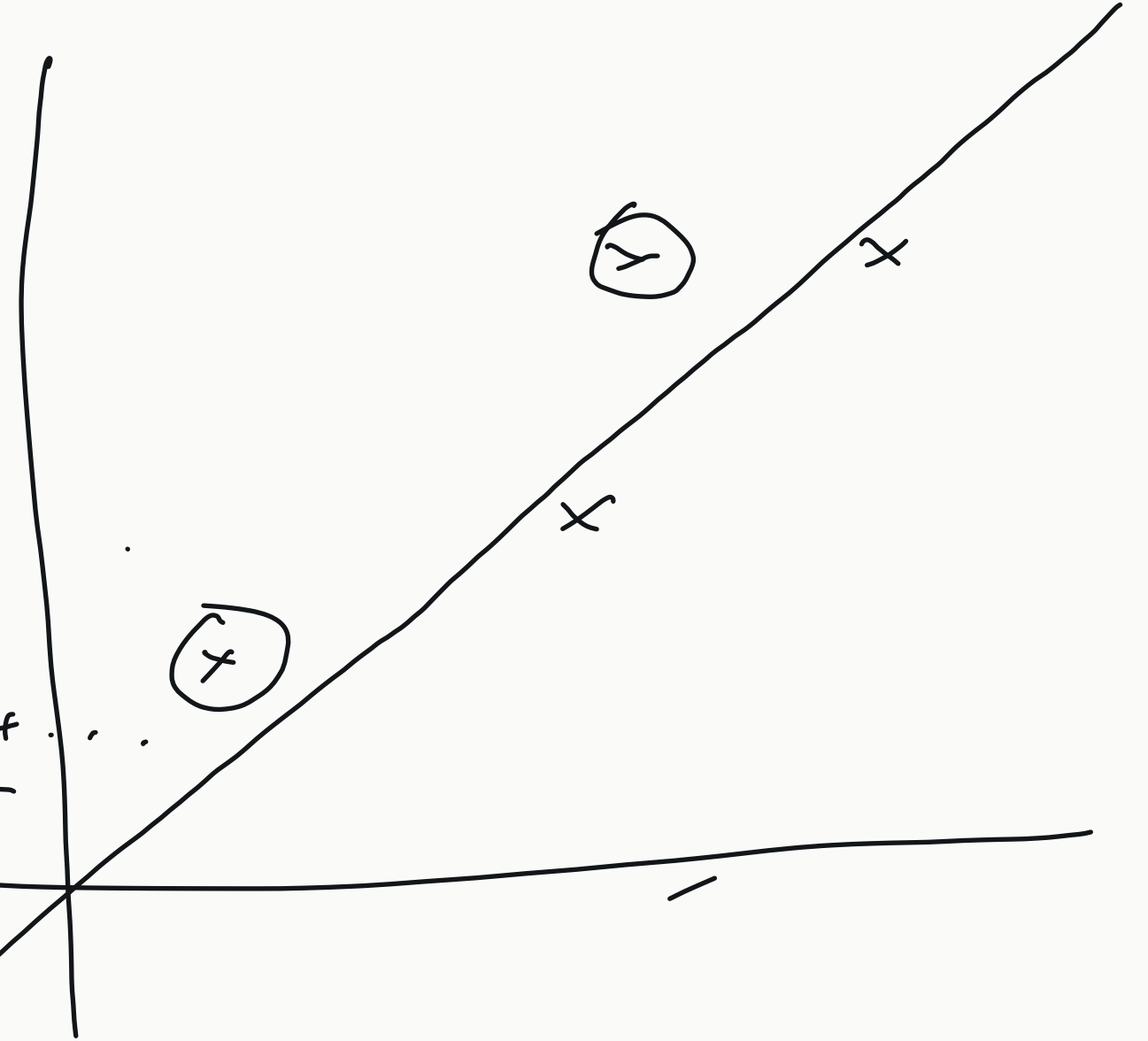
$\frac{\partial L}{\partial \theta_0} = 0$

$\frac{\partial L}{\partial \theta_1} = 0$

$O(n^3)$

$\frac{\partial L}{\partial \theta_2} = 0$

$\dots \frac{\partial L}{\partial \theta_{n+1}} = 0$



Linear Regression (GD)

$$\theta' = \theta - \eta \frac{\partial L}{\partial \theta}$$

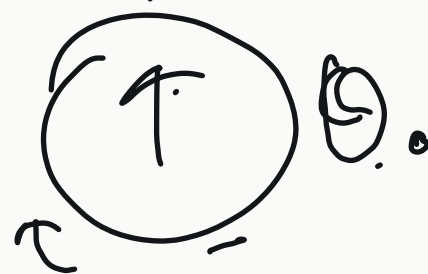
← repeat this for every θ



y

$$\hat{y} = \theta x + \theta_0$$

until cost θ stabilizing



$$L = \frac{1}{2} (\hat{y} - y)^2$$

\otimes

\oplus

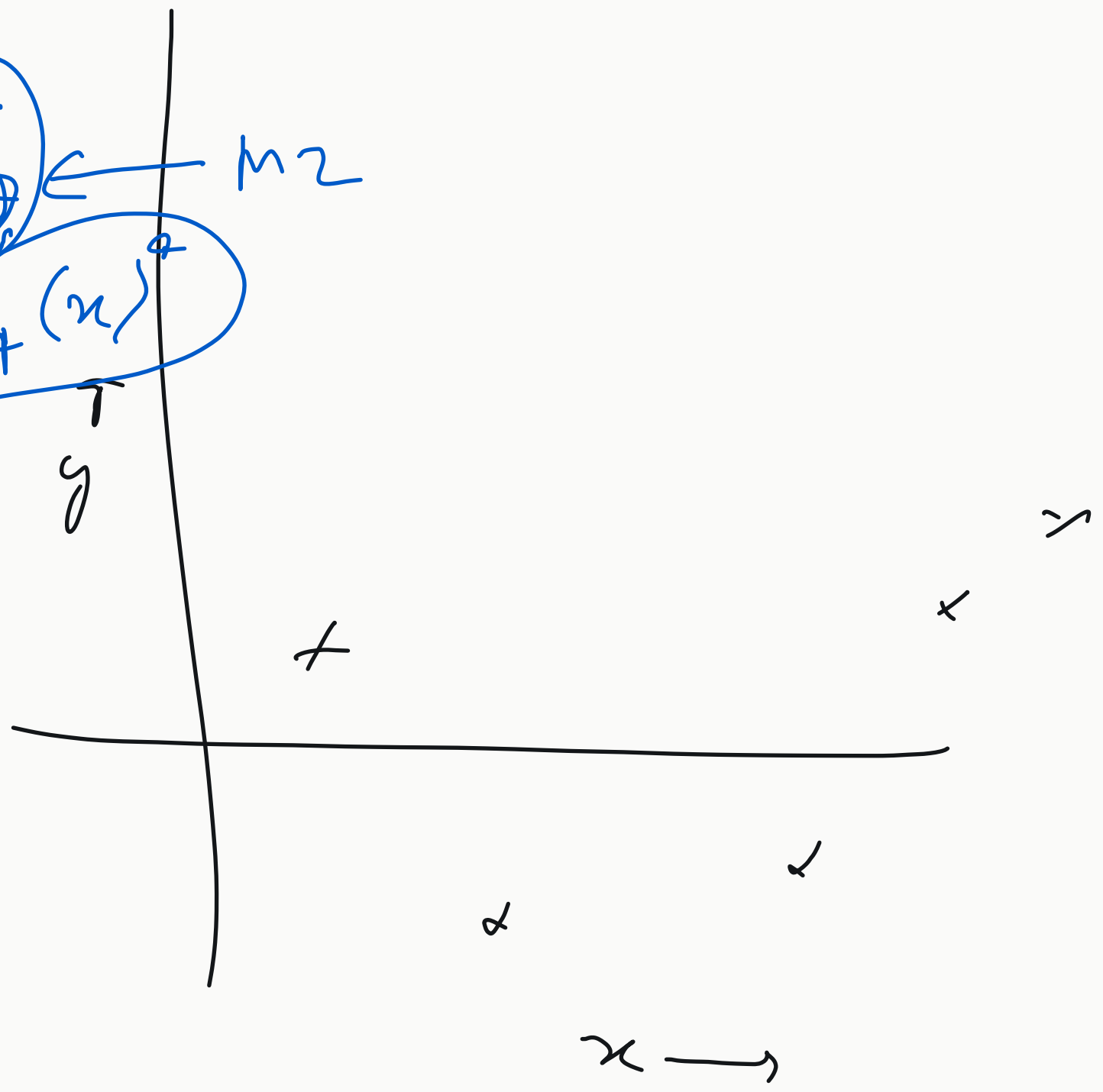
\otimes

It can go

batchwise

$$y = \frac{\theta_0 + \theta_1 x}{m_1}$$

$$y = \theta_0 + \theta_1 x + \theta_2 x^2 + \theta_3(x^3) + \theta_4(x^4)$$



Logistic Reg

⊗ $L \in \mathbb{R}$ for classification

$$\hat{y} = \sigma(\theta_0 + \theta_1 x_1 + \theta_2 x_2 \dots)$$

$$L = - \left(y \ln \hat{y} + (1-y) \ln (1-\hat{y}) \right)$$

Min. L

, $\theta = ?$

VPJ

OLS

GD ✓

p	A
0.1	0
①	2
2	3
3	4
0.9	①0
①.9	0

$$\rightarrow \text{MSE} = \sum (p - A)^2$$

$$\rightarrow \underline{\text{multiply}} = \sum (pA)$$

$$\rightarrow \underline{\underline{\sum A (\log p)}}$$

$$A * p + (1 - A) * \underline{(1 - p)}$$

$$\underline{\underline{A * \log p + (1 - A) \log (1 - p)}}$$

log:

OLS vs GD

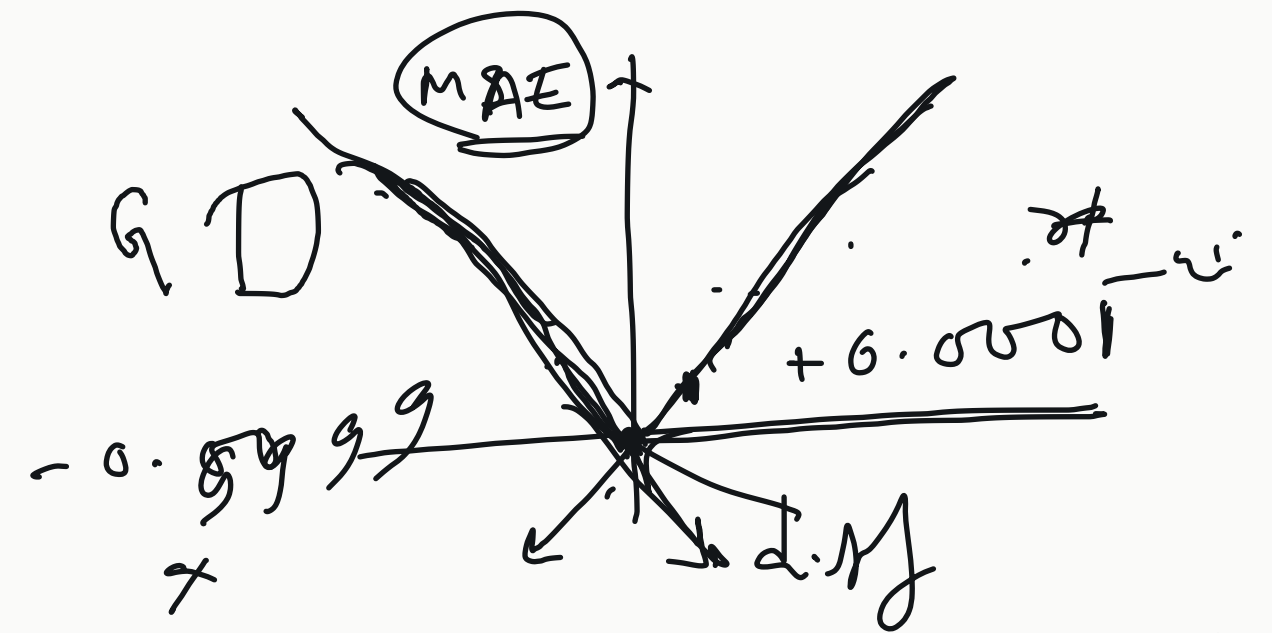
OLS

- ✓ No hyperp
- ✓ No iteration
- ✗ Not good for
Large n feat
by m var
- ✗ Not suitable
for complex loss

✓

✓

✓



Batchwise

$$MSE = (y - \hat{y})^2$$

$$\text{MAE} = |y - \hat{y}|$$

Can Any loss function
as long as it is convex

