STOCHASTIC GRADIENT DESCENT

1. Shuffle Observations.
2. For each observation:

$$w' = w - \eta \nabla \text{Loss}(w, x_i, y_i)$$

- w': updated parameter
- w: parameter
- η: Learning Rate
- ∇: Gradient
- w in $\text{Loss}(w, x_i, y_i)$: Parameter
- x_i, y_i: Individual x and y value

3. Repeat until minimum value achieved.

BY CHRIS ALBON