



Escuela Profesional de
Ciencia de la Computación

ICC Fase 1

Inteligencia Artificial

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Universidad Nacional de San Agustín de Arequipa

2021A/Semestre Impar

- 1 Aprendizaje de Máquina
- 2 Regresión Lineal
- 3 Método de Mínimos Cuadrados
- 4 Gradiente Descendiente

Aprendizaje de Máquina

- Machine Learning
- Un agente está aprendiendo si mejora su desempeño después de hacer observaciones sobre el mundo.
- El aprendizaje puede ir desde lo trivial, como apuntar una lista de compras, hasta lo profundo, como cuando Albert Einstein infirió una nueva teoría del universo.
- Cuando el agente es una computadora, lo llamamos aprendizaje automático, es decir, una computadora observa algunos datos, construye un modelo basado en los datos y usa el modelo como una hipótesis sobre el mundo y una pieza de software que puede resolver problemas.

Aprendizaje de Máquina

- ¿Por qué queremos que una máquina aprenda?
- ¿Por qué no programarlo de la manera correcta para empezar?
- Existen dos razones principales:

Aprendizaje de Máquina

- Primero, los diseñadores no pueden anticipar todas las posibles situaciones futuras. Por ejemplo, un robot diseñado para navegar por laberintos debe aprender el diseño de cada nuevo laberinto que encuentra; Un programa para predecir los precios del mercado de valores debe aprender a adaptarse cuando las condiciones cambian de auge a caída.
- Segundo, en ciertas situaciones los diseñadores no tienen idea de cómo programar ellos mismos una solución. La mayoría de las personas son buenas para reconocer los rostros de los miembros de la familia, pero lo hacen de manera subconsciente, por lo que incluso los mejores programadores no saben cómo programar una computadora para realizar esa tarea, excepto mediante el uso de algoritmos de aprendizaje automático.

Tipos de Aprendizaje

- Cualquier componente de un programa de agente se puede mejorar mediante el aprendizaje automático.
- Las mejoras y las técnicas utilizadas para realizarlas dependen de estos factores:
 - Qué componente se va a mejorar.
 - Qué conocimiento previo tiene el agente, que influye en el modelo que construye.
 - Qué datos y comentarios sobre esos datos están disponibles.

Tipos de Aprendizaje

- Por ejemplo, un agente de vehículos autónomos que aprende observando a un conductor humano.
- Cada vez que el conductor frena, el agente puede aprender una regla de condición-acción sobre cuándo frenar.
- Al observar varias imágenes que contienen buses, puede aprender a reconocerlos.
- Intentar acciones y observar los resultados, por ejemplo, frenar con fuerza en una carretera mojada, puede aprender los efectos de sus acciones.
- Cuando recibe quejas de pasajeros que han sido profundamente conmocionados durante el viaje, puede aprender un componente útil de su función de utilidad general.

Tipos de Aprendizaje

- El uso de aprendizaje automático se ha convertido en una parte estándar de la Ingeniería de Software.
- Cada vez que crea un sistema de software, incluso si no es considerado como un agente inteligente, los componentes del sistema pueden mejorarse potencialmente con el uso de aprendizaje automático.
- Por ejemplo, el software para analizar imágenes de galaxias bajo lentes gravitacionales se aceleró en un factor de 10 millones con un modelo de aprendizaje automático (Hezaveh, 2017).

Tipos de Aprendizaje

- Otro ejemplo, el uso de energía para enfriar centros de datos se redujo en un 40 % con otro modelo de aprendizaje automático (Gao, 2014).
- Por último, el ganador del premio Turing, David Patterson, y el jefe de inteligencia artificial de Google, Jeff Dean, declararon el comienzo de una "Edad de Oro" para la arquitectura informática debido al aprendizaje automático (2018).

Tipos de Aprendizaje

- Nosotros vamos a asumir que el agente comienza de cero y aprende de los datos.
- Vamos a utilizar la inducción, lo cual consiste de pasar de un conjunto específico de observaciones a un regla general. Por ejemplo, a partir de las observaciones de que el sol salió todos los días en el pasado, inducimos que el sol saldrá mañana.

Tipos de Aprendizaje

- Nos vamos a centrar en problemas que la entrada sea una representación factorizada (es decir, un vector de valores de atributos, vector de atributos o vector de características), valores atómicos y relacionales.
- Cuando el resultado es uno de un conjunto finito de valores (como soleado / nublado / lluvioso o verdadero / falso), el problema de aprendizaje se denomina clasificación.
- Cuando el resultado es un número (como la temperatura de mañana, medida como un número entero o un número real), el problema de aprendizaje se denomina regresión (aproximación de funciones, predicción numérica).

Tipos de Aprendizaje

CLASSIFICATION VS REGRESSION



Student Profile

*Predicting Student*

Pass Or Fail



Student Profile

*Predicting Student Marks*

Percentage

Tipos de Aprendizaje

- Las formas o tipos de aprendizaje dependen de los datos del problema:
 - Aprendizaje Supervisado - Supervised learning
 - Aprendizaje No Supervisado - Unsupervised learning
 - Aprendizaje por Refuerzo - Reinforcement learning

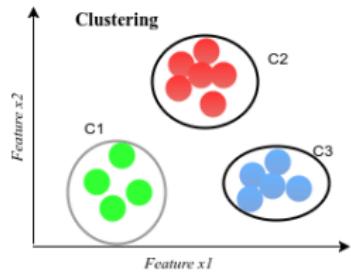
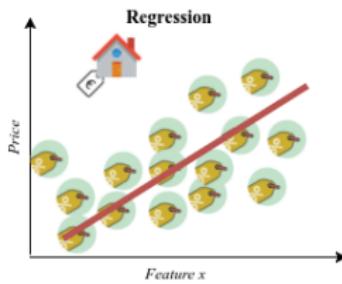
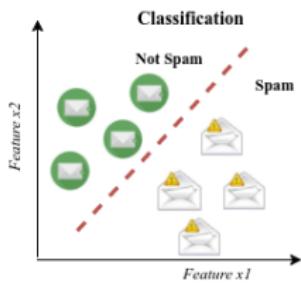
Aprendizaje Supervisado

- El agente observa los datos (entrada-salida) y aprende una función que mapea la entrada a la salida. Por ejemplo, las entradas podrían ser imágenes de cámara, cada una acompañada de una salida que diga "automóvil" o "peatón". Una salida como esta se llama etiqueta. El agente aprende una función que, cuando se le da una nueva imagen, predice la etiqueta apropiada.
- En el caso de las acciones de frenado, una entrada es el estado actual (velocidad y dirección del automóvil, estado de la carretera) y una salida es la distancia que tomó para detenerse.

Aprendizaje No Supervisado

- En el aprendizaje no supervisado, el agente aprende patrones en los datos que contienen una entrada pero sin ninguna salida explícita.
- La tarea de aprendizaje no supervisada más común es la agrupación: detectar grupos de ejemplos de entrada potencialmente útiles.
- Por ejemplo, cuando se muestran millones de imágenes tomadas de Internet, un sistema de visión computacional puede identificar un gran grupo de imágenes similares que contengan un gato.

Aprendizaje No Supervisado



Aprendizaje por Refuerzo

- El agente aprende de una serie de refuerzos: recompensas y castigos.
- Por ejemplo, al final de una partida de ajedrez, se le dice al agente que ha ganado (una recompensa) o perdido (un castigo).
- Depende del agente decidir cuál de las acciones previas al refuerzo fueron las que tuvieron mayor influencia y modificar sus acciones con el objetivo a tener mayor recompensas en el futuro.

Tipos de Aprendizaje

Supervised Learning

Learning with a labeled training set.
Email spam detector with training set of already labeled emails.

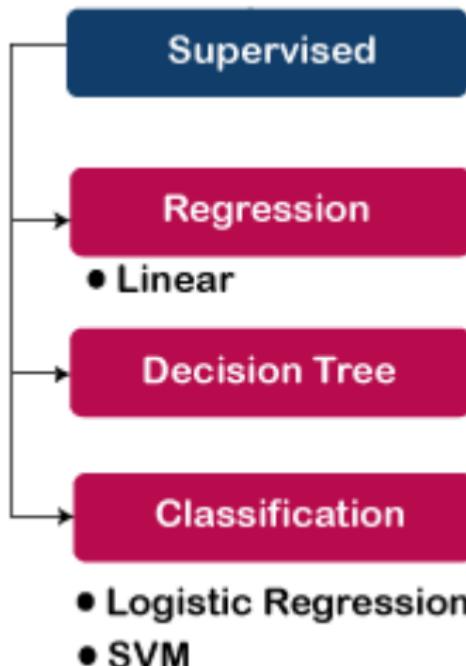
Unsupervised Learning

Discovering patterns in unlabeled data.
Cluster similar documents based on the text content.

Reinforcement Learning

Learning based on feedback or reward.
Learn to play chess by winning or losing.

Aprendizaje Supervisado



Regresión Lineal



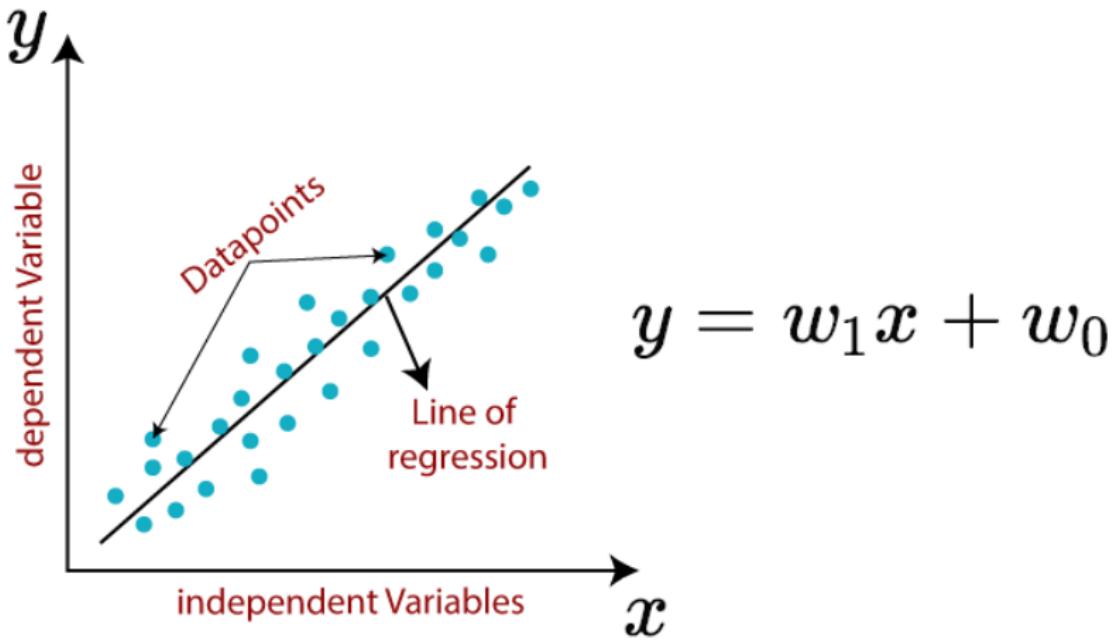
Regresión Lineal

- La regresión lineal es uno de los algoritmos de aprendizaje automático más populares.
- Es un método estadístico que se utiliza para el análisis predictivo.
- La regresión lineal hace predicciones para variables continuas/reales o numéricas como ventas, salario, edad, precio del producto, etc.

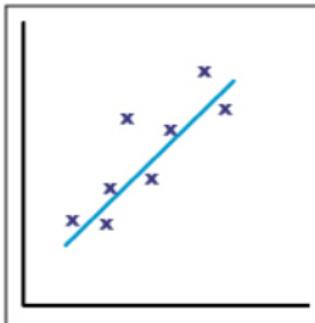
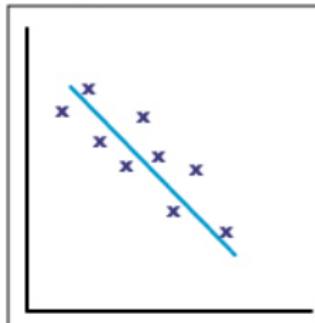
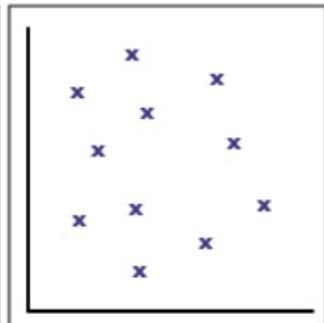
Regresión Lineal

- El algoritmo de regresión lineal muestra una relación lineal entre una variable dependiente (y) y una o más variables independientes (x).
- Dado que la regresión lineal muestra la relación lineal, lo que significa que encuentra cómo cambia el valor de la variable dependiente de acuerdo con el valor de la variable independiente.
- El modelo de regresión lineal proporciona una línea recta inclinada que representa la relación entre las variables.

Regresión Lineal



Regresión Lineal

Positive correlation**Negative correlation****No correlation**

The points lie close to a straight line, which has a positive gradient.

This shows that as one variable **increases** the other **increases**.

The points lie close to a straight line, which has a negative gradient.

This shows that as one variable **increases**, the other **decreases**.

There is no pattern to the points.

This shows that there is **no connection** between the two variables.

Método de Mínimos Cuadrados

- Es un método no iterativo que ajusta el modelo de modo que la suma de cuadros de las diferencias de los valores observados y previsto sea minimizada.

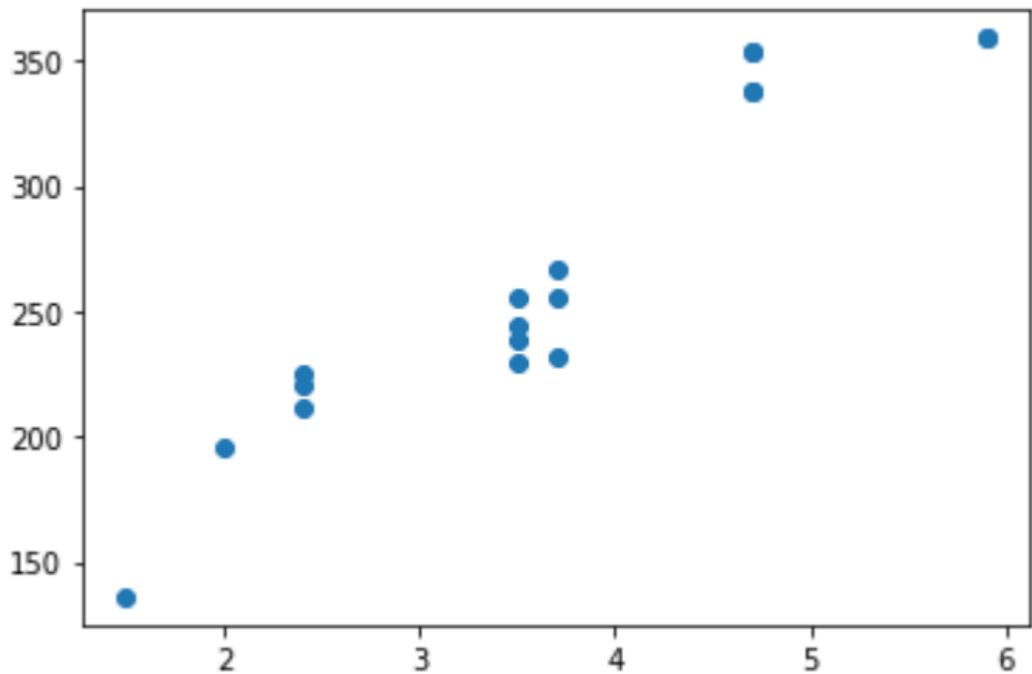
$$w_1 = \frac{N(\sum x_j y_j) - (\sum x_j)(\sum y_j)}{N(\sum x_j^2) - (\sum x_j)^2}$$

$$w_0 = \frac{\sum y_j - w_1(\sum x_j)}{N}$$

Método de Mínimos Cuadrados

x (motor)	y (Emisión de CO2)
2.0	196
2.4	221
1.5	136
3.5	255
3.5	244
3.5	230
3.7	232
3.7	255
3.7	267
2.4	212
2.4	225
3.5	239
5.9	359
5.9	359
4.7	338
4.7	354
4.7	338
4.7	354

Método de Mínimos Cuadrados



Método de Mínimos Cuadrados

x	y	$x * y$	x^2
2	196	392	4
2.4	221	530.4	5.76
1.5	136	204	2.25
3.5	255	892.5	12.25
3.5	244	854	12.25
3.5	230	805	12.25
3.7	232	858.4	13.69
3.7	255	943.5	13.69
3.7	267	987.9	13.69
2.4	212	508.8	5.76
2.4	225	540	5.76
3.5	239	836.5	12.25
5.9	359	2118.1	34.81
5.9	359	2118.1	34.81
4.7	338	1588.6	22.09
4.7	354	1663.8	22.09
4.7	338	1588.6	22.09
4.7	354	1663.8	22.09
66.4	4814	19094	271.58

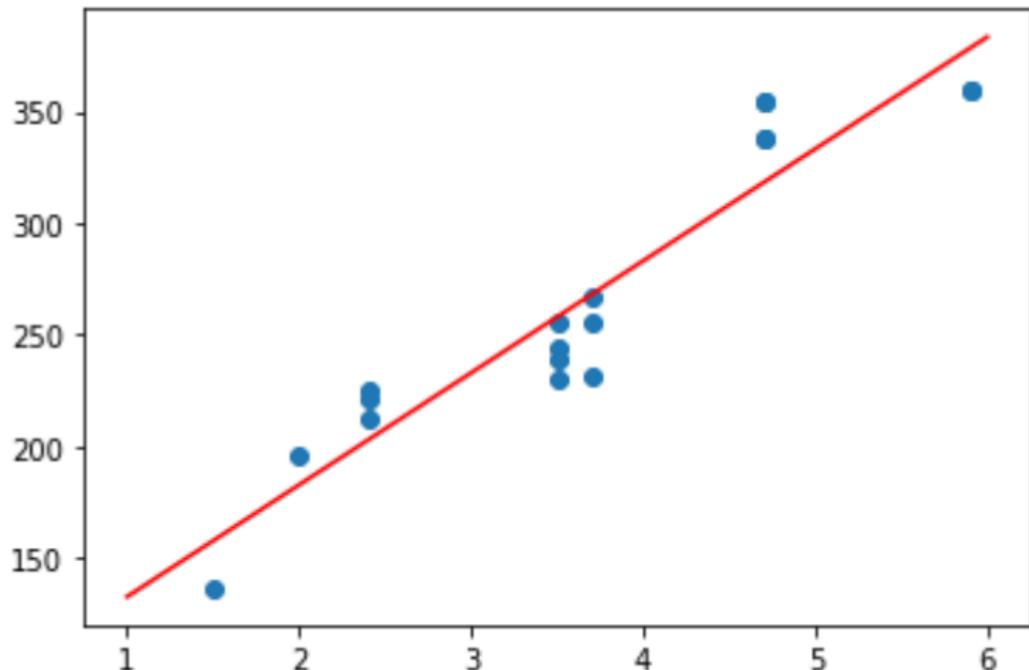
Método de Mínimos Cuadrados

$$w_1 = \frac{18(19094) - (66,4)(4814)}{18(271,58) - (66,4)^2} \approx 50,14$$

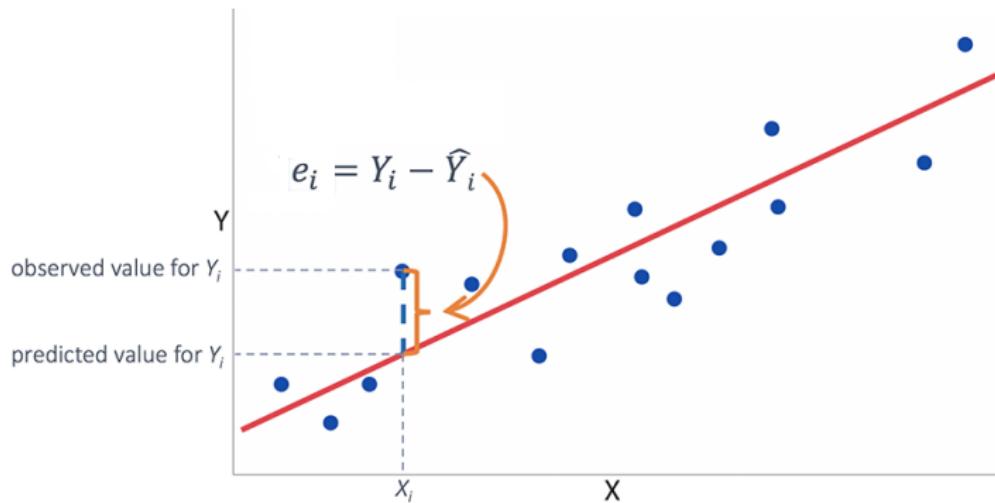
$$w_0 = \frac{4814 - 50,14(66,4)}{18} \approx 82,47$$

$$y = 50,14x + 82,47$$

Método de Mínimos Cuadrados



Gradiente Descendiente



Gradiente Descendiente

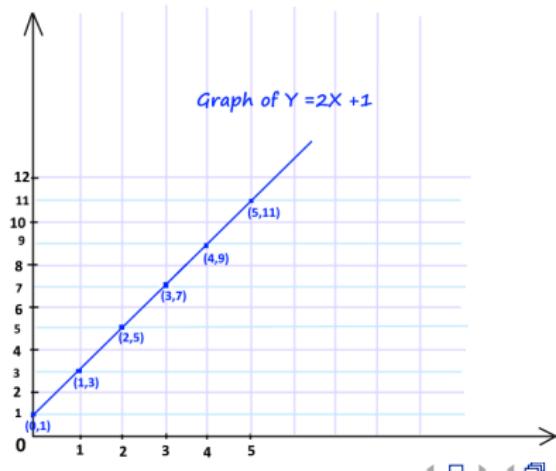
- El descenso de gradiente se utiliza para minimizar el MSE (Minimum Square Error - Error Cuadrático Medio) calculando el gradiente de la función de costo.
- Utiliza el descenso de la gradiente para actualizar los coeficientes de la línea al reducir la función de costo.
- Se realiza mediante una selección aleatoria de valores de coeficiente y luego se actualizan iterativamente los valores para alcanzar la función de costo mínimo.

Gradiente Descendiente - Derivada

- La derivada de una función describe la razón de cambio instantáneo de la función en un cierto punto.

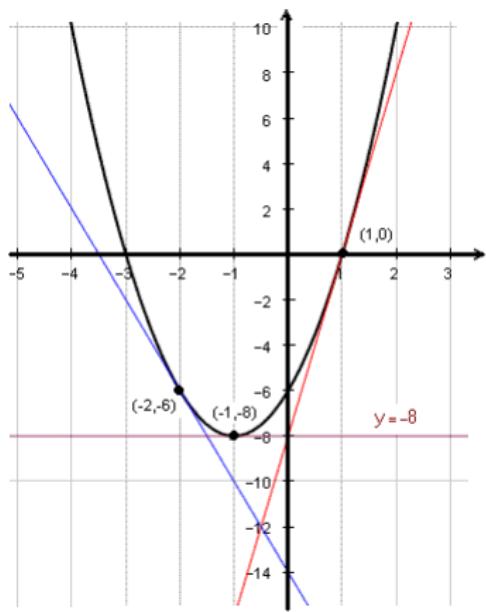
$$f(y) = 2x + 1$$

$$f'(y) = 2$$



Gradiente Descendiente - Derivada

- La derivada es el resultado de un límite y representa la pendiente de la recta tangente a la gráfica de la función en un punto.



Gradiente Descendiente - Derivada

Differentiation Rules	
Constant Rule	$\frac{d}{dx}[c] = 0$
Power Rule	$\frac{d}{dx}x^n = nx^{n-1}$
Chain Rule	$\frac{d}{dx}[f(g(x))] = f'(g(x))g'(x)$

Gradiente Descendiente - Derivada

The Chain Rule

$$\frac{d}{dx} [f(g(x))] = \overbrace{f'(g(x))}^{\text{outer derivative}} \cdot \overbrace{g'(x)}^{\text{inner derivative}}$$

$$y' = f'(u) \cdot u'$$

Example: $y = (x^2 + 1)^3 \Rightarrow y = (x^2 + 1)^3$

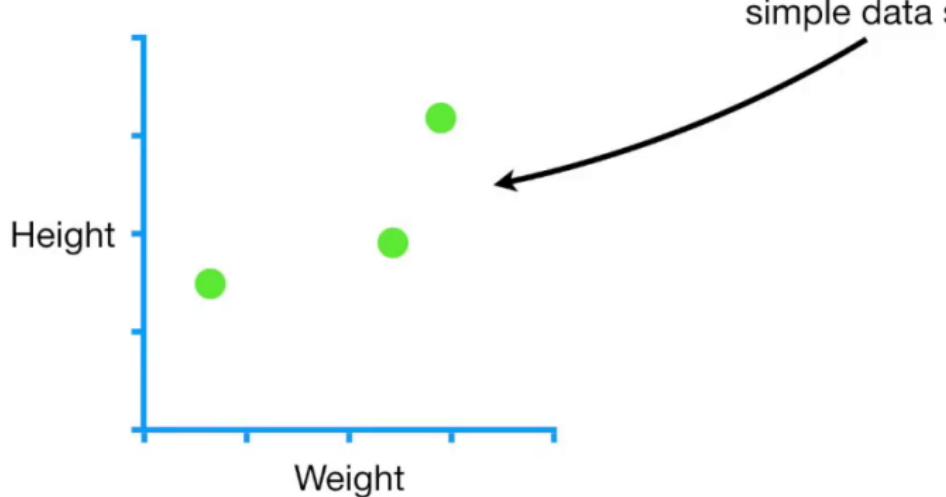
$$y = (t)^3$$

$$y = 3(t)^2 \cdot (2x)$$

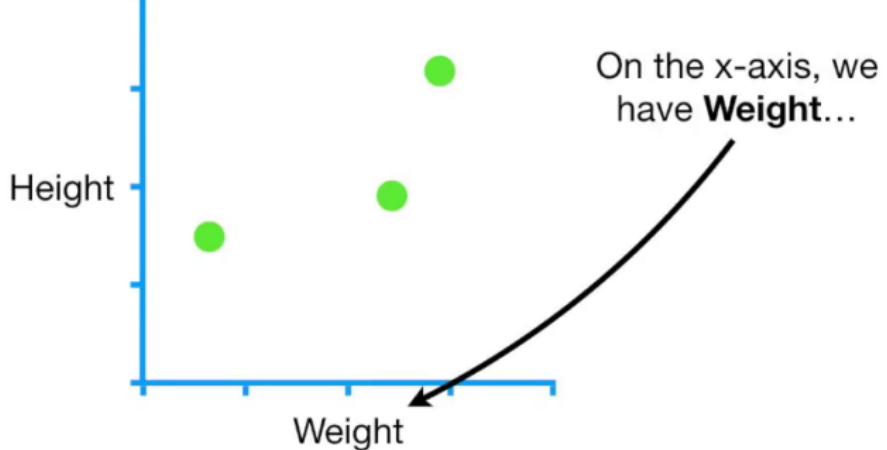
$$y = 3(x^2 + 1)^2 \cdot (2x)$$

Gradiente Descendiente

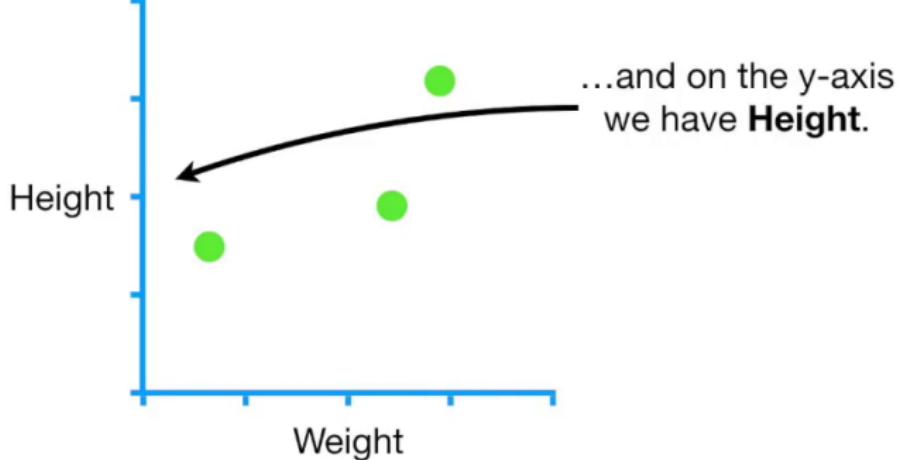
So let's start with a simple data set.



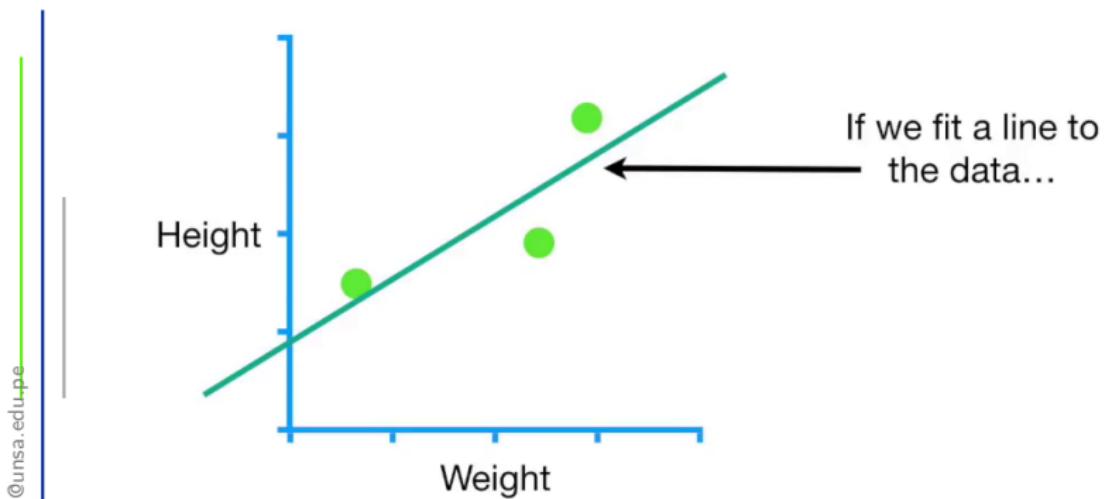
Gradiente Descendiente



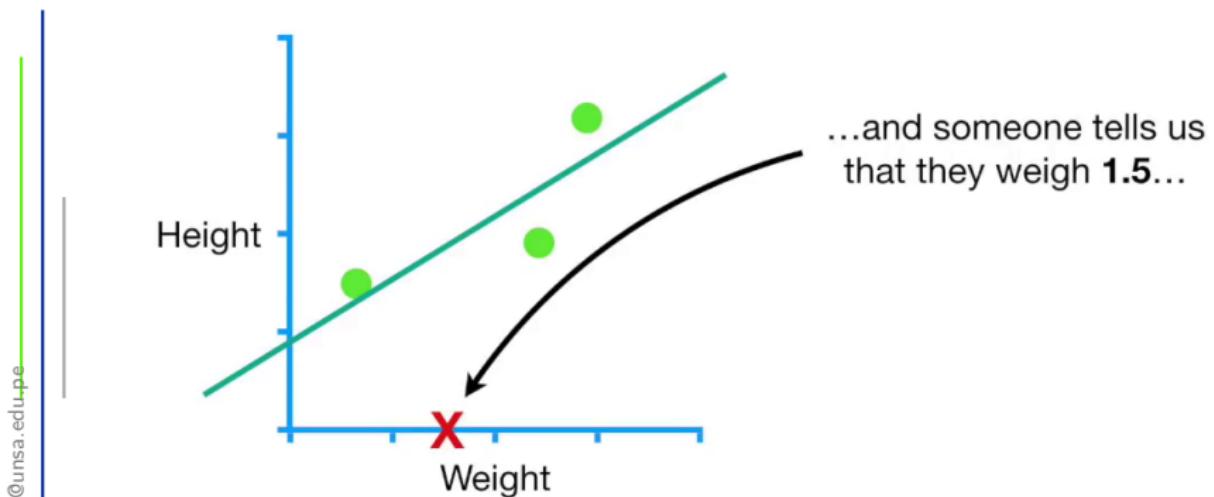
Gradiente Descendiente



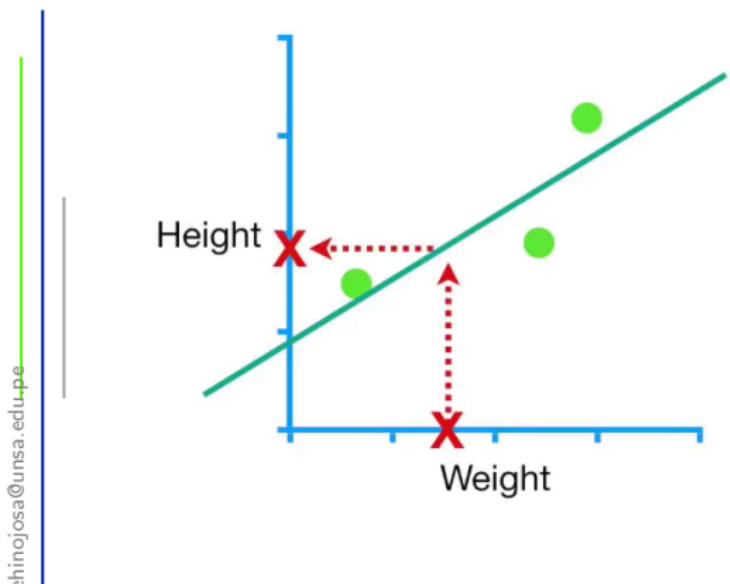
Gradiente Descendiente



Gradiente Descendiente

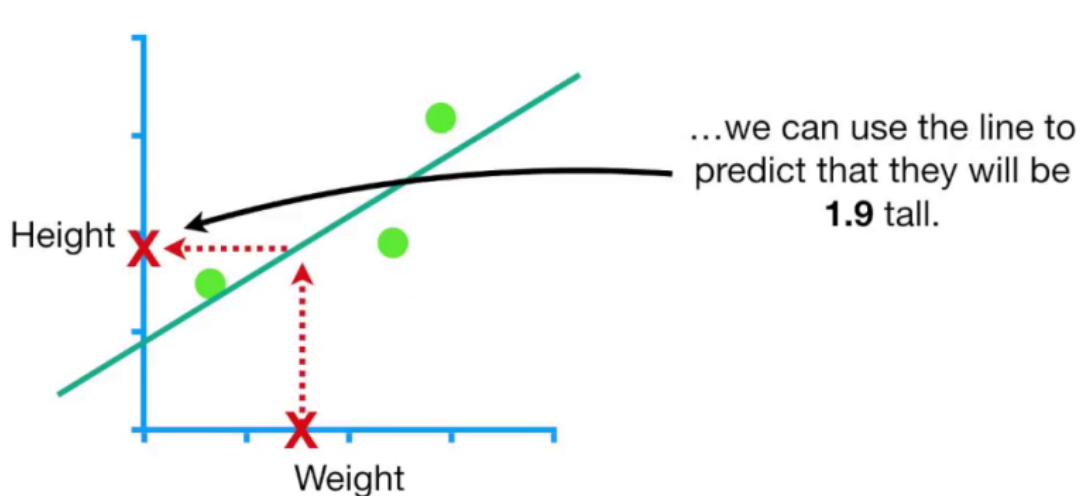


Gradiente Descendiente



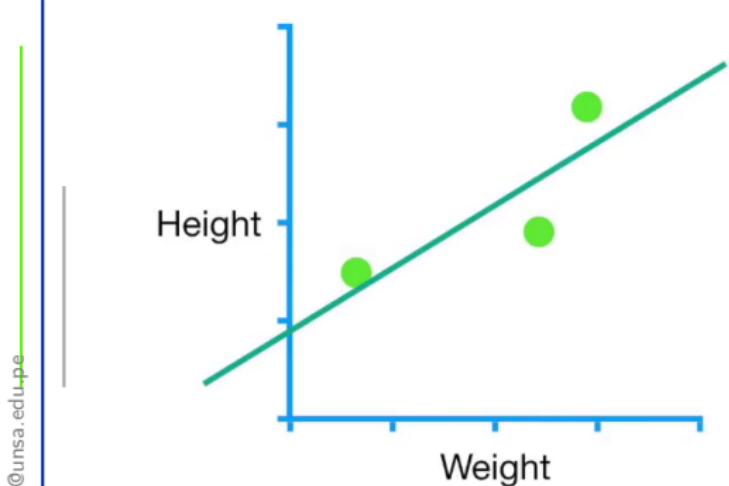
...we can use the line to predict that they will be
1.9 tall.

Gradiente Descendiente

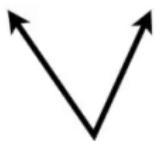


Gradiente Descendiente

Predicted Height = intercept + slope \times **Weight**



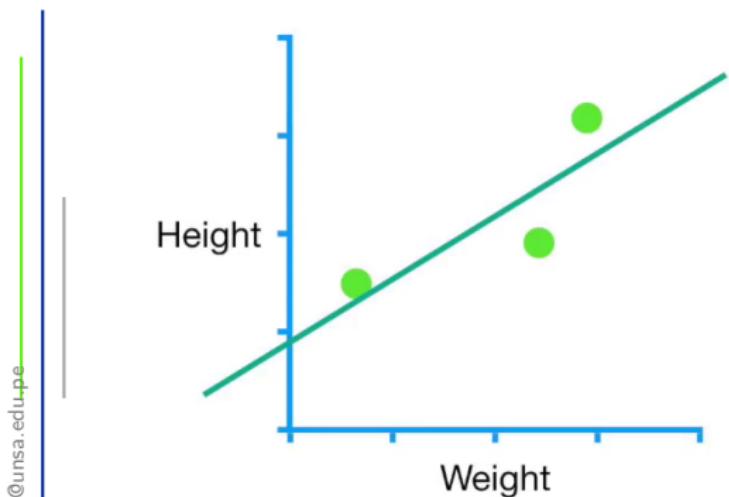
So let's learn how **Gradient Descent** can fit a line to data by finding the optimal values for the **Intercept** and the **Slope**.



Gradiente Descendiente

$$\text{Predicted Height} = \boxed{\text{intercept} + \text{slope} \times \text{Weight}}$$

Actually, we'll start by using
Gradient Descent to find the
Intercept.

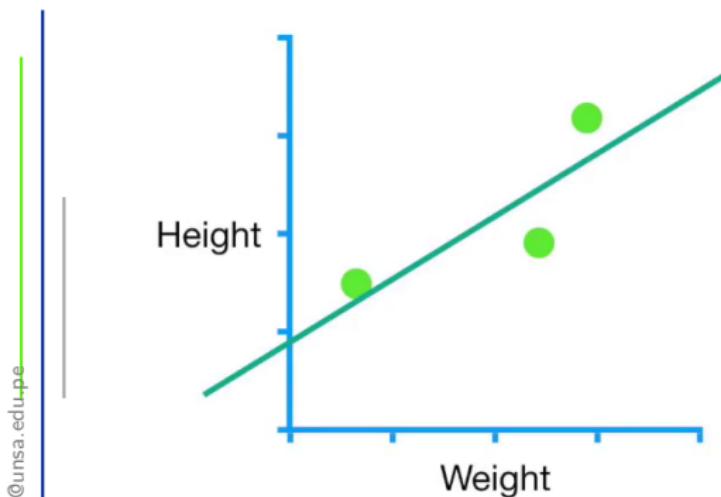


Gradiente Descendiente

$$\text{Predicted Height} = \boxed{\text{intercept}} + \boxed{\text{slope}} \times \text{Weight}$$



Then, once we understand how **Gradient Descent** works, we'll use it to solve for the **Intercept** and the **Slope**.

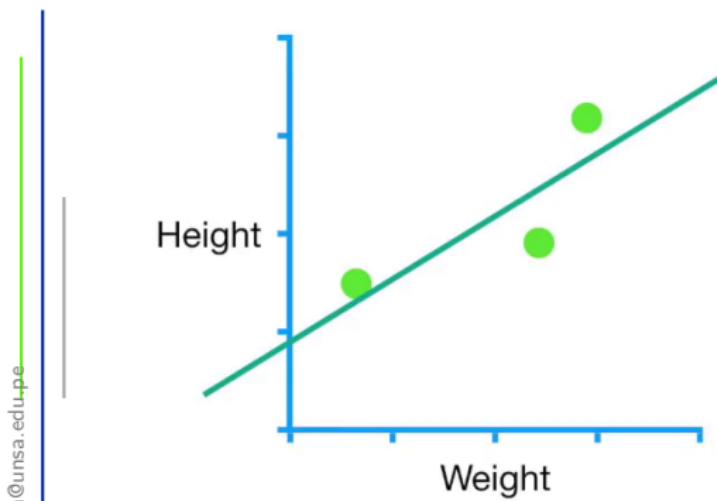


Gradiente Descendiente

$$\text{Predicted Height} = \text{intercept} + \boxed{\text{slope}} \times \text{Weight}$$

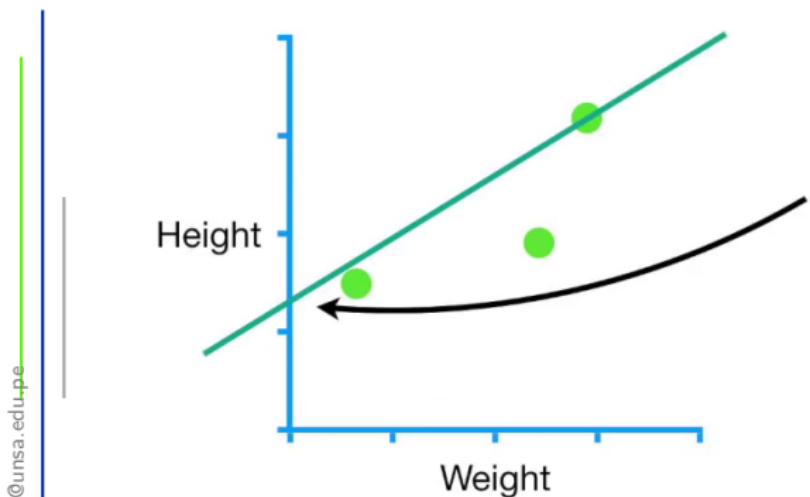


So for now, let's just plug in
the **Least Squares** estimate
for the **Slope, 0.64.**



Gradiente Descendiente

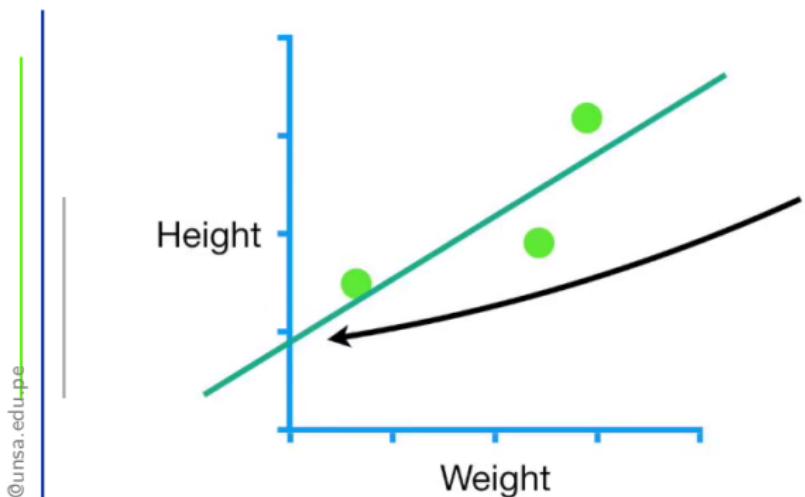
Predicted Height = intercept + $0.64 \times \text{Weight}$



...and we'll use **Gradient Descent** to find the the optimal value for the Intercept.

Gradiente Descendiente

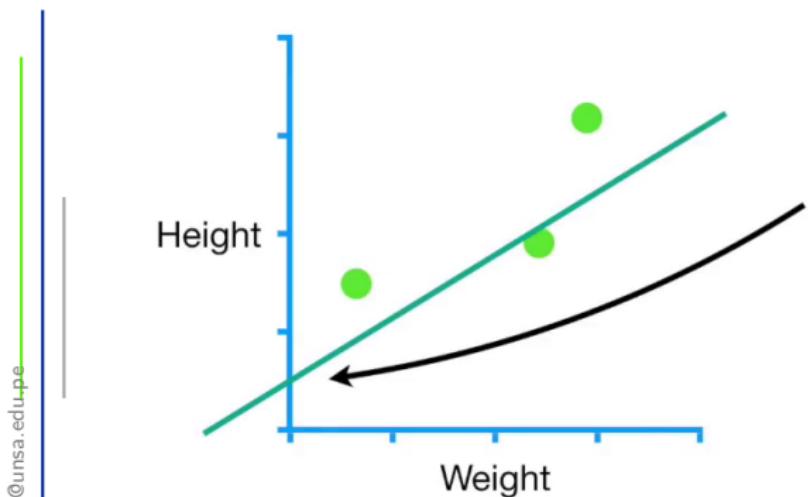
Predicted Height = intercept + $0.64 \times \text{Weight}$



...and we'll use **Gradient Descent** to find the the optimal value for the Intercept.

Gradiente Descendiente

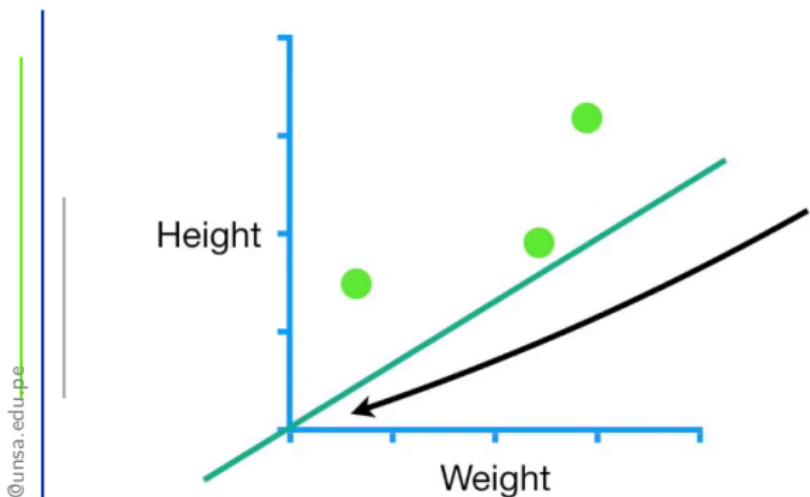
Predicted Height = intercept + $0.64 \times \text{Weight}$



...and we'll use **Gradient Descent** to find the optimal value for the Intercept.

Gradiente Descendiente

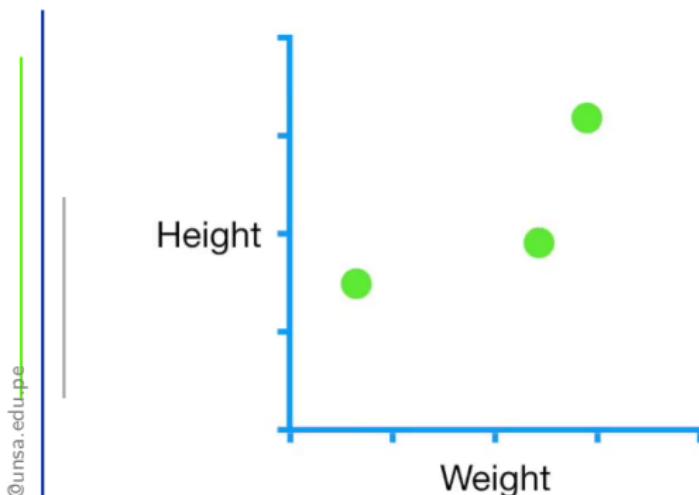
Predicted Height = intercept + $0.64 \times \text{Weight}$



...and we'll use **Gradient Descent** to find the optimal value for the Intercept.

Gradiente Descendiente

$$\text{Predicted Height} = \text{intercept} + 0.64 \times \text{Weight}$$



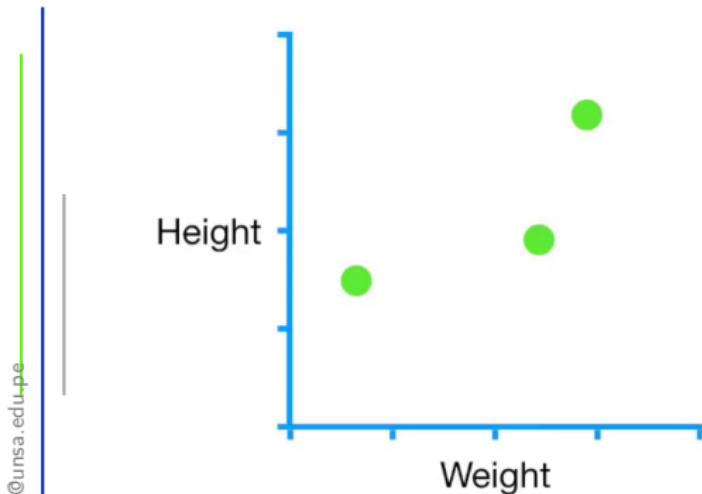
The first thing we do is pick a random value for the **Intercept**.

This is just an initial guess that gives **Gradient Descent** something to improve upon.

Gradiente Descendiente

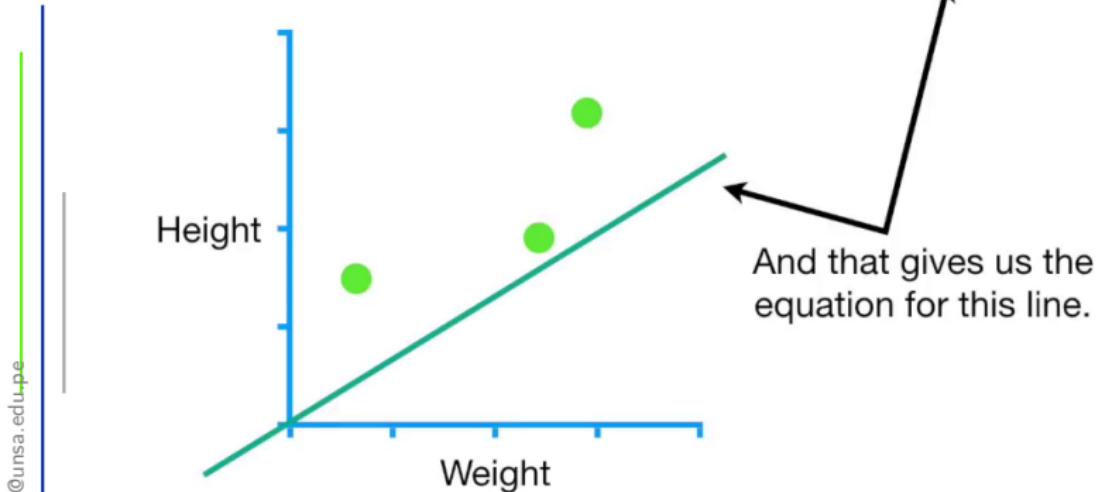
$$\text{Predicted Height} = \boxed{0} + 0.64 \times \text{Weight}$$

In this case, we'll use **0**,
but any number will do.

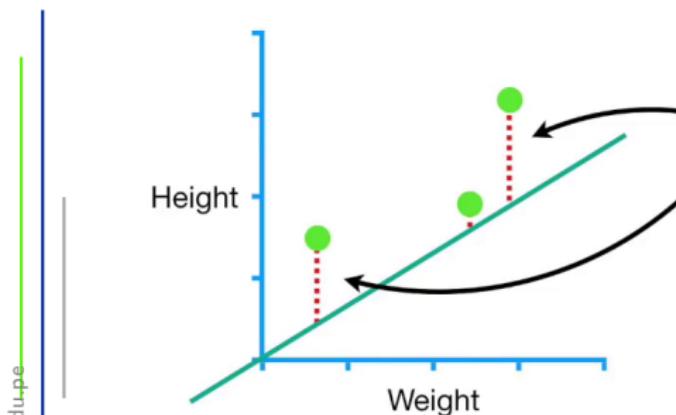


Gradiente Descendiente

Predicted Height = $0 + 0.64 \times \text{Weight}$



Gradiente Descendiente

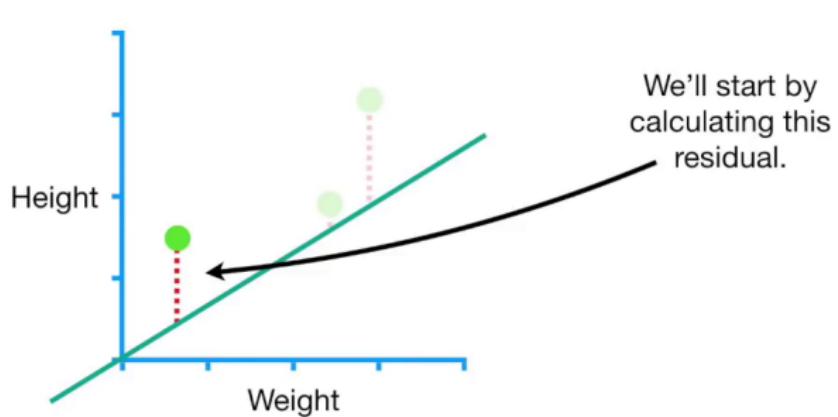


In this example, we will evaluate how well this line fits the data with the **Sum of the Squared Residuals**.

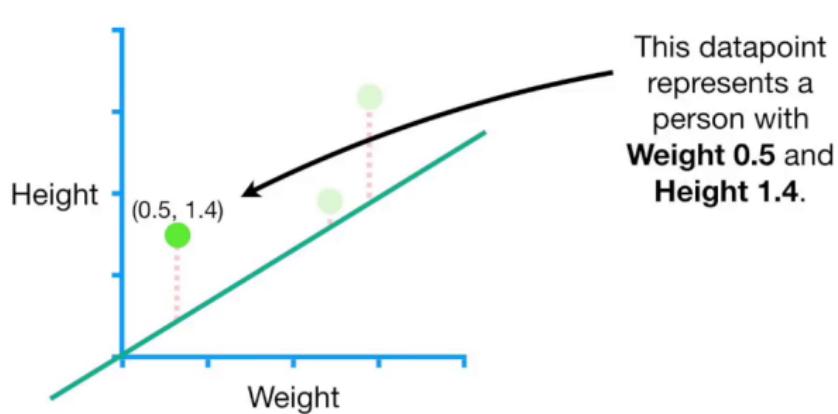
NOTE: In Machine Learning lingo, The Sum of the Squared Residuals is a type of **Loss Function**.

We'll talk more about **Loss Functions** towards the end of the video.

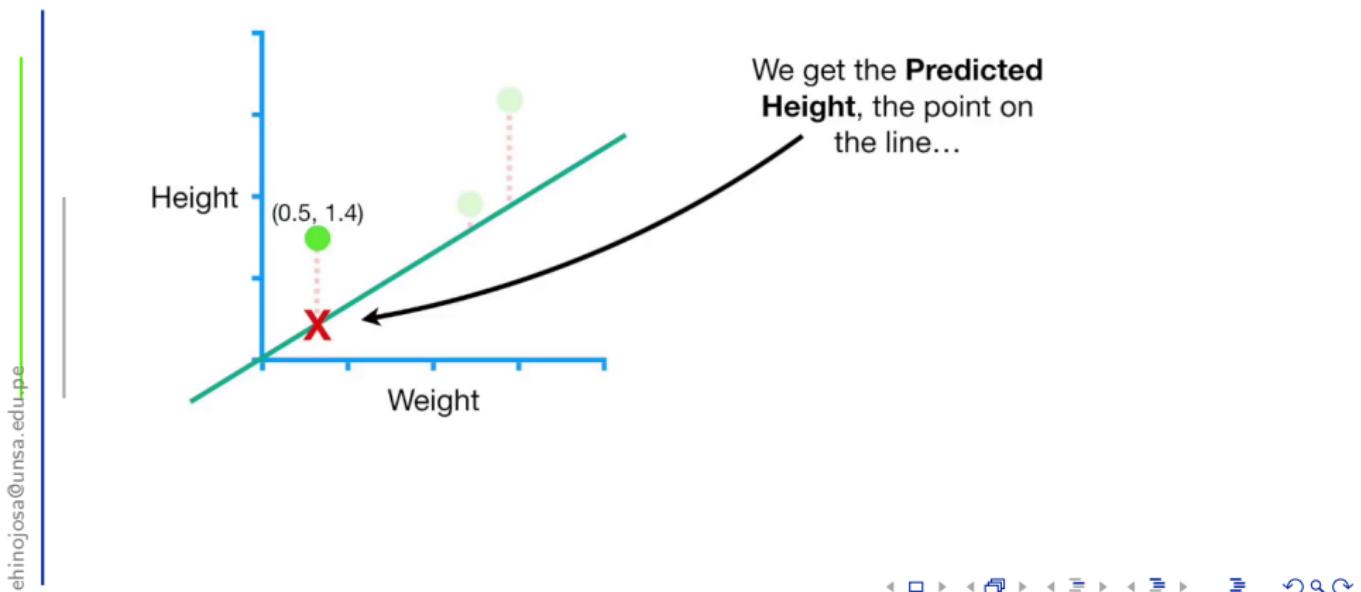
Gradiente Descendiente



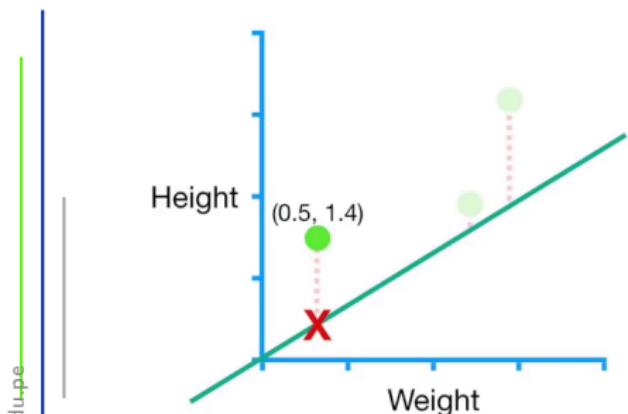
Gradiente Descendiente



Gradiente Descendiente



Gradiente Descendiente

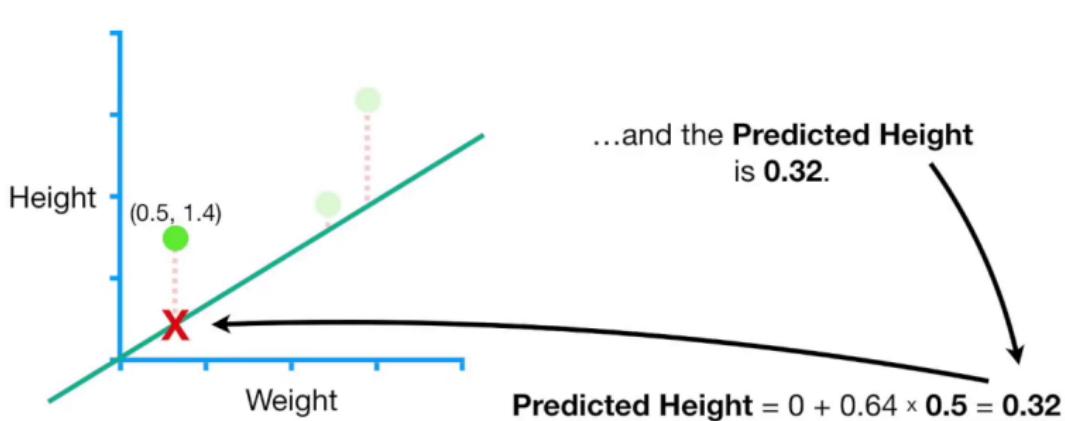


We get the **Predicted Height**, the point on the line...

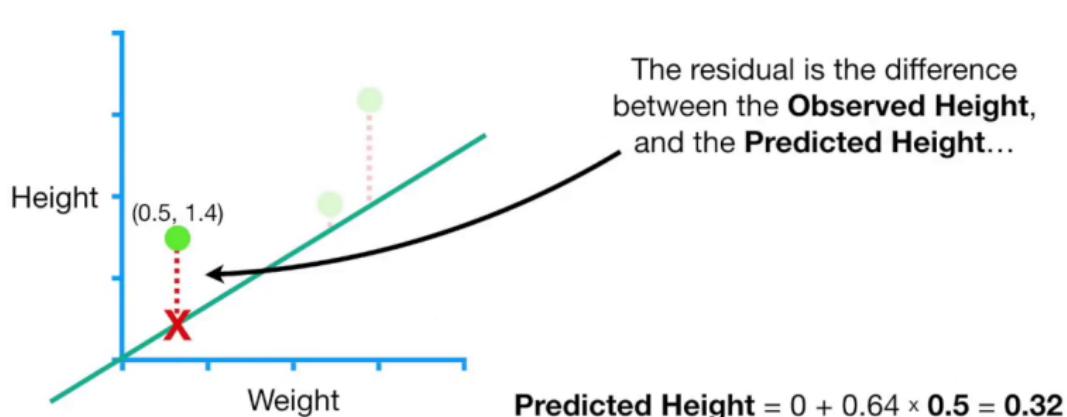
...by plugging **Weight = 0.5** into the equation for the line...

$$\text{Predicted Height} = 0 + 0.64 \times \text{Weight}$$

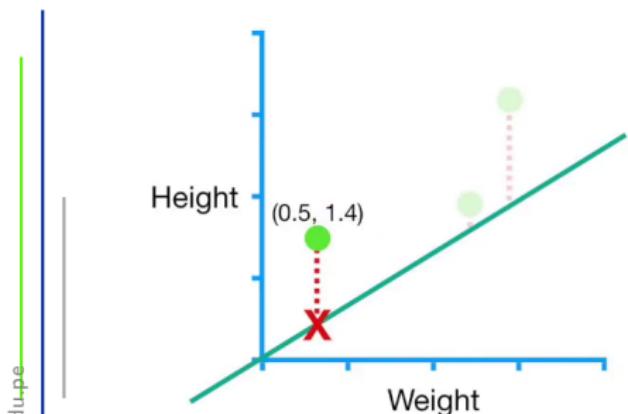
Gradiente Descendiente



Gradiente Descendiente



Gradiente Descendiente

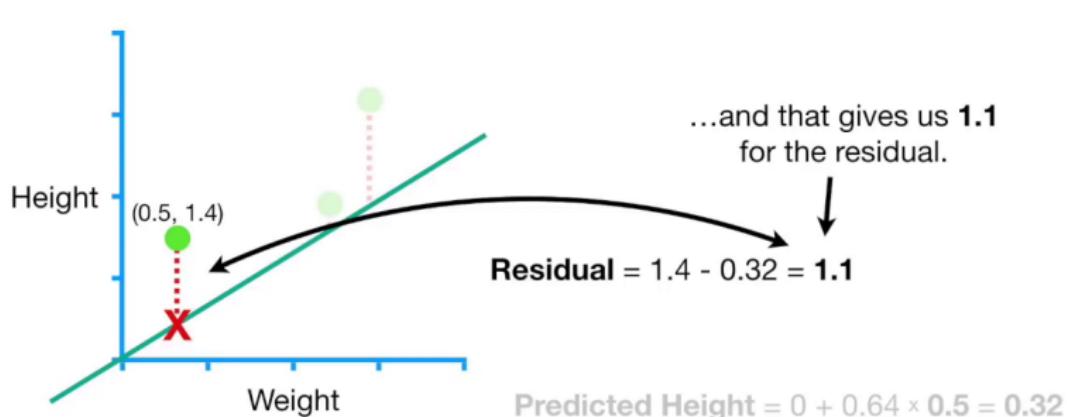


...so we calculate the difference
between **1.4** (the **Observed Height**)...
and **0.32** (the **Predicted Height**)...

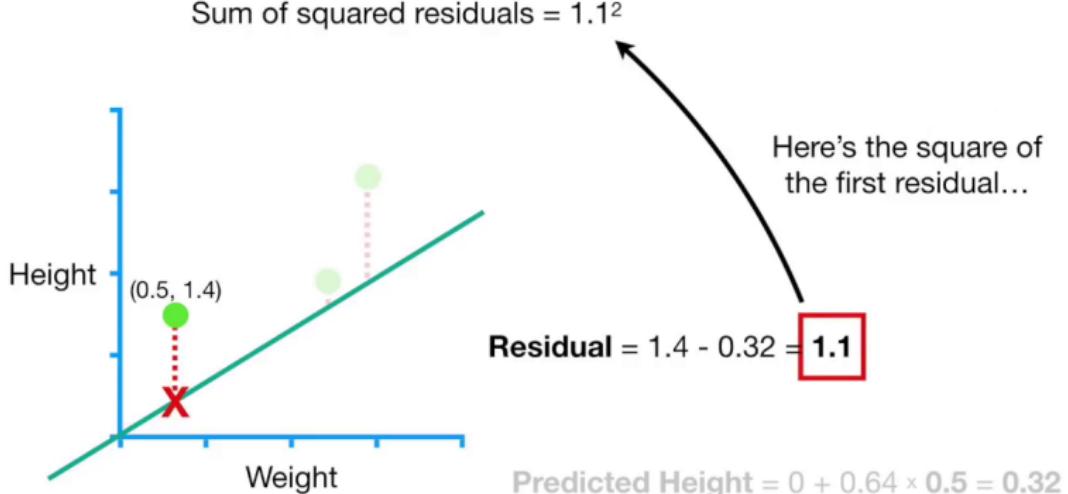
$$\text{Residual} = 1.4 - 0.32$$

$$\text{Predicted Height} = 0 + 0.64 \times 0.5 = \boxed{0.32}$$

Gradiente Descendiente

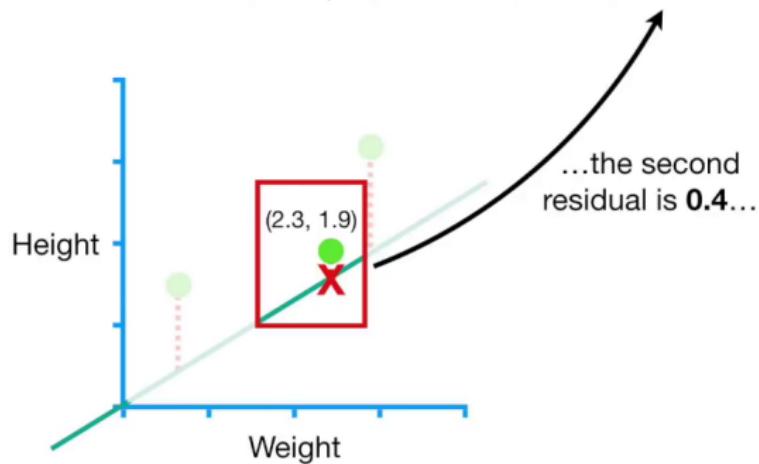


Gradiente Descendiente



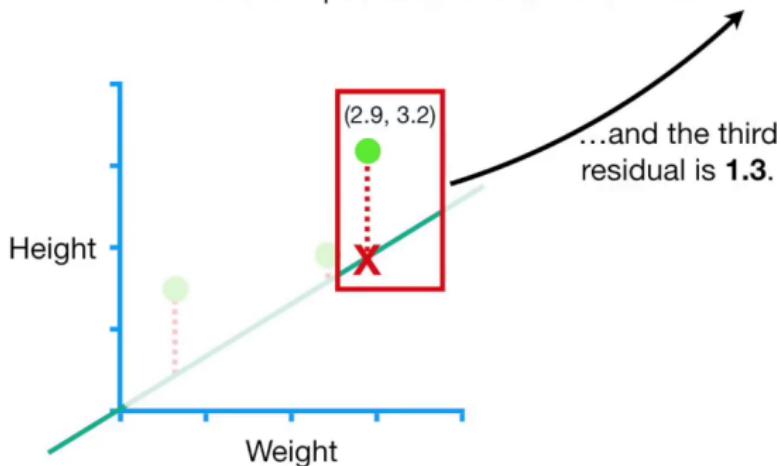
Gradiente Descendiente

$$\text{Sum of squared residuals} = 1.1^2 + 0.4^2$$



Gradiente Descendiente

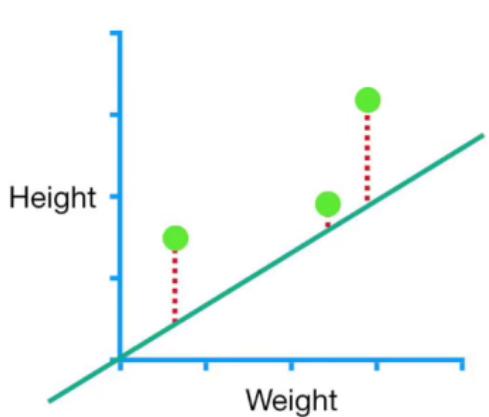
$$\text{Sum of squared residuals} = 1.1^2 + 0.4^2 + 1.3^2$$



Gradiente Descendiente

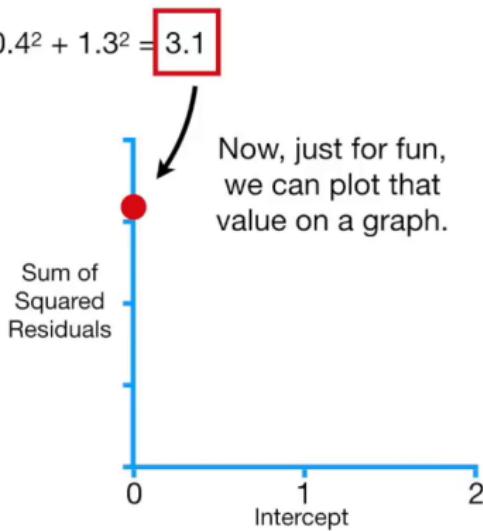
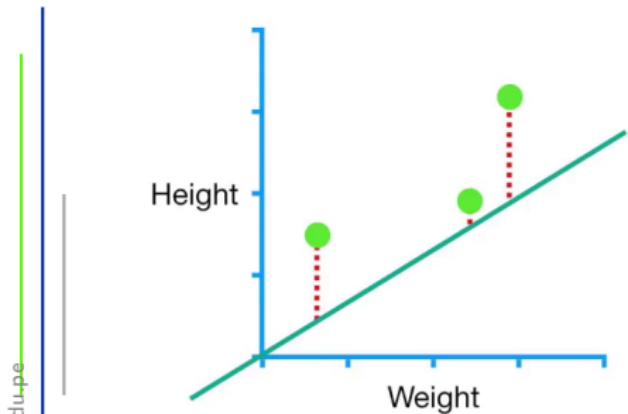
$$\text{Sum of squared residuals} = 1.1^2 + 0.4^2 + 1.3^2 = \boxed{3.1}$$

In the end, **3.1** is the Sum of the Squared Residuals.



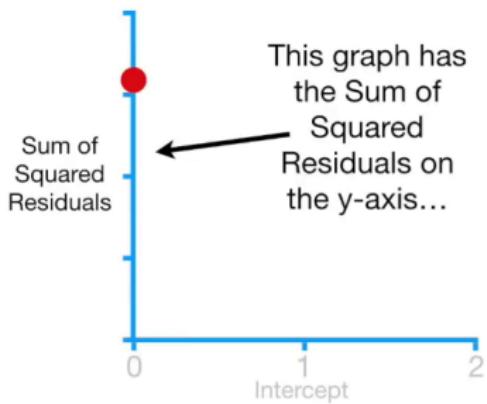
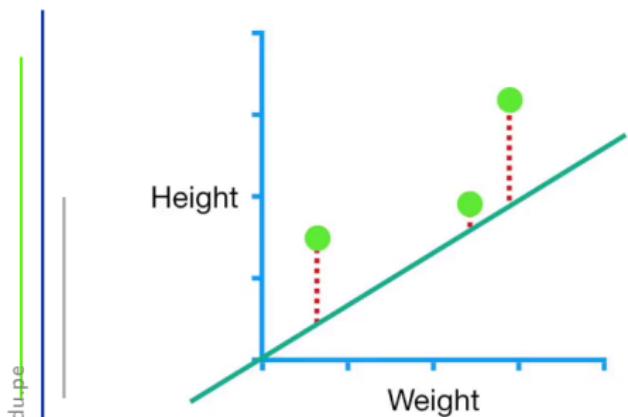
Gradiente Descendiente

$$\text{Sum of squared residuals} = 1.1^2 + 0.4^2 + 1.3^2 = 3.1$$



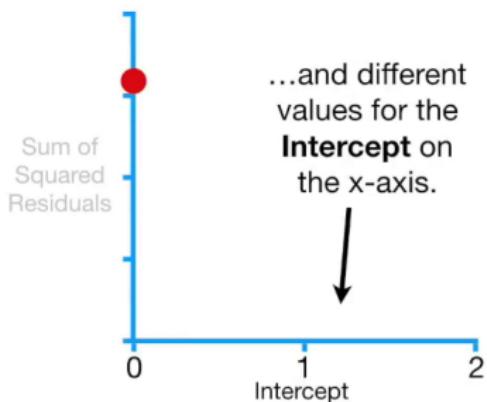
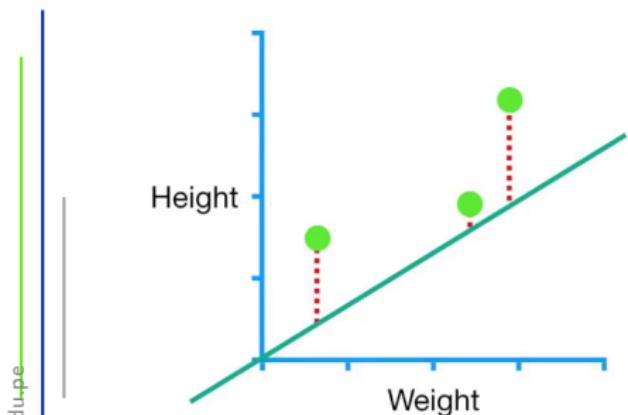
Gradiente Descendiente

$$\text{Sum of squared residuals} = 1.1^2 + 0.4^2 + 1.3^2 = 3.1$$



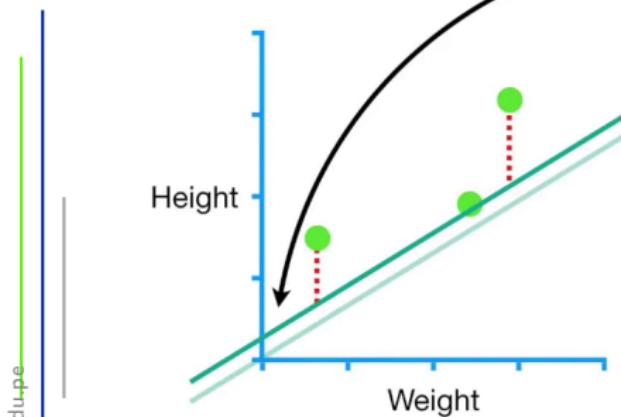
Gradiente Descendiente

$$\text{Sum of squared residuals} = 1.1^2 + 0.4^2 + 1.3^2 = 3.1$$

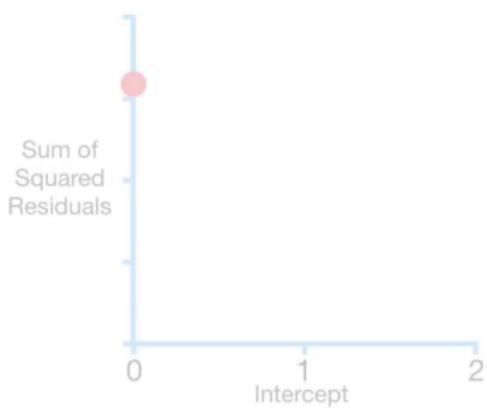


...and different
values for the
Intercept on
the x-axis.

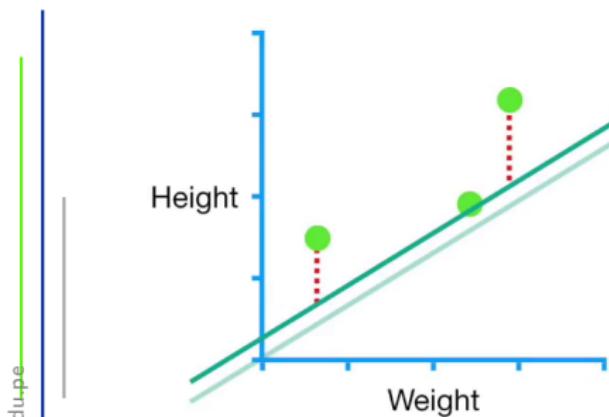
Gradiente Descendiente



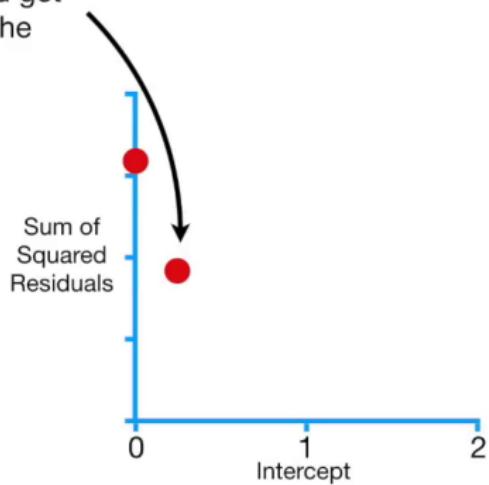
However, if the
Intercept = 0.25...



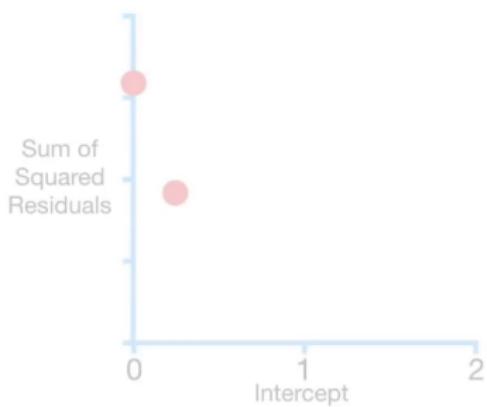
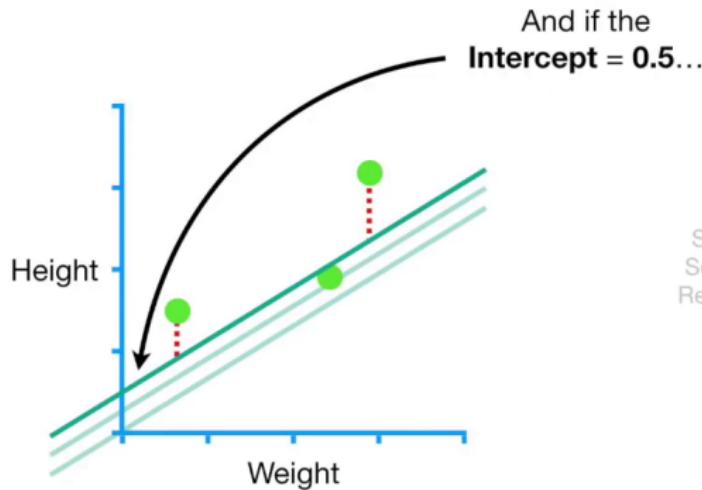
Gradiente Descendiente



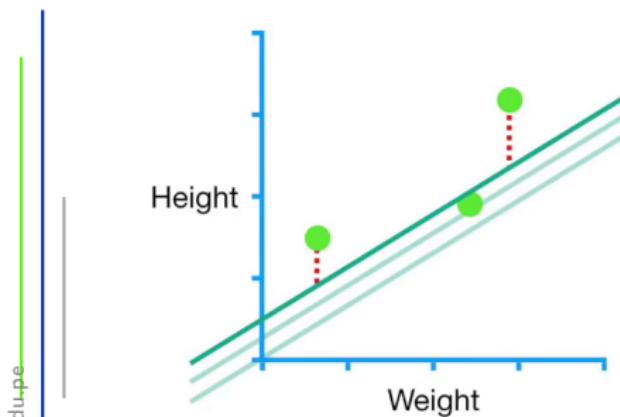
...then we would get
this point on the
graph.



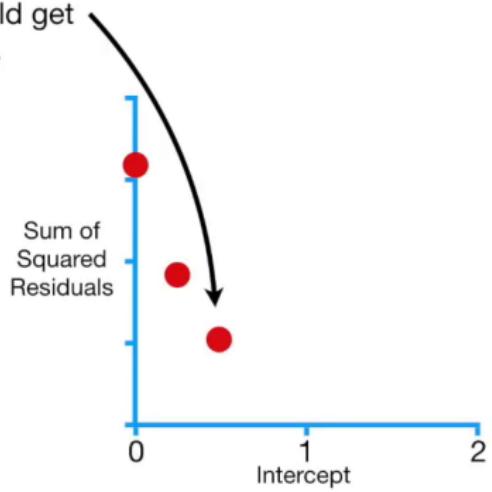
Gradiente Descendiente



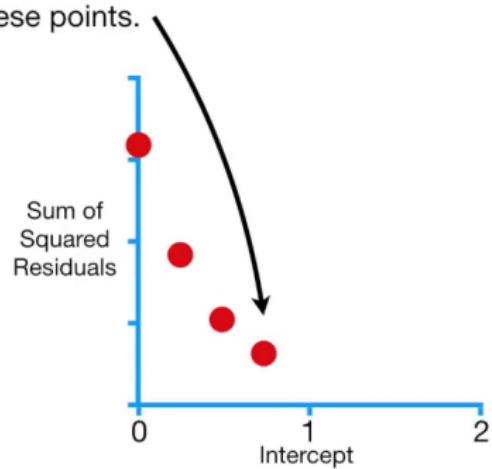
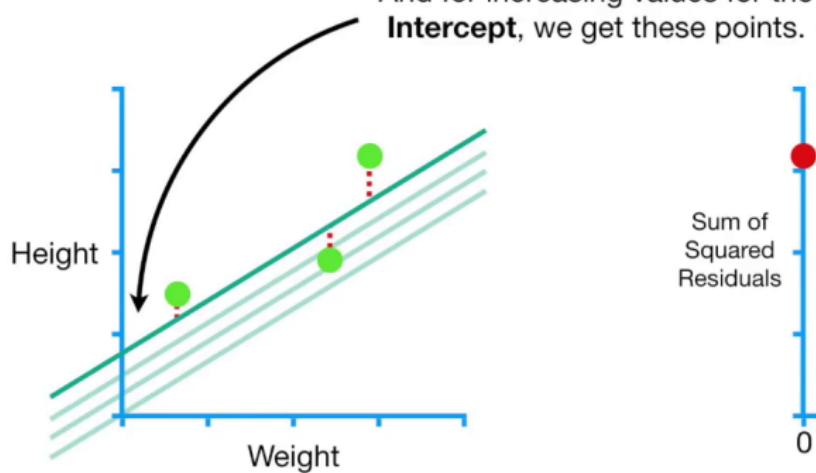
Gradiente Descendiente



...then we would get
this point.

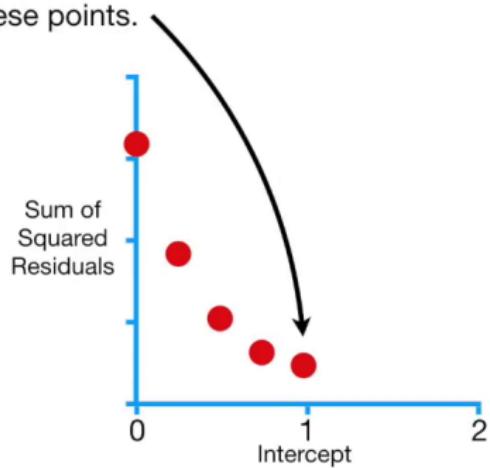
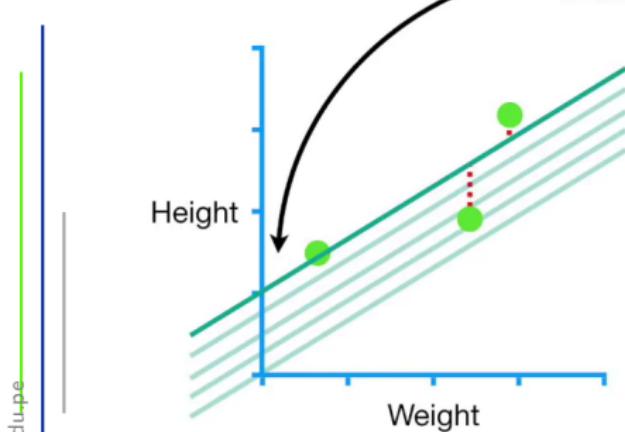


Gradiente Descendiente

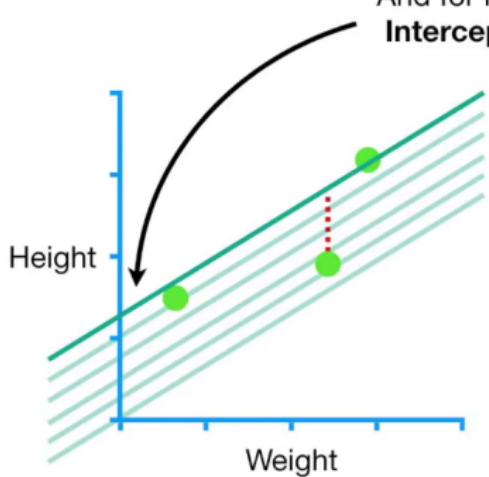


Gradiente Descendiente

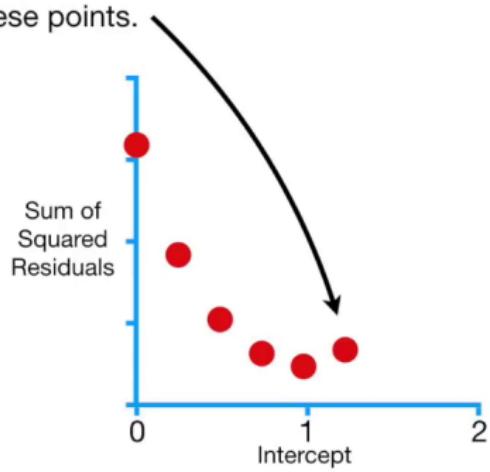
And for increasing values for the **Intercept**, we get these points.



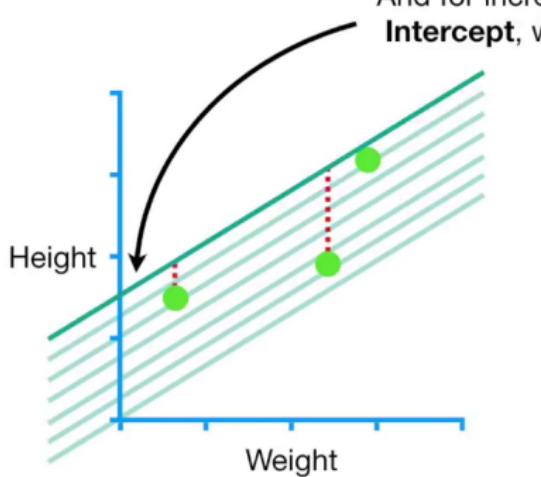
Gradiente Descendiente



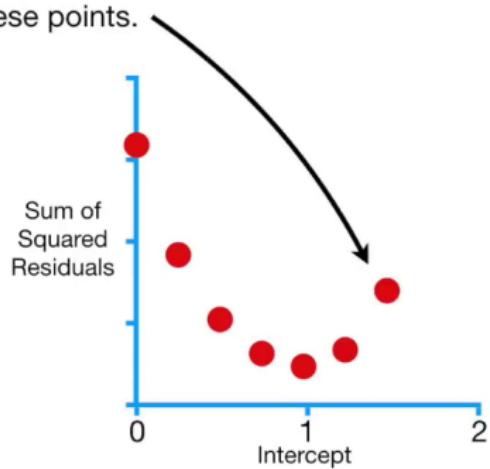
And for increasing values for the **Intercept**, we get these points.



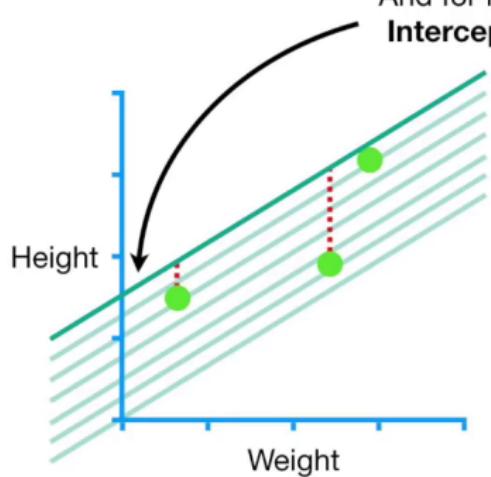
Gradiente Descendiente



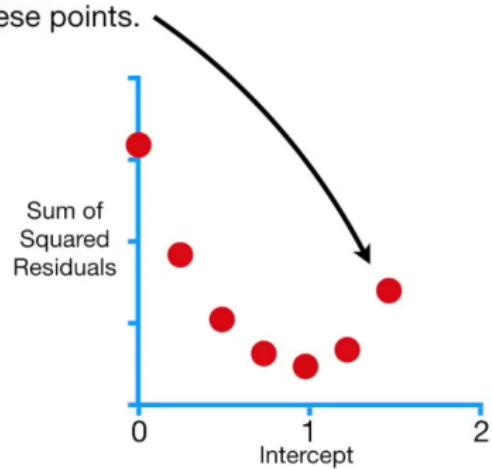
And for increasing values for the **Intercept**, we get these points.



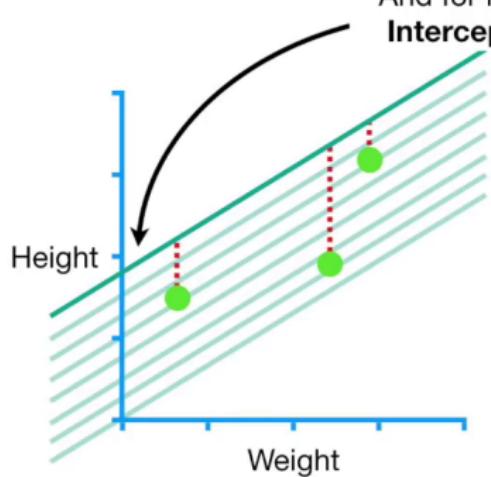
Gradiente Descendiente



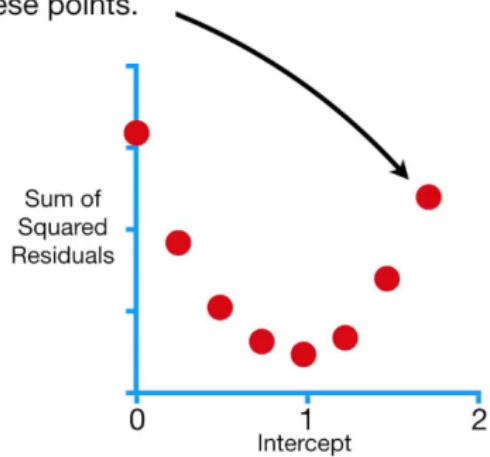
And for increasing values for the **Intercept**, we get these points.



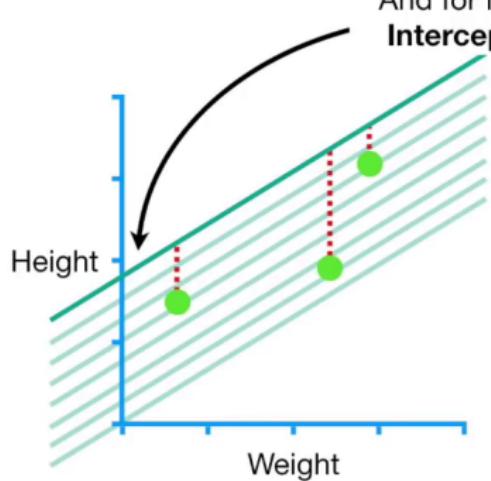
Gradiente Descendiente



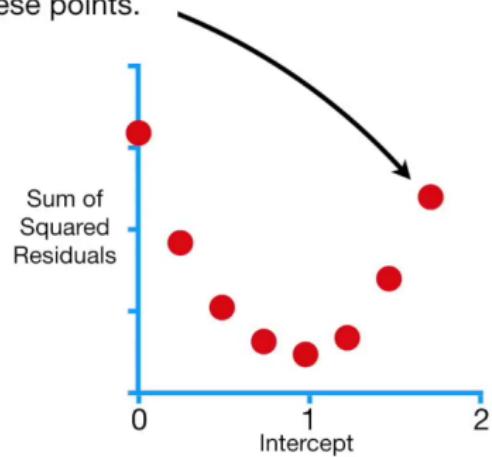
And for increasing values for the **Intercept**, we get these points.



Gradiente Descendiente

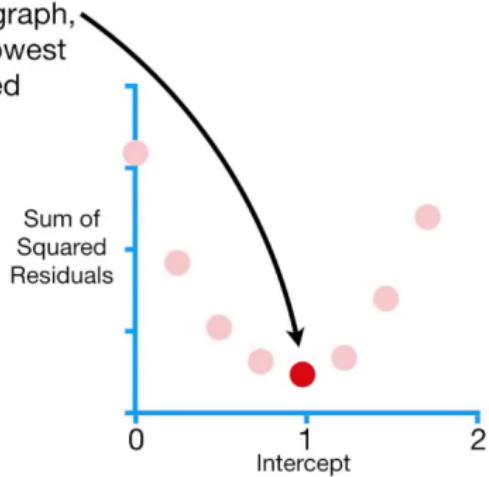


And for increasing values for the **Intercept**, we get these points.



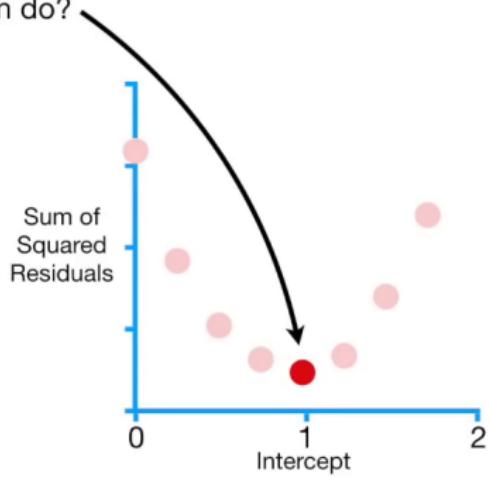
Gradiente Descendiente

Of the points that we calculated for the graph, this one has the lowest Sum of Squared Residuals...



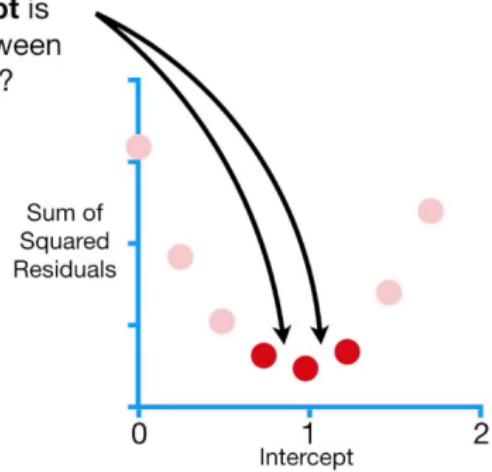
Gradiente Descendiente

...but is it the best we can do?



Gradiente Descendiente

What if the best value for the **Intercept** is somewhere between these values?

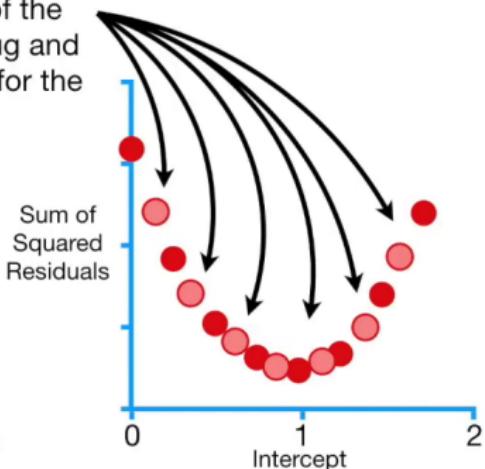


Gradiente Descendiente

A slow and painful method for finding the minimal Sum of the Squared Residuals is to plug and chug a bunch more values for the **Intercept**.

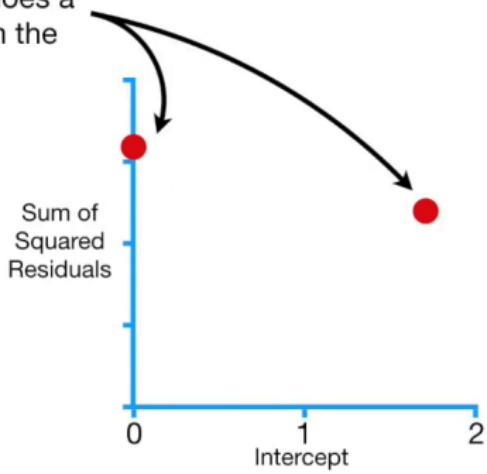
Ugh.

Don't despair!
Gradient Descent is
way more efficient!



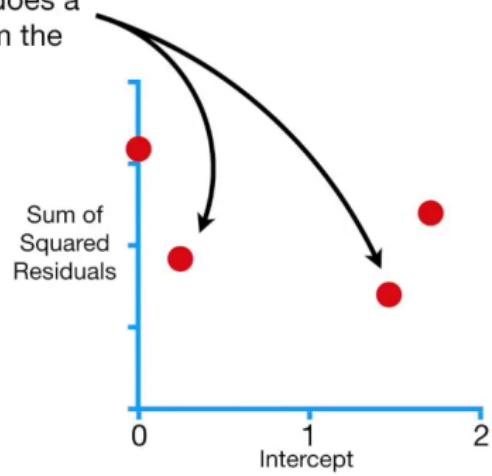
Gradiente Descendiente

Gradient Descent only does a few calculations far from the optimal solution...



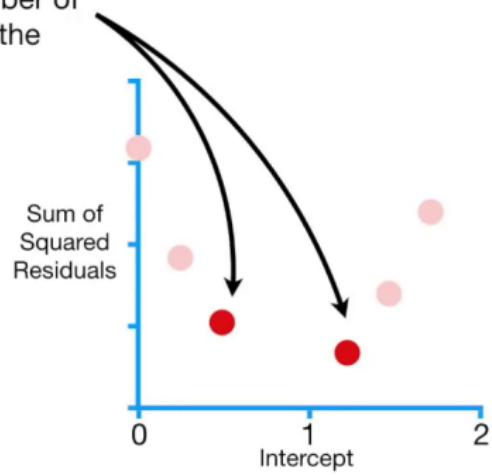
Gradiente Descendiente

Gradient Descent only does a few calculations far from the optimal solution...



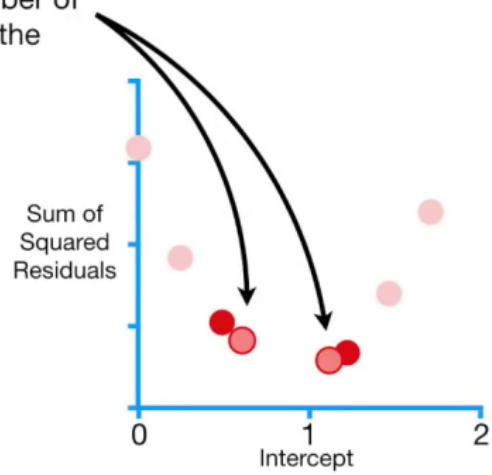
Gradiente Descendiente

...and increases the number of calculations closer to the optimal value.



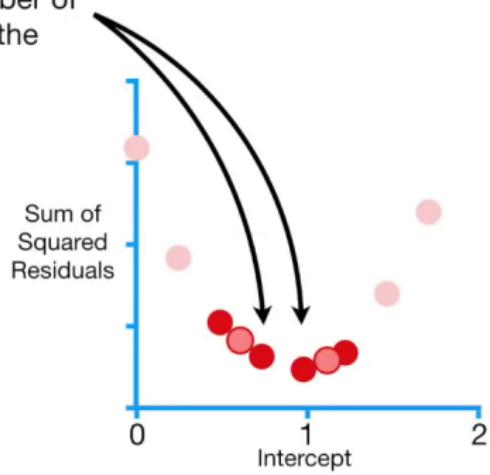
Gradiente Descendiente

...and increases the number of calculations closer to the optimal value.



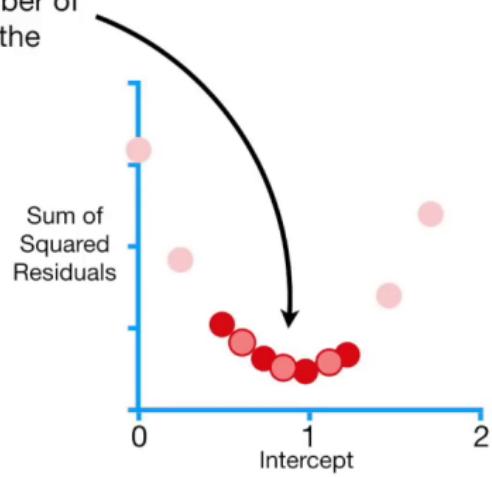
Gradiente Descendiente

...and increases the number of calculations closer to the optimal value.



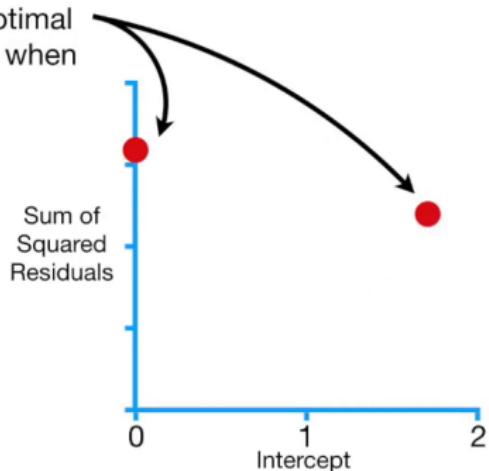
Gradiente Descendiente

...and increases the number of calculations closer to the optimal value.



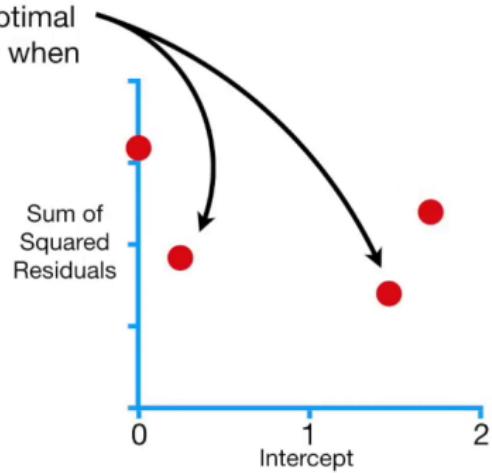
Gradiente Descendiente

In other words, **Gradient Descent** identifies the optimal value by taking big steps when it is far away...



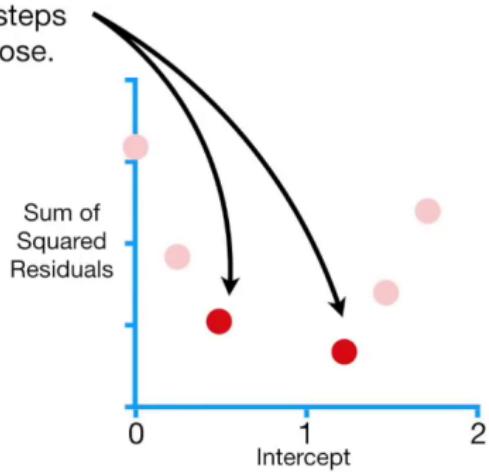
Gradiente Descendiente

In other words, **Gradient Descent** identifies the optimal value by taking big steps when it is far away...



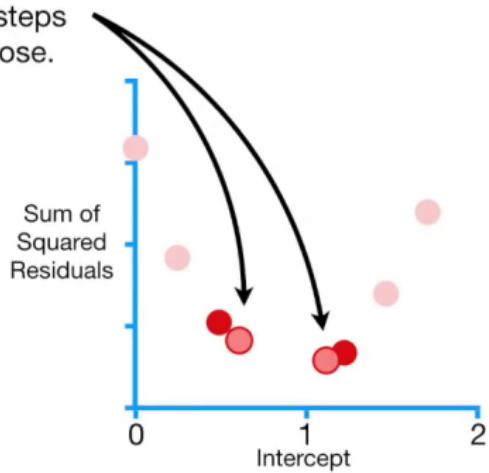
Gradiente Descendiente

...and baby steps
when it is close.



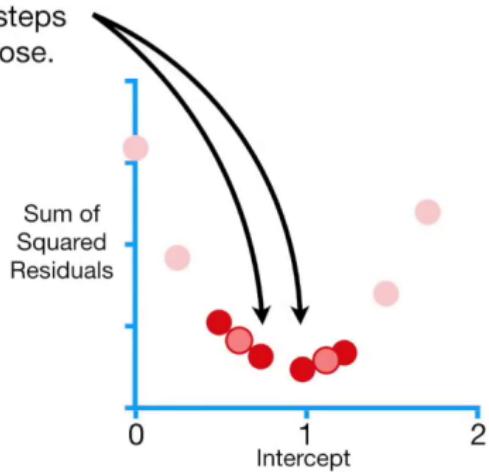
Gradiente Descendiente

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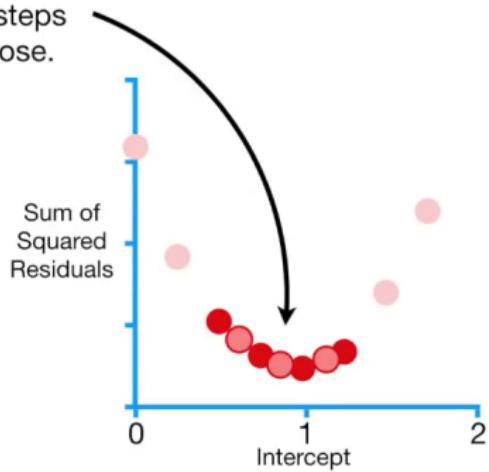
Gradiente Descendiente

...and baby steps
when it is close.



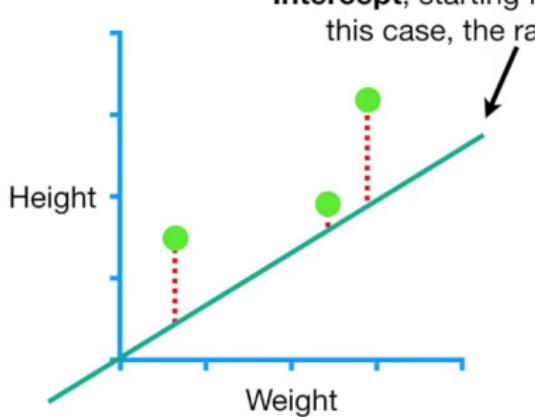
Gradiente Descendiente

...and baby steps
when it is close.

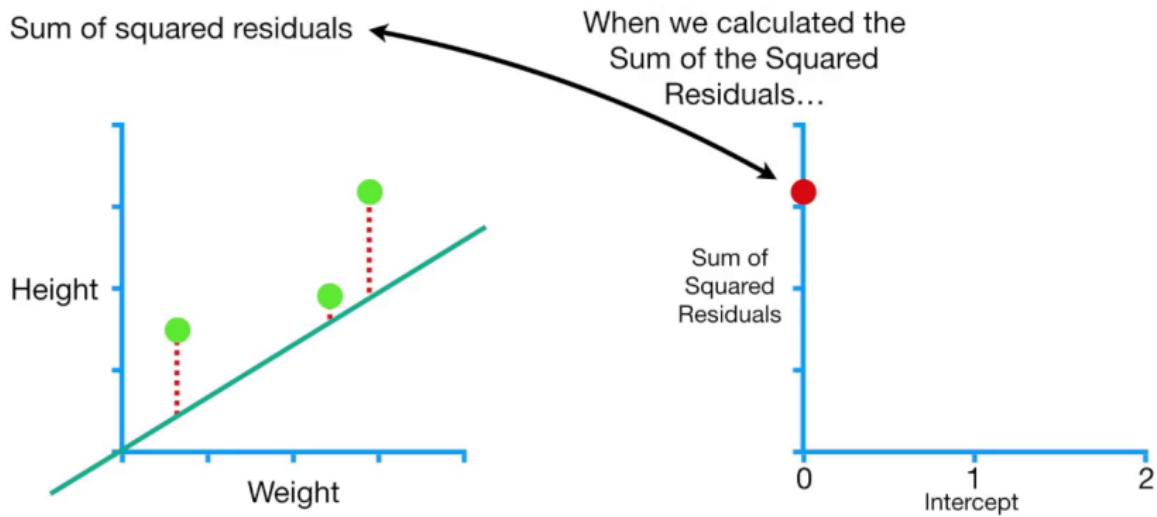


Gradiente Descendiente

So let's get back to using **Gradient Descent** to find the optimal value for the **Intercept**, starting from a random value. In this case, the random value was **0**.

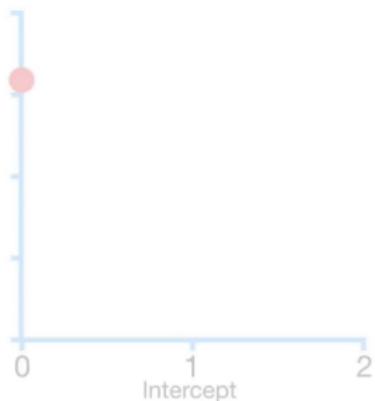
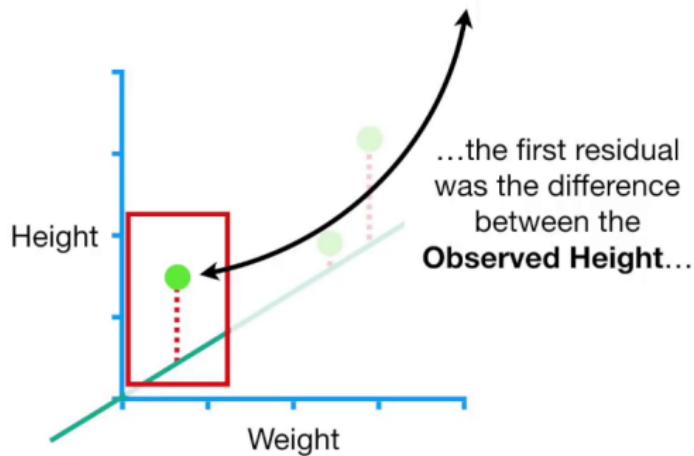


Gradiente Descendiente



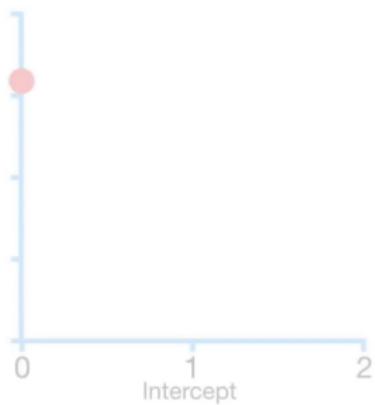
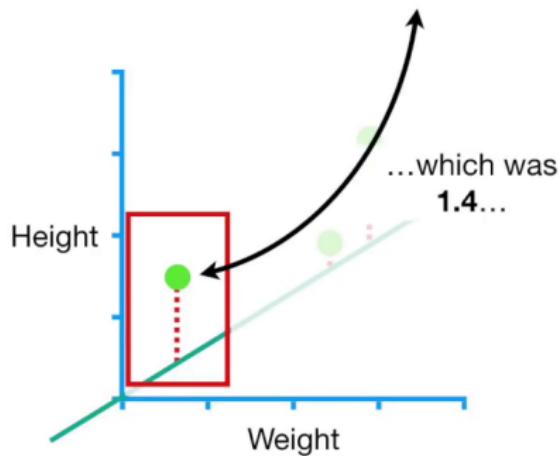
Gradiente Descendiente

Sum of squared residuals = $(\text{observed} - \text{predicted})^2$



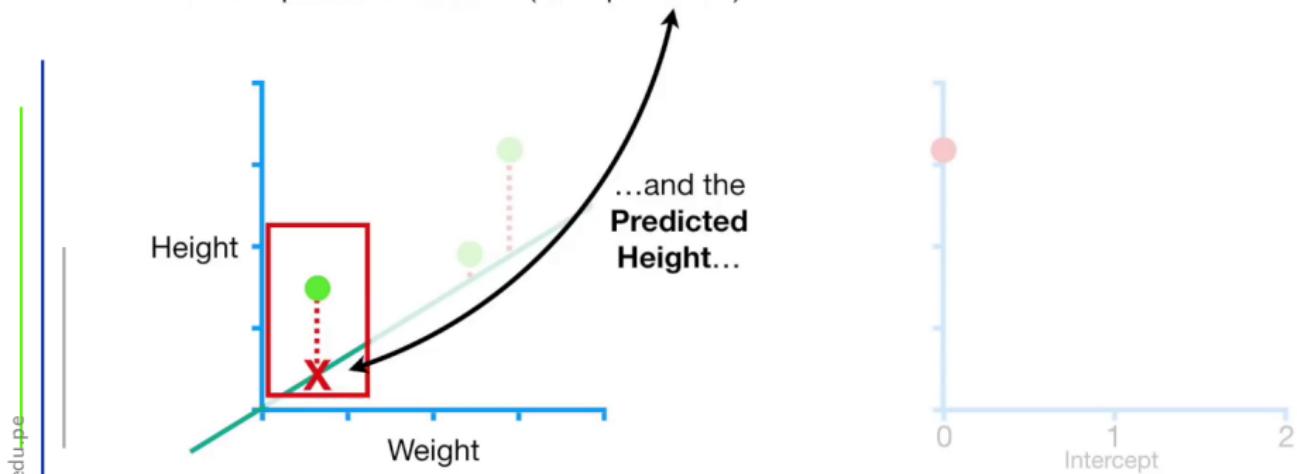
Gradiente Descendiente

Sum of squared residuals = $(1.4 - \text{predicted})^2$



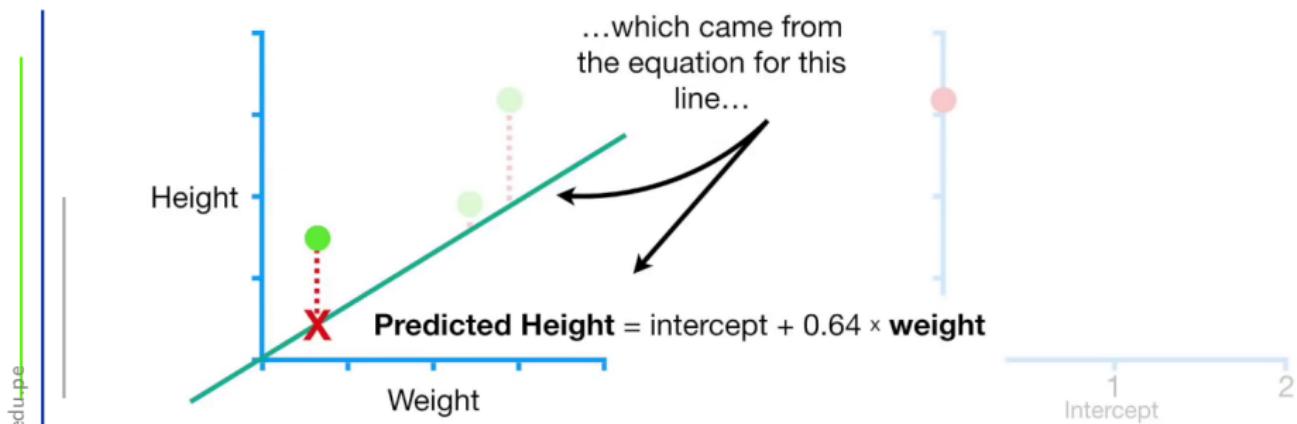
Gradiente Descendiente

Sum of squared residuals = $(1.4 - \text{predicted})^2$



Gradiente Descendiente

Sum of squared residuals = $(1.4 - \text{predicted})^2$



Gradiente Descendiente

Sum of squared residuals = $(1.4 - \text{predicted})^2$

...so we replace
Predicted Height...

$$\text{Predicted Height} = \text{intercept} + 0.64 \times \text{weight}$$

Height

Weight

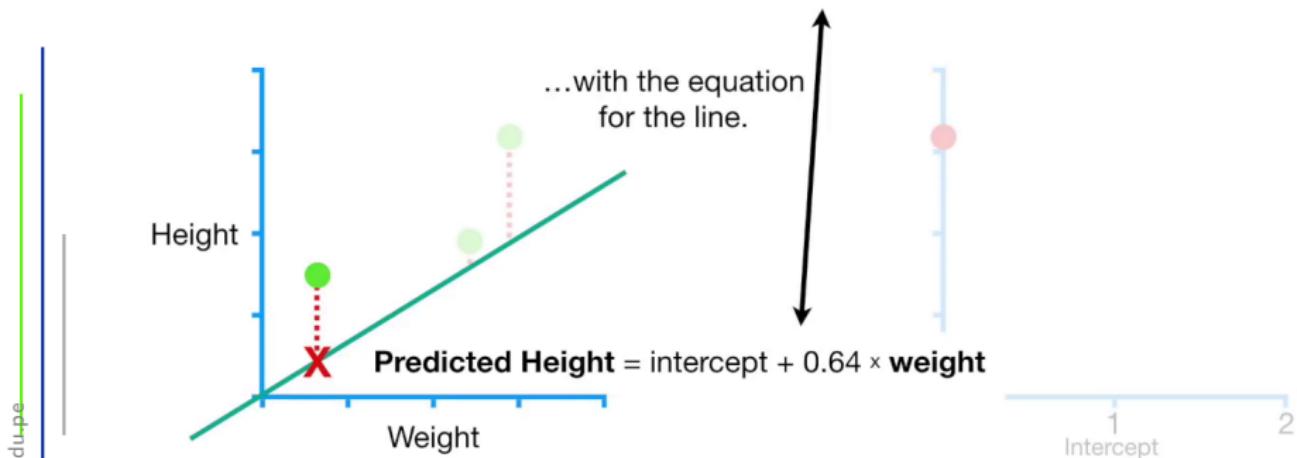
Intercept

2

1

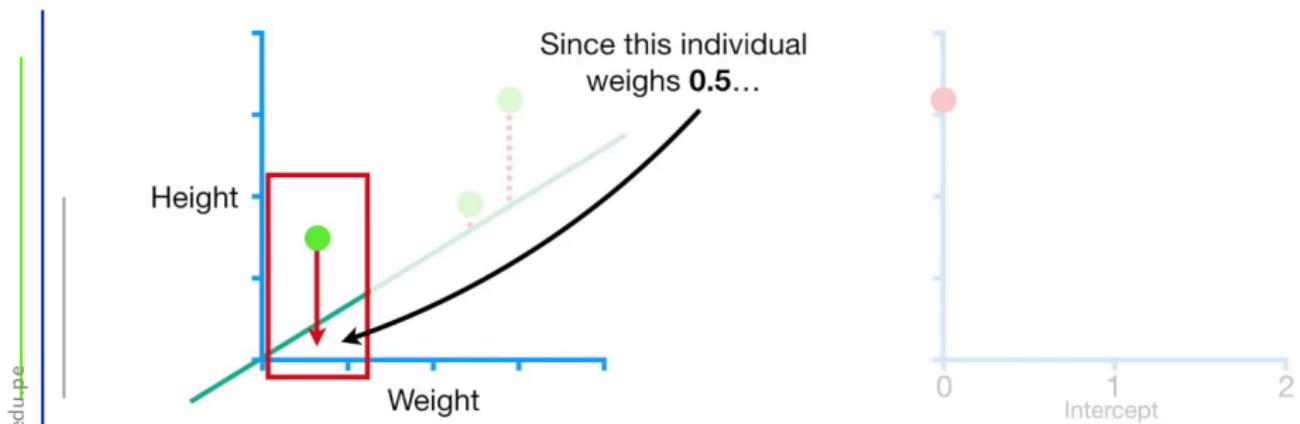
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times \text{weight}))^2$



Gradiente Descendiente

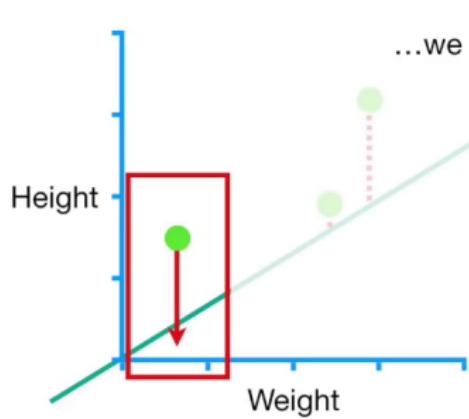
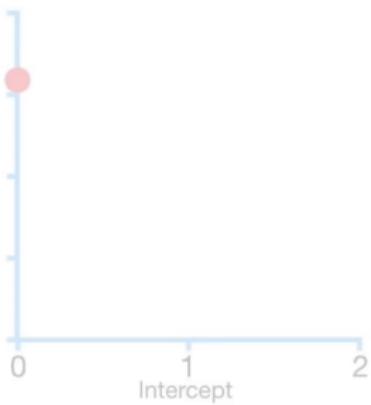
Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times \text{weight}))^2$



Gradiente Descendiente

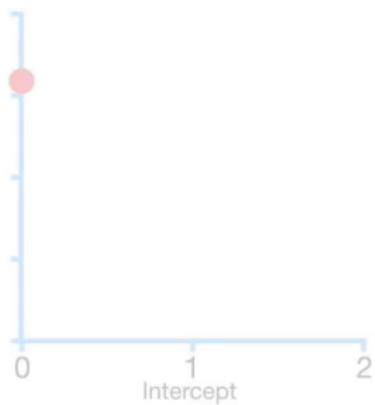
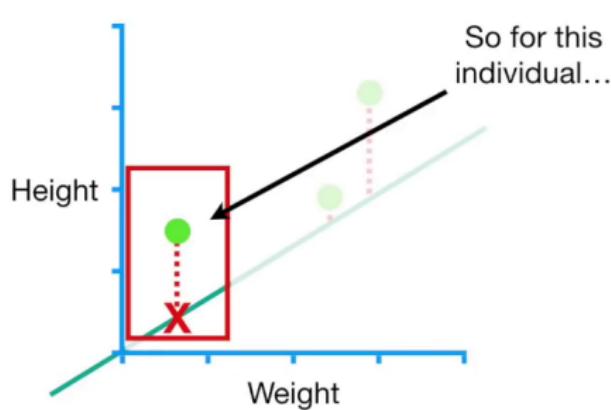
$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times \text{weight}))^2$$

...we replace **weight** with **0.5**.



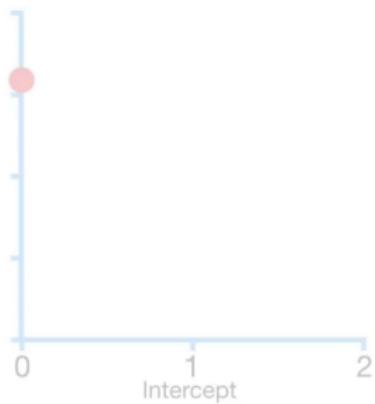
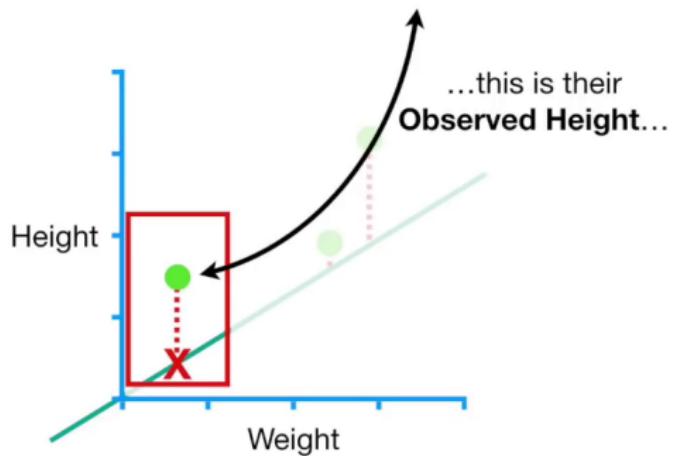
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$



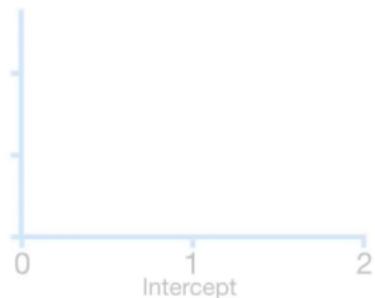
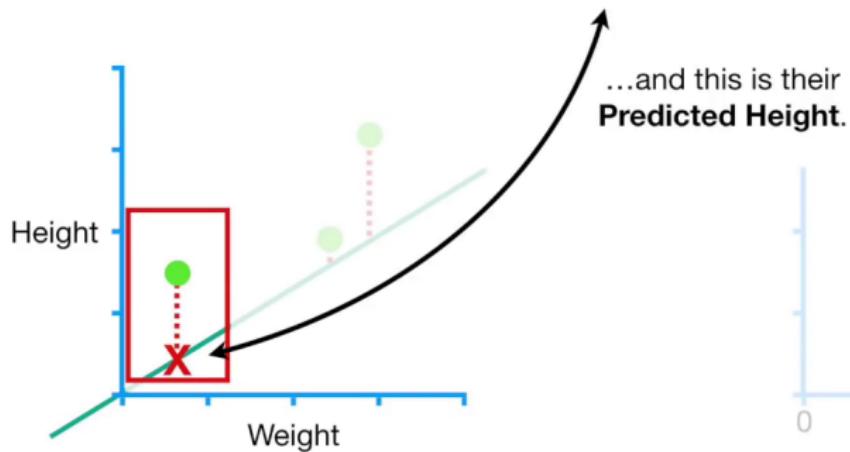
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$



Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$



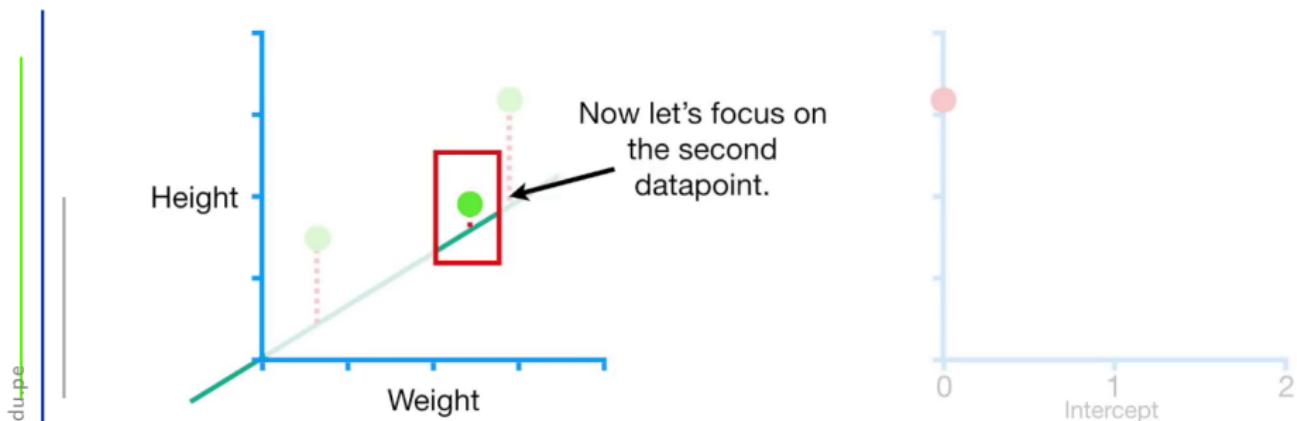
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$



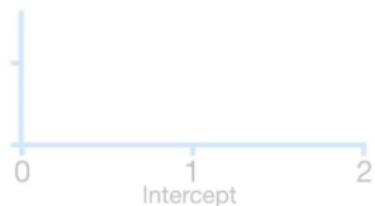
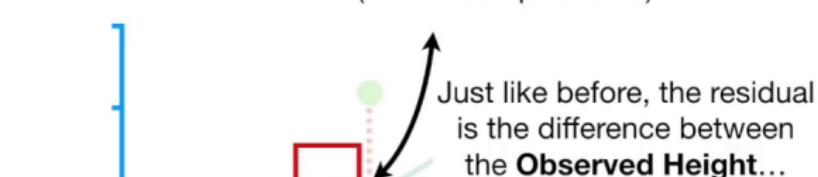
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$



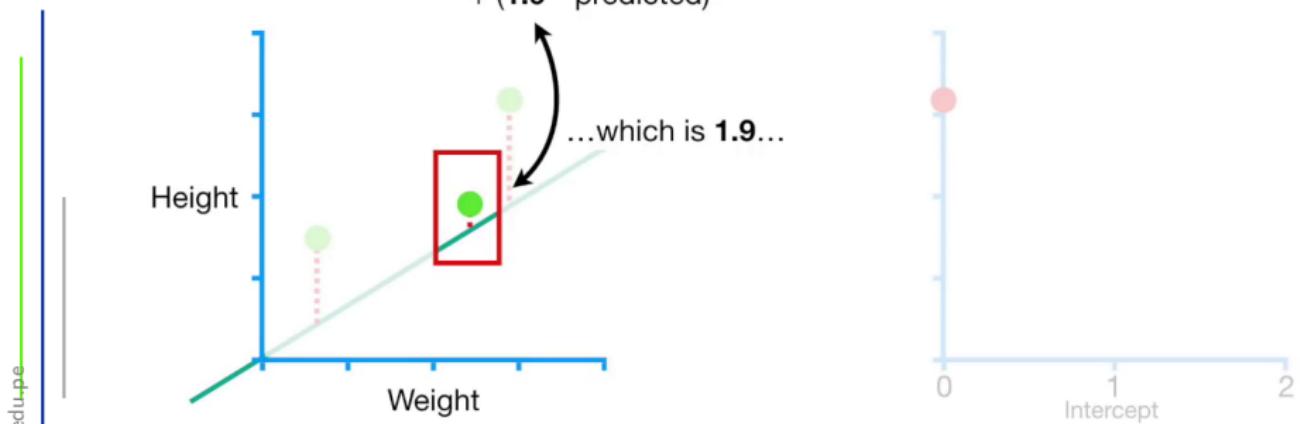
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times 0.5))^2$
+ (observed - predicted) 2



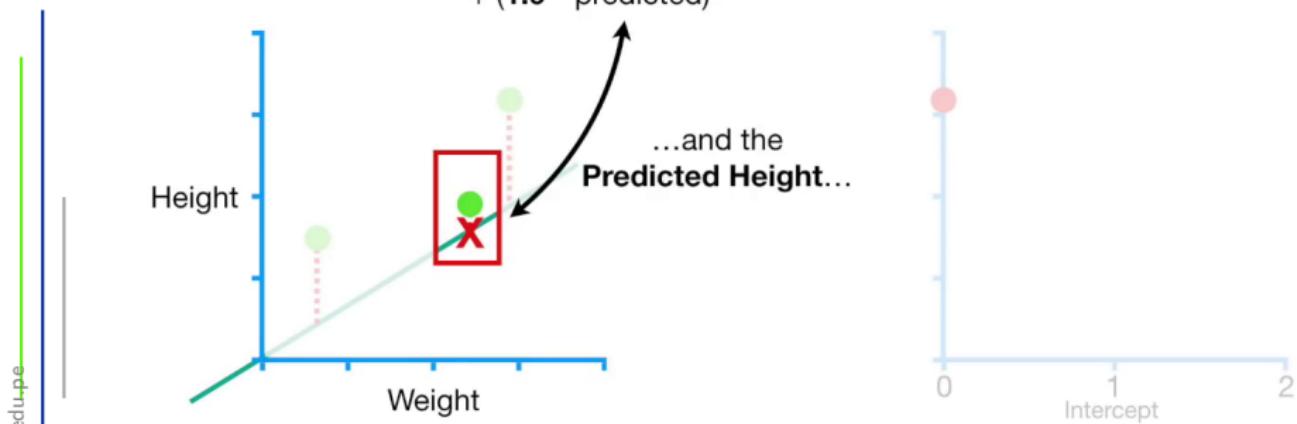
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times 0.5))^2$
+ $(1.9 - \text{predicted})^2$



Gradiente Descendiente

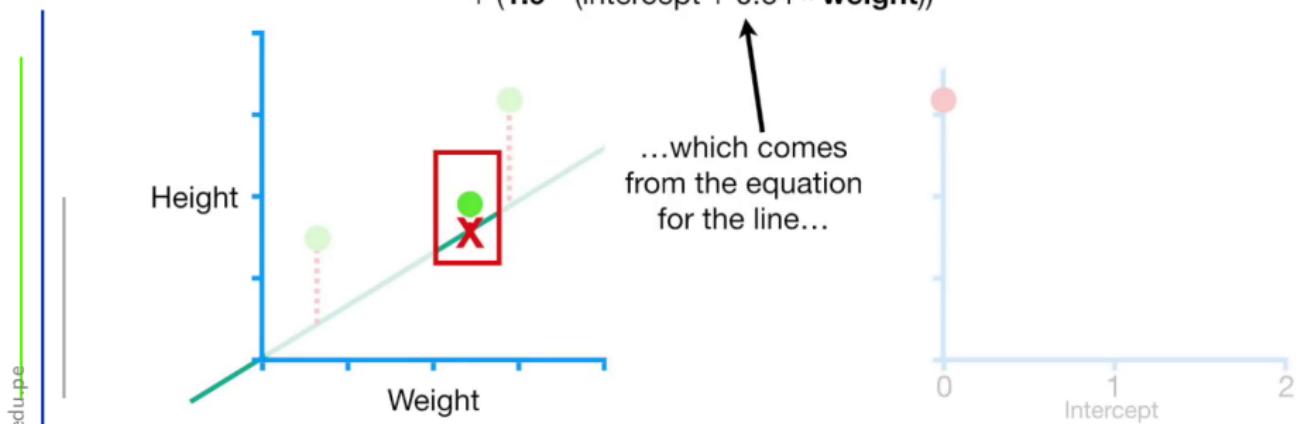
Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times 0.5))^2$
+ $(1.9 - \text{predicted})^2$



Gradiente Descendiente

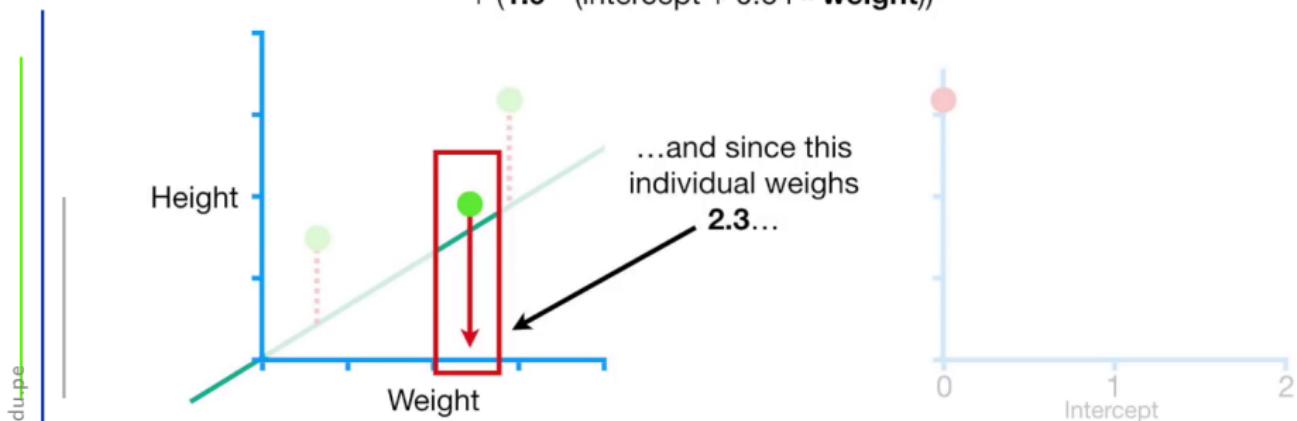
$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times \text{weight}))^2$$



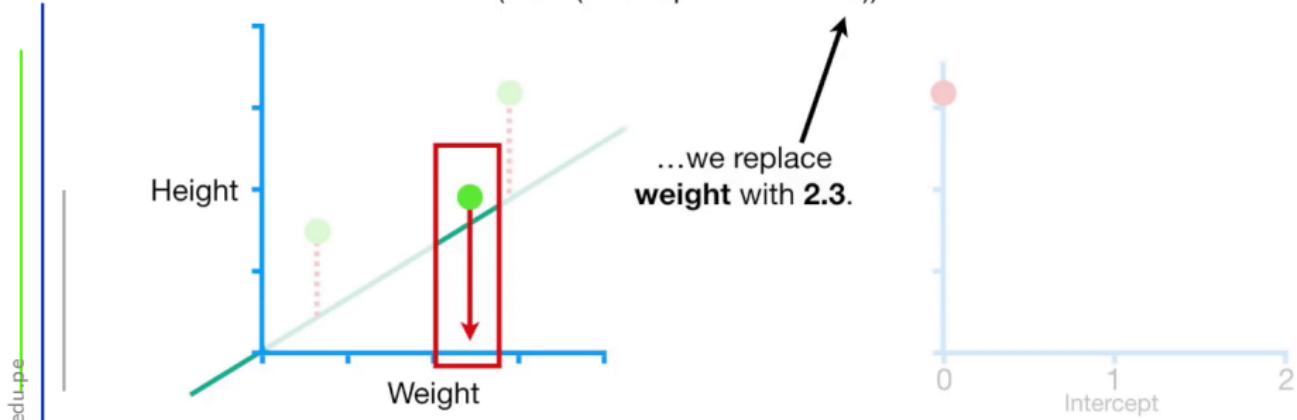
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 + (1.9 - (\text{intercept} + 0.64 \times \text{weight}))^2$$



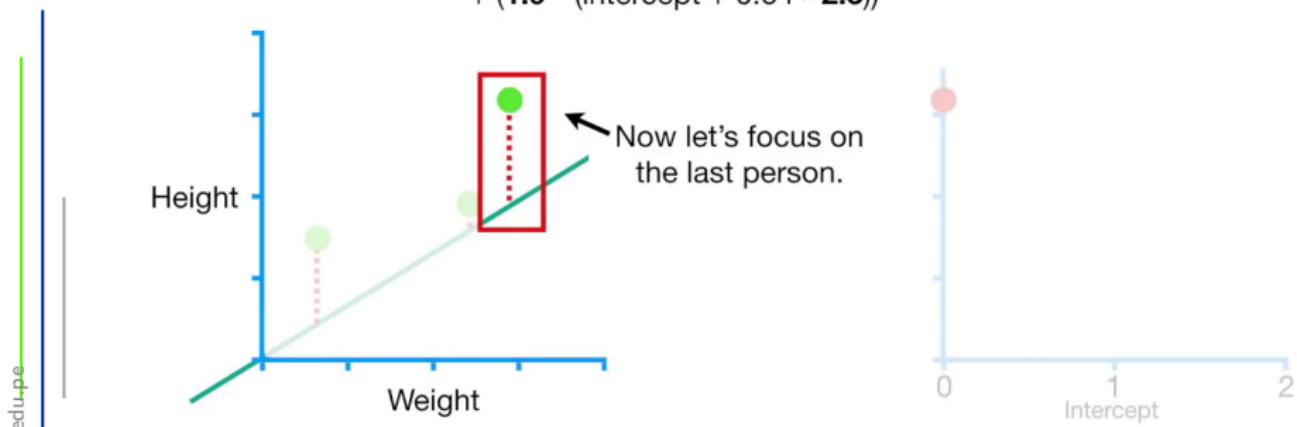
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$



Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$



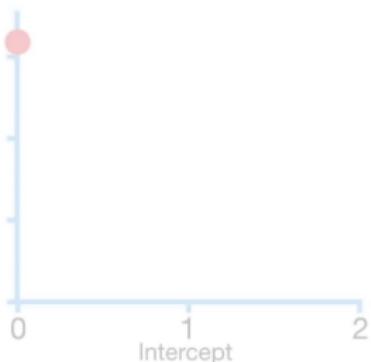
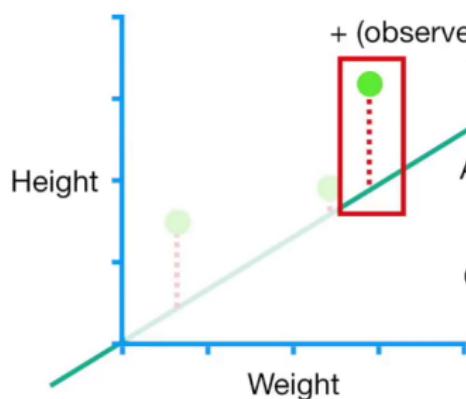
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (\text{observed} - \text{predicted})^2$$

Again, the residual is
the difference
between the
Observed Height...



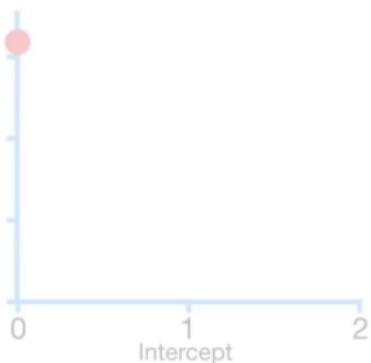
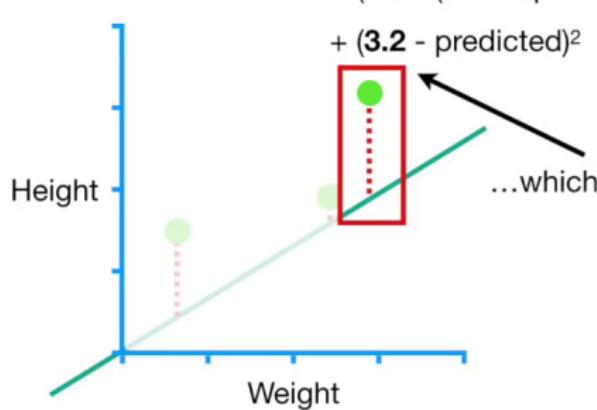
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - \text{predicted})^2$$

...which is 3.2...



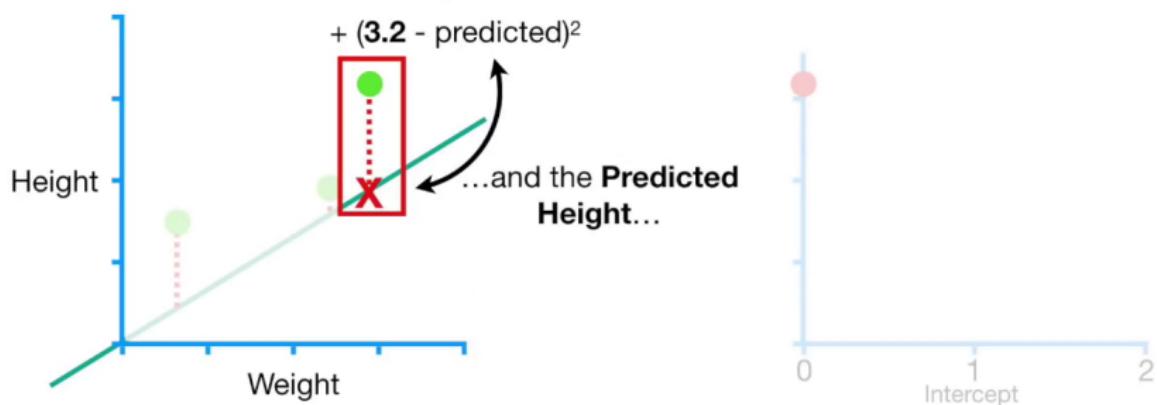
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - \text{predicted})^2$$

...and the **Predicted Height**...

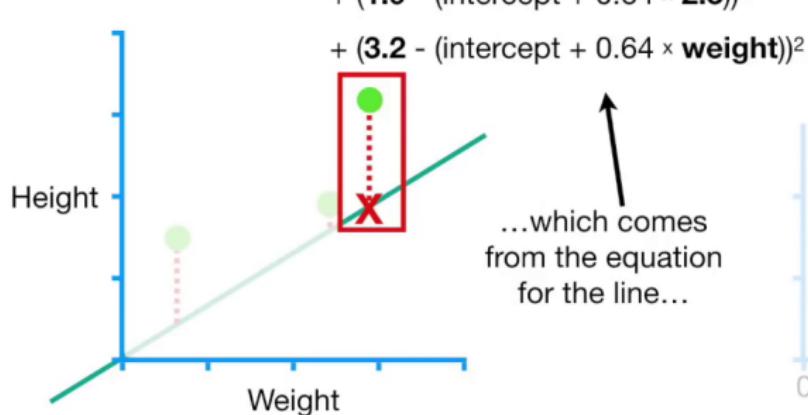


Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times \text{weight}))^2$$

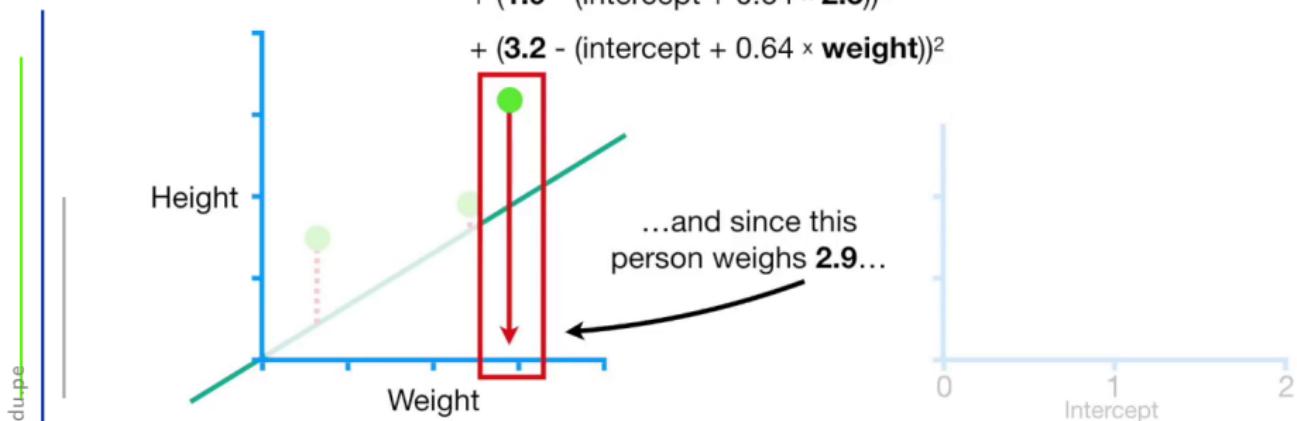


Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times \text{weight}))^2$$

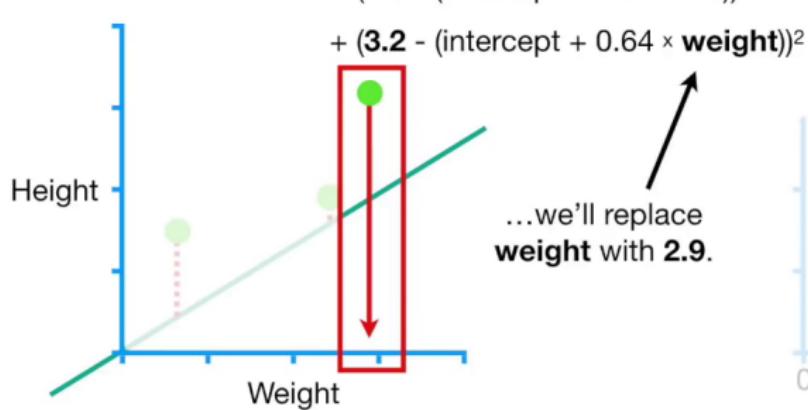


Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

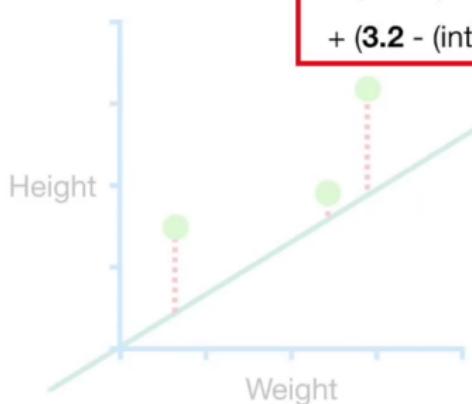
$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times \text{weight}))^2$$

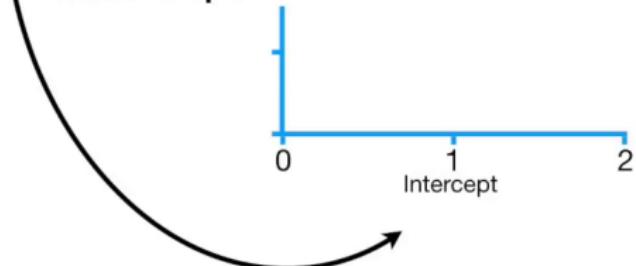


Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + 0.64 \times 2.9))^2\end{aligned}$$



Now we can easily plug in any value for the **intercept**...



Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

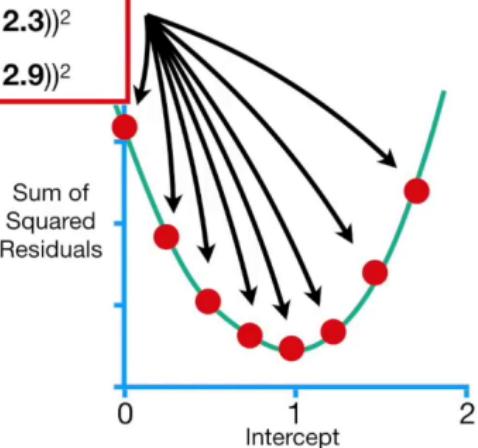
$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Height

Weight

...and get the **Sum
of the Squared
Residuals.**



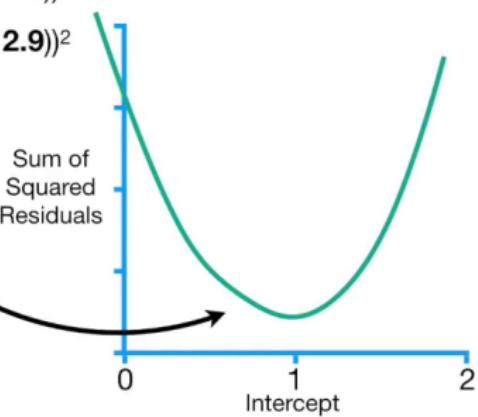
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Thus, we now have an equation for this curve...



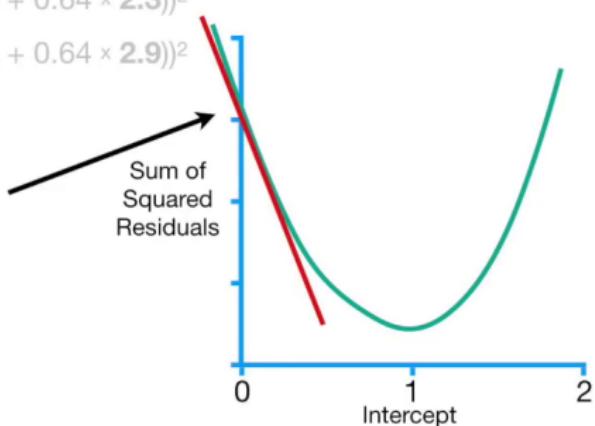
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

...and we can take the derivative of this function and determine the slope at any value for the **Intercept**.



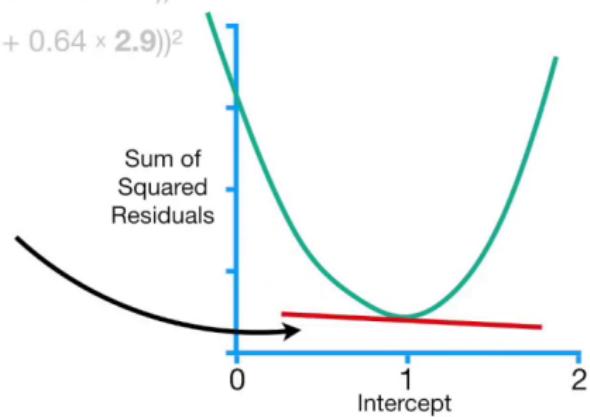
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

...and we can take the derivative of this function and determine the slope at any value for the **Intercept**.



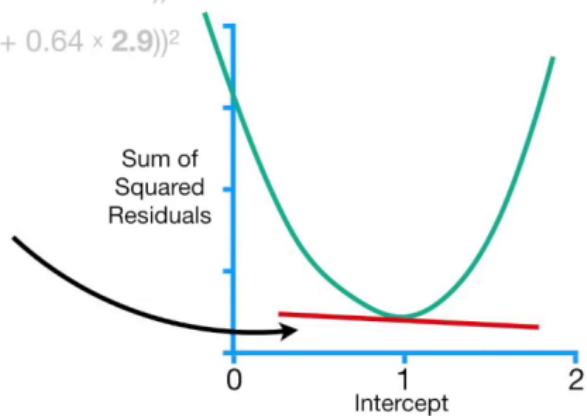
Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

...and we can take the derivative of this function and determine the slope at any value for the **Intercept**.

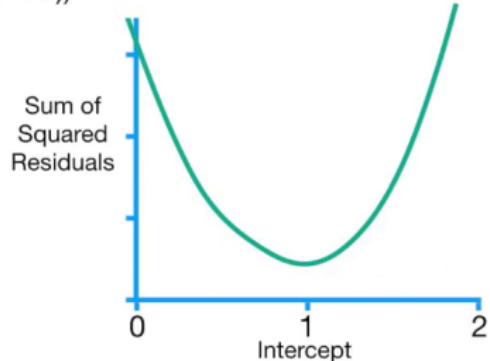


Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$
$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

So let's take the derivative
of the Sum of the
Squared Residuals with
respect to the **Intercept**.



Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} &= (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ &\quad + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ &\quad + (3.2 - (\text{intercept} + 0.64 \times 2.9))^2\end{aligned}$$

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

...the derivative of
the first part...

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times 0.5))^2$

+ $(1.9 - (\text{intercept} + 0.64 \times 2.3))^2$

+ $(3.2 - (\text{intercept} + 0.64 \times 2.9))^2$

...plus the
derivative of the
second part...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

Gradiente Descendiente

$$\text{Sum of squared residuals} = (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

...plus the derivative
of the third part.

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} &= (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ &\quad + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ &\quad + (3.2 - (\text{intercept} + 0.64 \times 2.9))^2\end{aligned}$$

Let's start by taking the derivative
of the first part.

$\frac{d}{d \text{ intercept}}$ Sum of squared residuals = $\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$

$$\begin{aligned}&\quad + \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ &\quad + \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2\end{aligned}$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 =$$

First, we'll move this part of the equation up here so that we have room to work.

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \boxed{\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2}$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 =$$



To take the derivative of
this, we need to apply...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

The Chain Rule

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$



So we start by moving the square to the front...

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

...and multiply that by the derivative of the stuff inside the parentheses.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$



$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + 0.64 \times 0.5)$$

Gradiente Descendiente

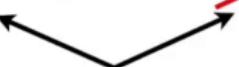
$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$



$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + 0.64 \times 0.5)$$



$$\frac{d}{d \text{ intercept}} \cancel{1.4} + (-1)\cancel{\text{intercept}} - 0.64 \cancel{\times 0.5} = -1$$



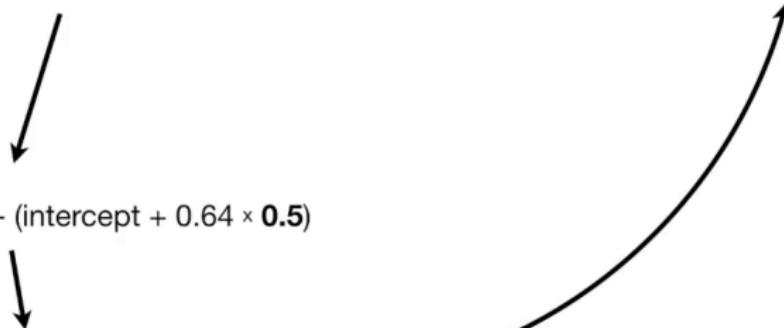
These parts don't contain a term for the **Intercept**, so they go away.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + 0.64 \times 0.5)$$

$$\frac{d}{d \text{ intercept}} 1.4 + (-1)\text{intercept} - 0.64 \times 0.5 = -1$$



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

...then we simplify by multiplying 2 by -1...

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

...then we simplify by multiplying 2 by -1...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

...and this...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

...and this...

...is the derivative
of the first part...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 = 2(1.4 - (\text{intercept} + 0.64 \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$



...so we plug it in.

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

Now we need to take the derivative of the next two parts.

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + 0.64 \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + 0.64 \times 2.9))^2$$

Gradiente Descendiente

I'll leave that as an exercise for
the viewer.

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$

$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$

$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

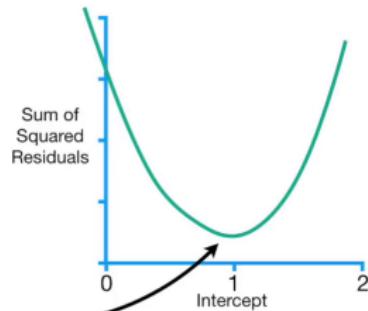


Let's move the derivative up here so that it's not taking up half of the screen.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

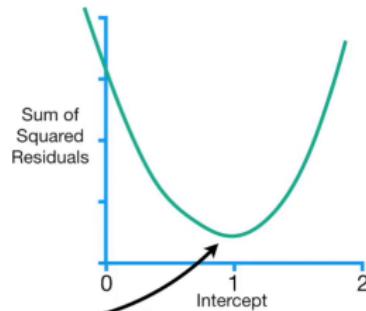
Now that we have the derivative, **Gradient Descent** will use it to find where the Sum of Squared Residuals is lowest.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

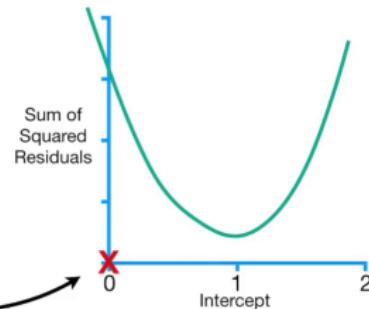
NOTE: If we were using **Least Squares** to solve for the optimal value for the **Intercept**, we would simply find where the slope of the curve = **0**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

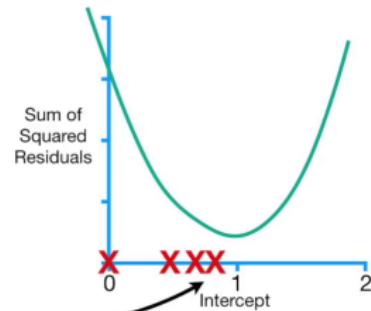
In contrast, **Gradient Descent** finds the minimum value by taking steps from an initial guess until it reaches the best value.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

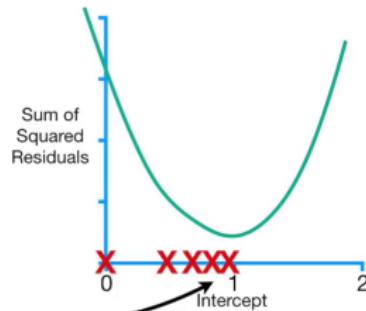
In contrast, **Gradient Descent** finds the minimum value by taking steps from an initial guess until it reaches the best value.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

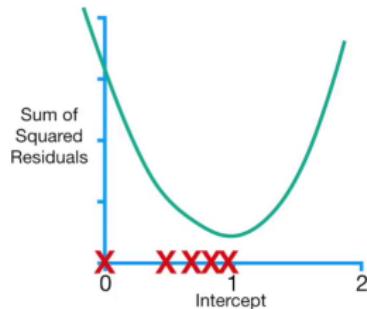
In contrast, **Gradient Descent** finds the minimum value by taking steps from an initial guess until it reaches the best value.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

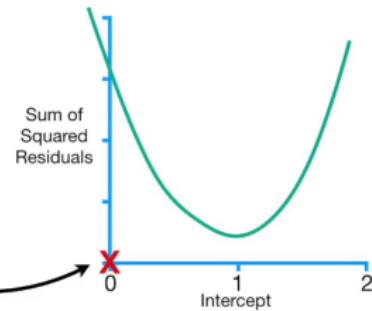
This makes **Gradient Descent** very useful when it is not possible to solve for where the derivative = 0, and this is why **Gradient Descent** can be used in so many different situations.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

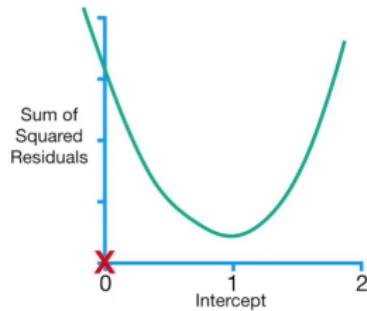
Remember, we started by setting the **Intercept** to a random number.
In this case, that was **0**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$

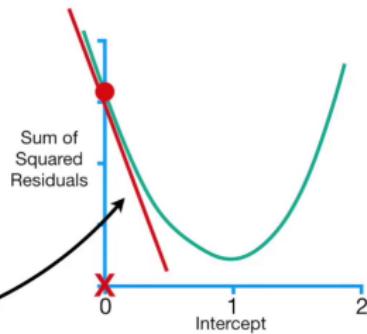
So we plug **0** into
the derivative...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

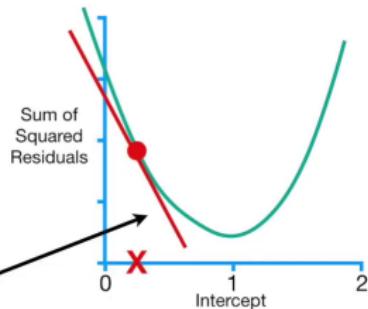
So when the **Intercept** = 0,
the slope of the curve = **-5.7**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

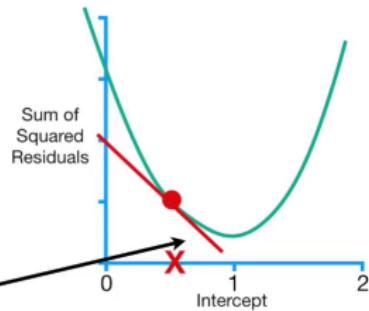
NOTE: The closer we get to the optimal value for the **Intercept**, the closer the slope of the curve gets to **0**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

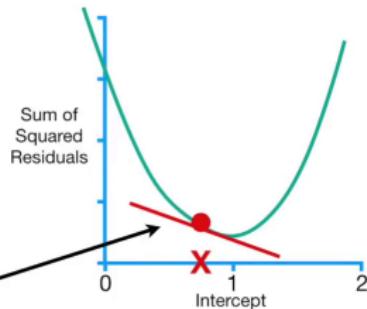
NOTE: The closer we get to the optimal value for the **Intercept**, the closer the slope of the curve gets to **0**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

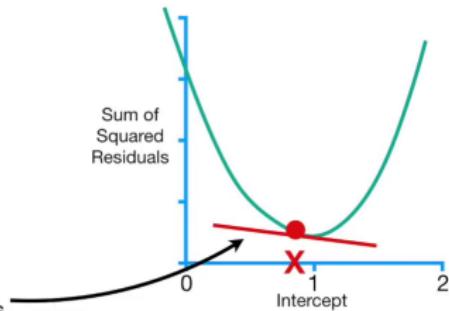
NOTE: The closer we get to the optimal value for the **Intercept**, the closer the slope of the curve gets to **0**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

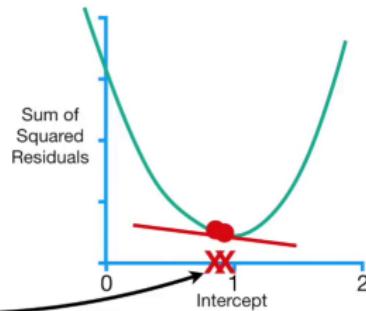
This means that when
the slope of the curve is
close to 0...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

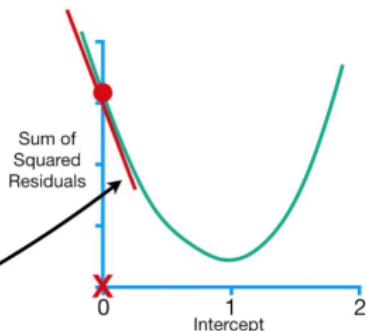
...then we should take baby steps, because we are close to the optimal value...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

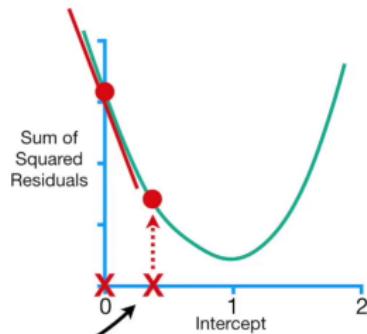
...and when the slope is
far from 0...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

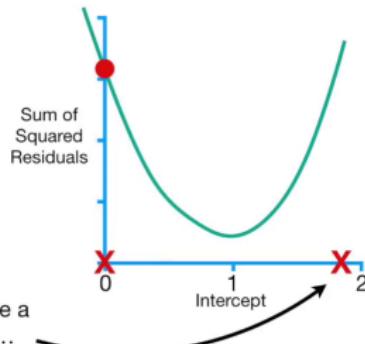
...then we should take big steps,
because we are far from the
optimal value.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

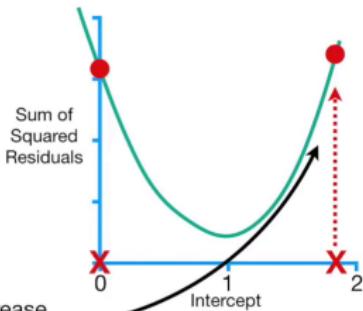
However, if we take a super huge step...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

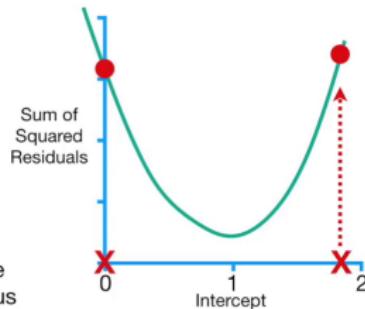
...then we would increase
the Sum of the Squared
Residuals!



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

So the size of the step should be related to the slope, since it tells us if we should take a baby step or a big step, but we need to make sure the big step is not too big.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0 + 0.64 \times 0.5))$$

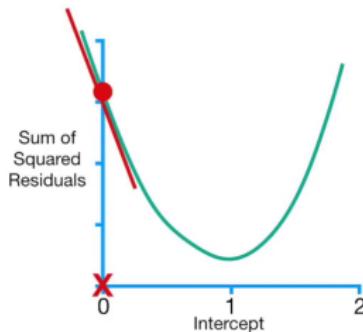
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$

$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$

$$= -5.7$$

Step Size = -5.7

Gradient Descent determines the Step Size by multiplying the slope...

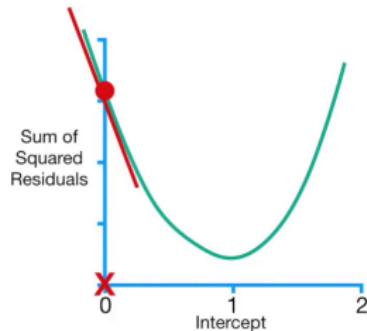


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1$$

...by a small number called
The Learning Rate.

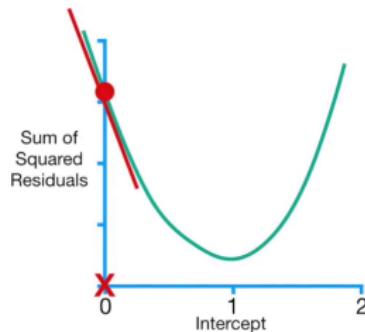


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

When the **Intercept** = 0, the
Step Size = -0.57.



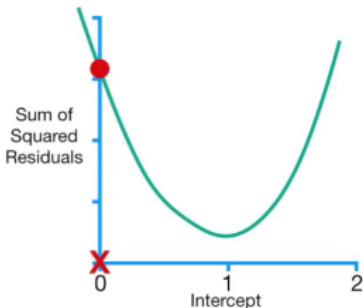
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

New Intercept = ←

With the **Step Size**,
we can calculate a
New Intercept.



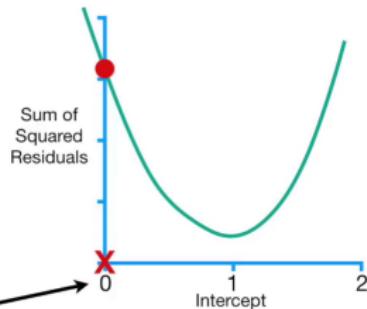
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

$$\text{New Intercept} = \text{Old Intercept} - \text{Step Size}$$

The **New Intercept** is
the **Old Intercept**...



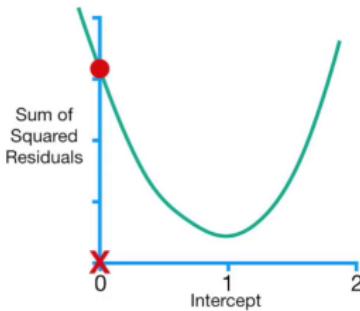
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

$$\text{New Intercept} = \text{Old Intercept} - \text{Step Size}$$

...minus the **Step Size**.

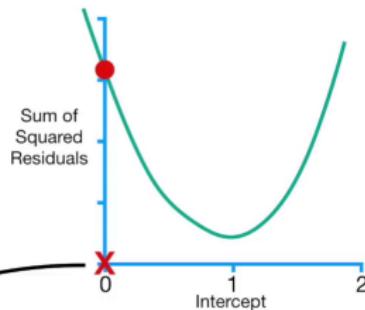


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

New Intercept = Old Intercept - Step Size



So we plug in the numbers...

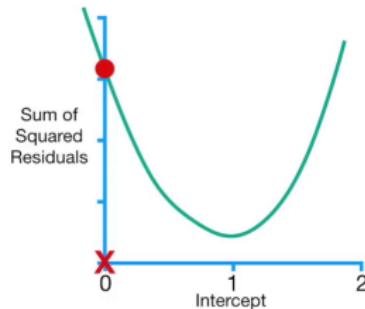
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = \boxed{-0.57}$$

$$\text{New Intercept} = 0 - (-0.57)$$

So we plug in the numbers...



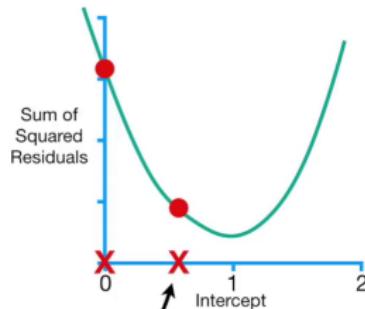
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

$$\text{New Intercept} = 0 - (-0.57) = 0.57$$

...and the New Intercept = 0.57.

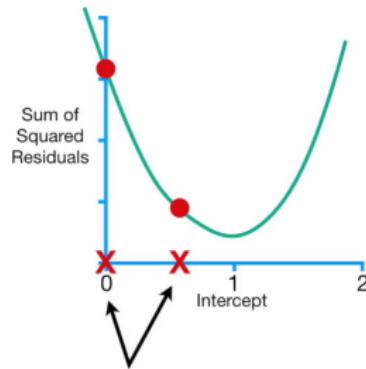


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0 + 0.64 \times 2.9))$$
$$= -5.7$$

$$\text{Step Size} = -5.7 \times 0.1 = -0.57$$

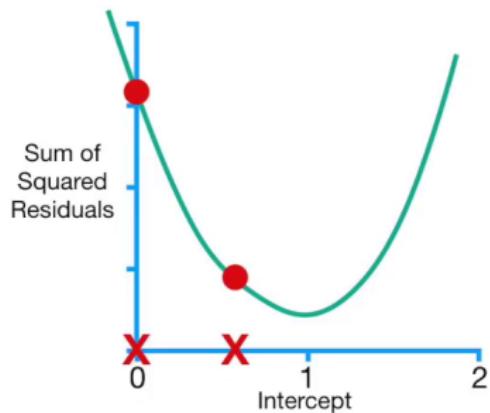
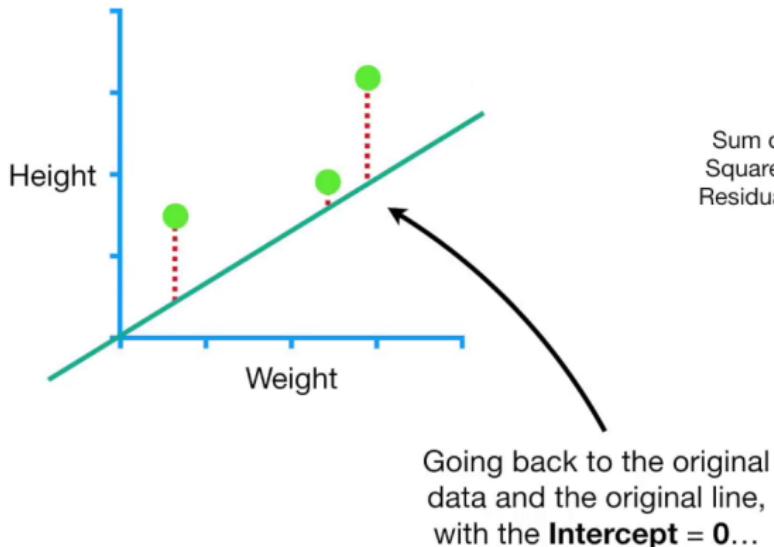
$$\text{New Intercept} = 0 - (-0.57) = 0.57$$



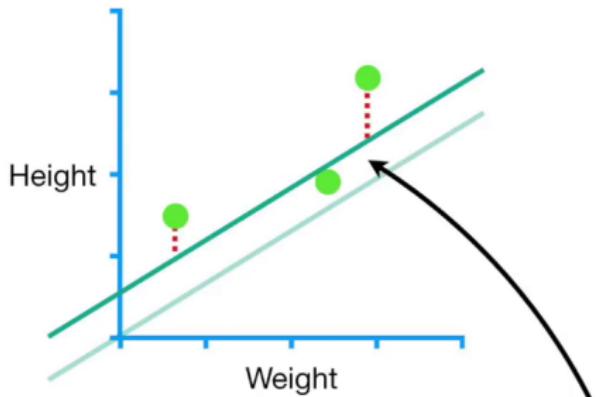
In one big step, we moved much closer to the optimal value for the **Intercept**.

Gradiente Descendiente

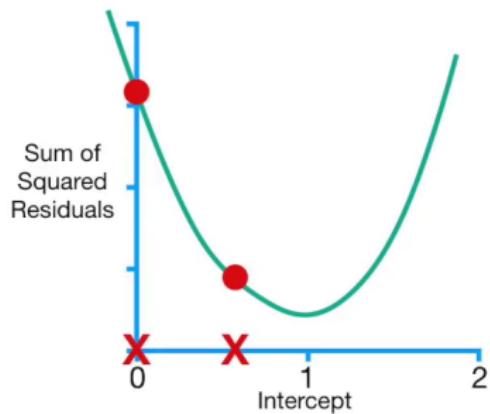
ehinojosa@unsa.edu.pe



Gradiente Descendiente

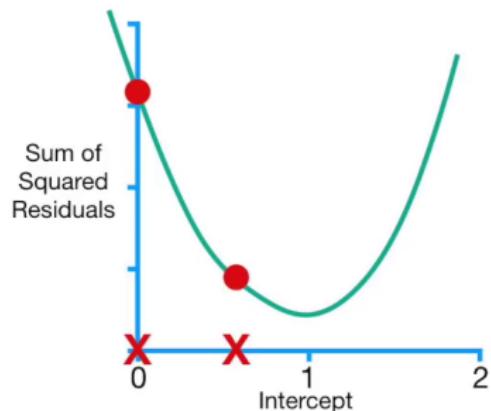
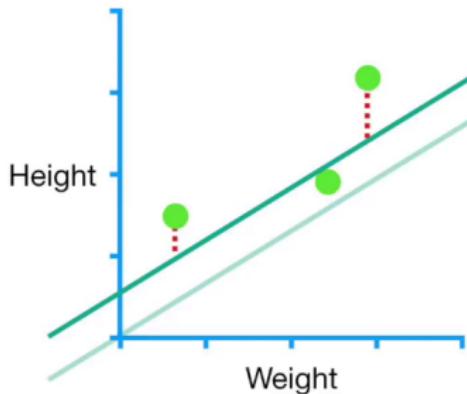


...we can see how much the residuals shrink when the
Intercept = 0.57.



Gradiente Descendiente

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Now let's take another step
closer to the optimal value
for the **Intercept**.

Gradiente Descendiente

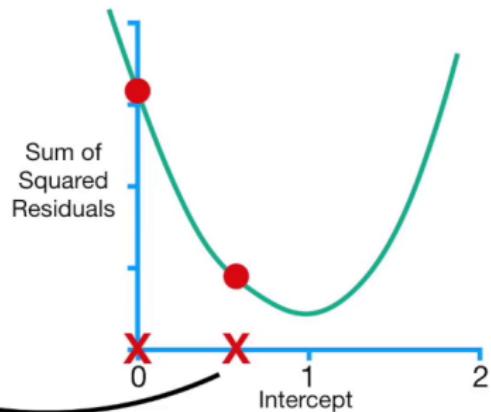
$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$

$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$

$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

To take another step, we go back to the derivative and plug in the **New Intercept (0.57)**...



Gradiente Descendiente

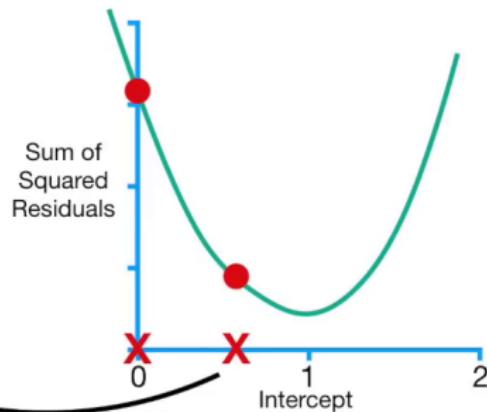
$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0.57 + 0.64 \times 0.5))$$

$$+ -2(1.9 - (0.57 + 0.64 \times 2.3))$$

$$+ -2(3.2 - (0.57 + 0.64 \times 2.9))$$

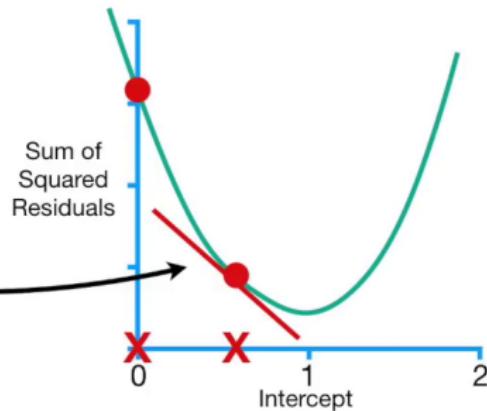
To take another step, we go back to the derivative and plug in the **New Intercept (0.57)**...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0.57 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0.57 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0.57 + 0.64 \times 2.9))$$
$$= \boxed{-2.3}$$

...and that tells us the slope of the curve = **-2.3**.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0.57 + 0.64 \times 0.5))$$

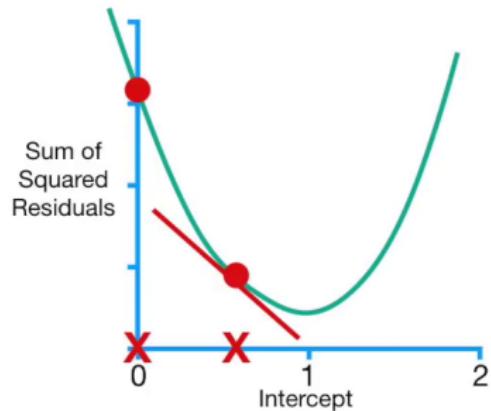
$$+ -2(1.9 - (0.57 + 0.64 \times 2.3))$$

$$+ -2(3.2 - (0.57 + 0.64 \times 2.9))$$

$$= -2.3$$

Step Size = Slope × Learning Rate

Now let's calculate the
Step Size...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0.57 + 0.64 \times 0.5))$$

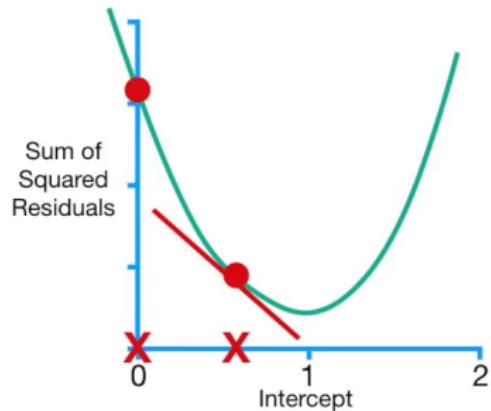
$$+ -2(1.9 - (0.57 + 0.64 \times 2.3))$$

$$+ -2(3.2 - (0.57 + 0.64 \times 2.9))$$

$$= -2.3$$

Step Size = $-2.3 \times \text{Learning Rate}$

...by plugging in **-2.3** for the **Slope**...



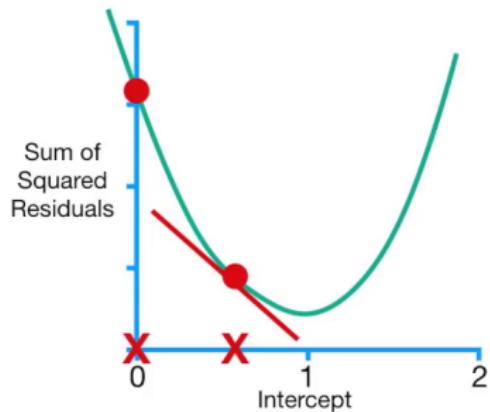
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \begin{aligned} & \text{Sum of squared residuals} = \\ & -2(1.4 - (0.57 + 0.64 \times 0.5)) \\ & + -2(1.9 - (0.57 + 0.64 \times 2.3)) \\ & + -2(3.2 - (0.57 + 0.64 \times 2.9)) \\ & = -2.3 \end{aligned}$$

Step Size = -2.3×0.1



...and **0.1** for the
Learning Rate.

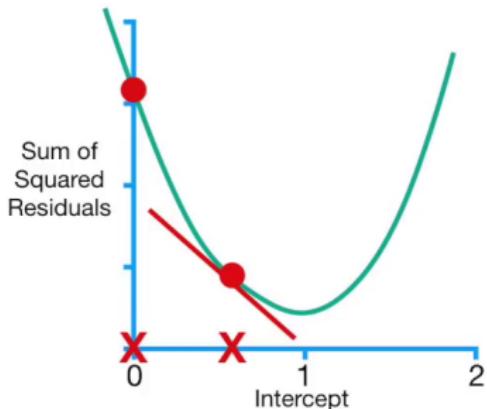


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \begin{aligned} & \text{Sum of squared residuals} = \\ & -2(1.4 - (0.57 + 0.64 \times 0.5)) \\ & + -2(1.9 - (0.57 + 0.64 \times 2.3)) \\ & + -2(3.2 - (0.57 + 0.64 \times 2.9)) \\ & = -2.3 \end{aligned}$$

Step Size = $-2.3 \times 0.1 = -0.23$

Ultimately, the **Step Size** is **-0.23**...

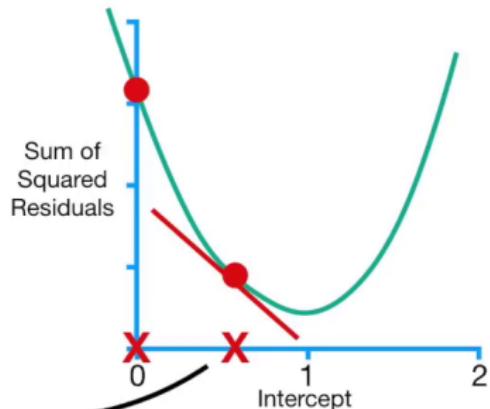


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \begin{aligned} & \text{Sum of squared residuals} = \\ & -2(1.4 - (0.57 + 0.64 \times 0.5)) \\ & + -2(1.9 - (0.57 + 0.64 \times 2.3)) \\ & + -2(3.2 - (0.57 + 0.64 \times 2.9)) \\ & = -2.3 \end{aligned}$$

Step Size = $-2.3 \times 0.1 = -0.23$

New Intercept = $0.57 - \text{Step Size}$



...and the **New Intercept**...

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0.57 + 0.64 \times 0.5))$$

$$+ -2(1.9 - (0.57 + 0.64 \times 2.3))$$

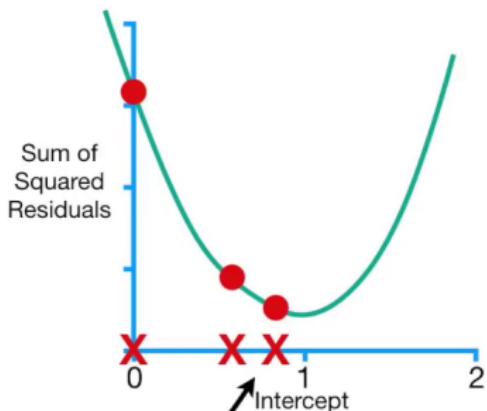
$$+ -2(3.2 - (0.57 + 0.64 \times 2.9))$$

$$= -2.3$$

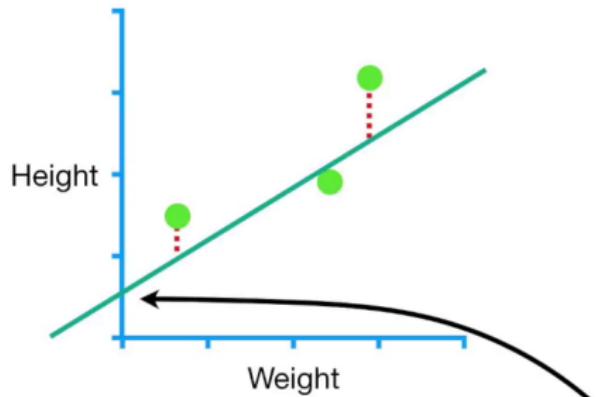
Step Size = $-2.3 \times 0.1 = -0.23$

New Intercept = $0.57 - (-0.23) = 0.8$

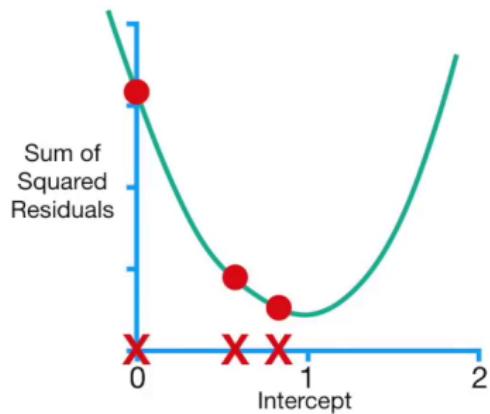
...and the New Intercept = 0.8



Gradiente Descendiente

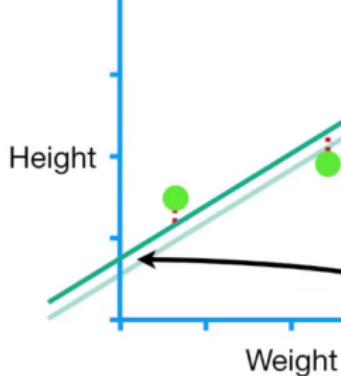


Now we can compare the residuals when the
Intercept = 0.57...

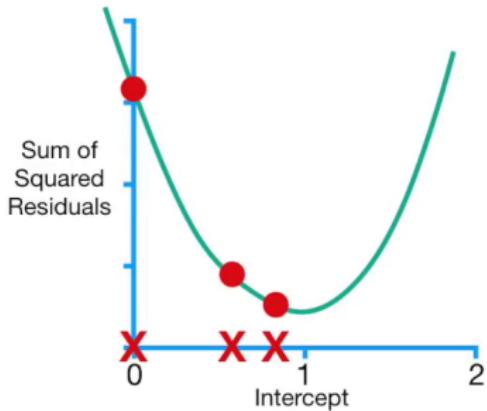


Gradiente Descendiente

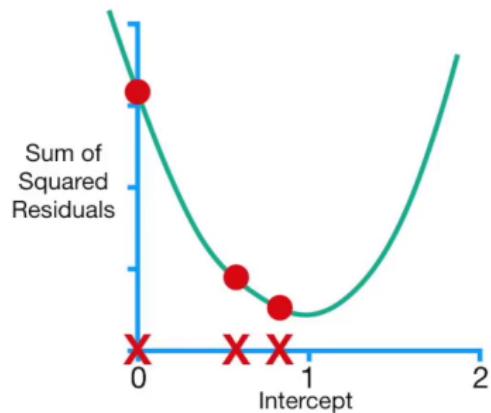
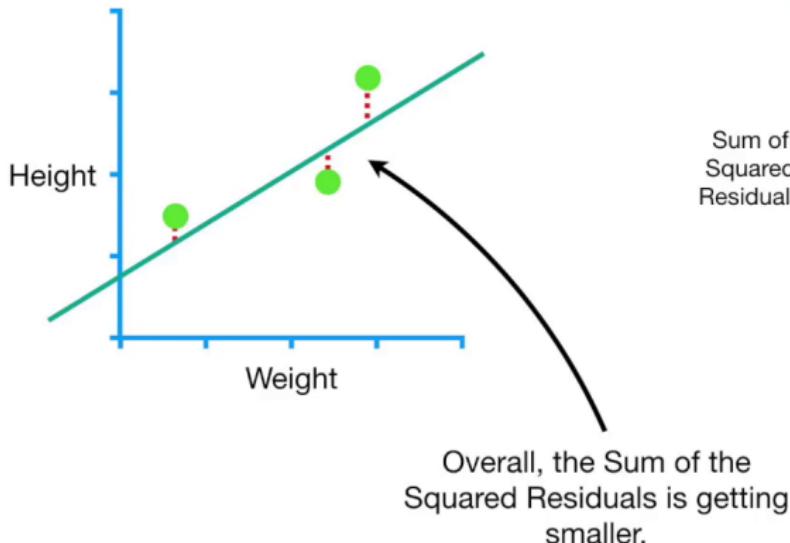
ehinojosa@unsa.edu.pe



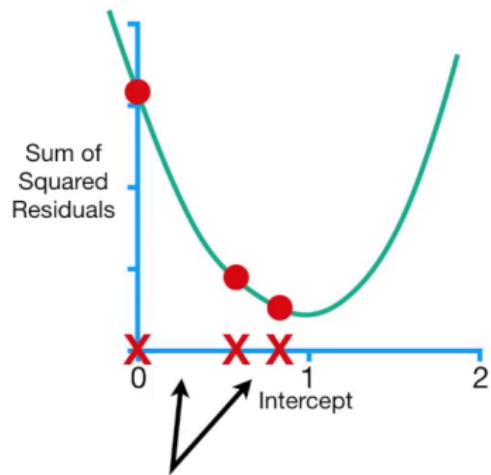
...to when the
Intercept = 0.8



Gradiente Descendiente



Gradiente Descendiente

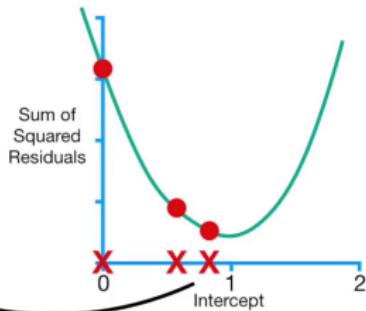


Notice that the first step was relatively large compared to the second step.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + 0.64 \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + 0.64 \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + 0.64 \times 2.9))$$

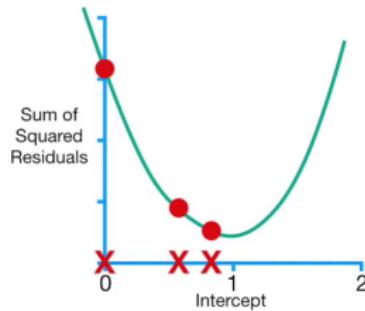
Now let's calculate the derivative at the
New Intercept (0.8)...



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0.8 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0.8 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0.8 + 0.64 \times 2.9))$$
$$= \boxed{-0.9}$$

...and we get **-0.9**.

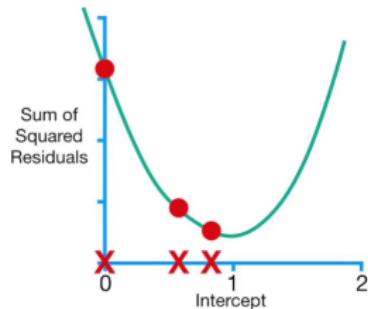


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0.8 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0.8 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0.8 + 0.64 \times 2.9))$$
$$= -0.9$$

Step Size = Slope × Learning Rate

The Step Size...

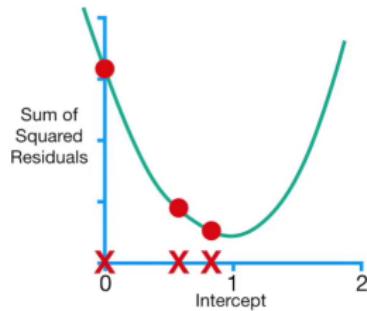


Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0.8 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0.8 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0.8 + 0.64 \times 2.9))$$
$$= -0.9$$

$$\text{Step Size} = -0.9 \times 0.1 = \mathbf{-0.09}$$

The Step Size = -0.09...



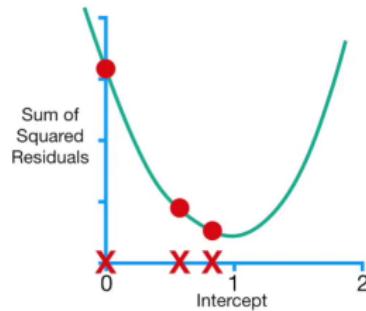
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0.8 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0.8 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0.8 + 0.64 \times 2.9))$$
$$= -0.9$$

$$\text{Step Size} = -0.9 \times 0.1 = -0.09$$

New Intercept = Old Intercept - Step Size

...and the **New Intercept**...



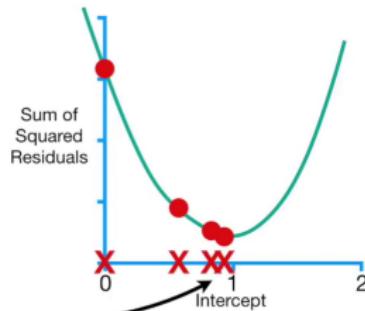
Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} =$$
$$-2(1.4 - (0.8 + 0.64 \times 0.5))$$
$$+ -2(1.9 - (0.8 + 0.64 \times 2.3))$$
$$+ -2(3.2 - (0.8 + 0.64 \times 2.9))$$
$$= -0.9$$

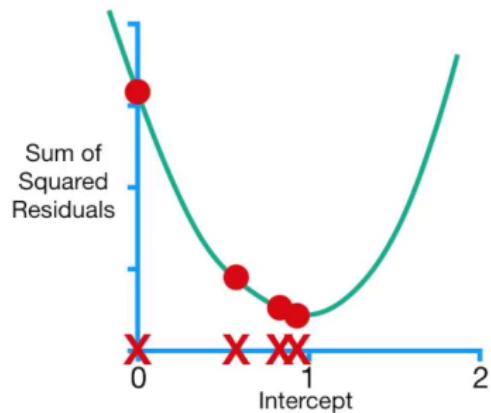
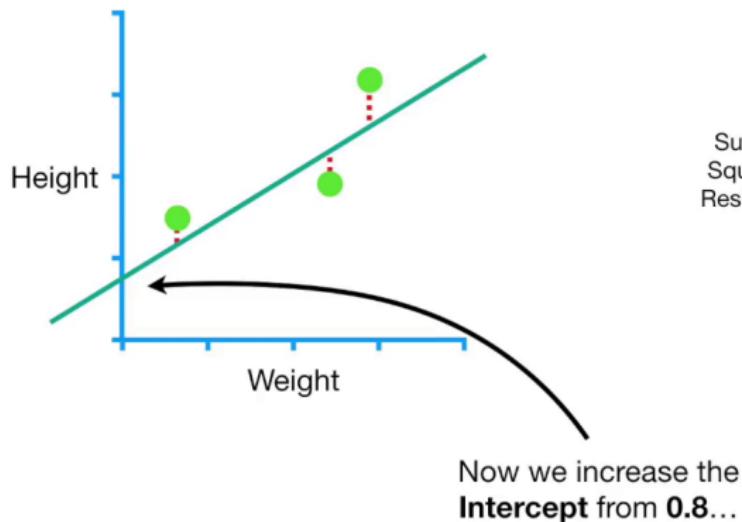
$$\text{Step Size} = -0.9 \times 0.1 = -0.09$$

New Intercept = $0.8 - (-0.09) = 0.89$

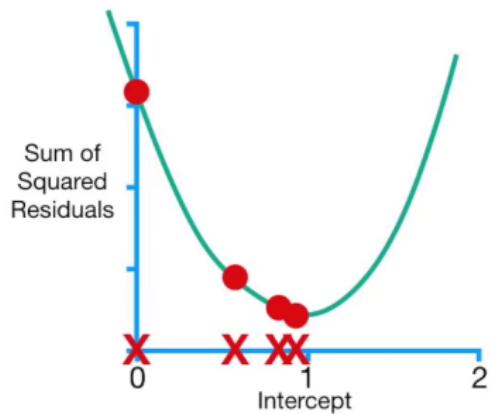
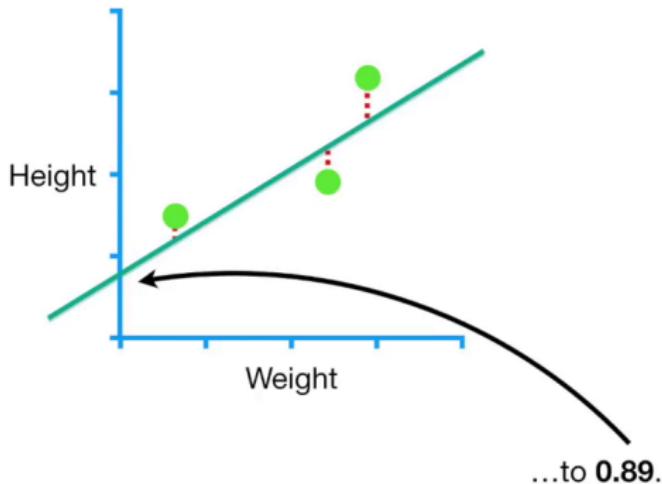
...and the New Intercept = 0.89



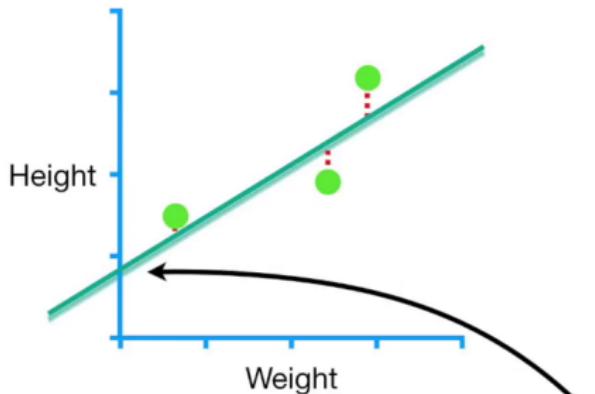
Gradiente Descendiente



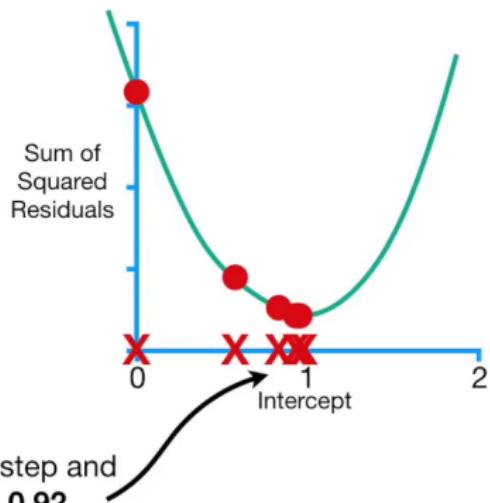
Gradiente Descendiente



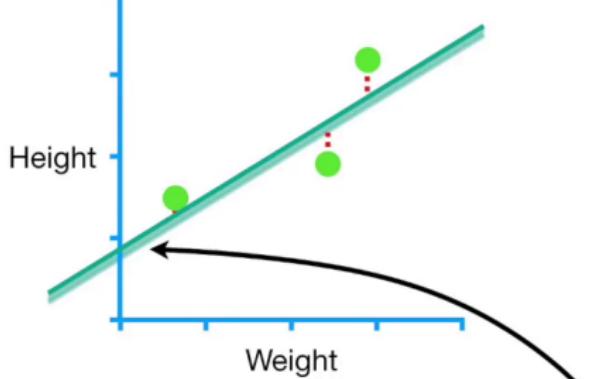
Gradiente Descendiente



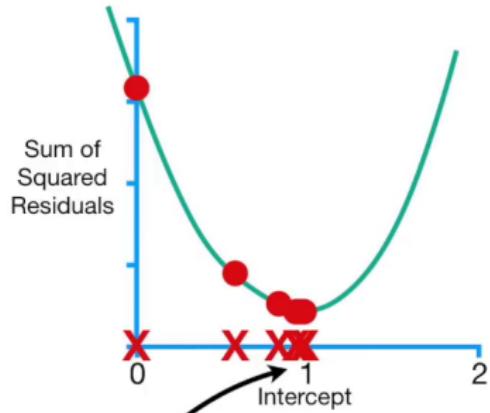
Then we take another step and
the **New Intercept = 0.92...**



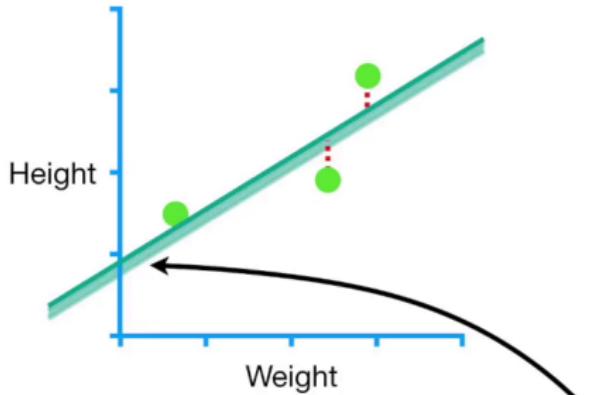
Gradiente Descendiente



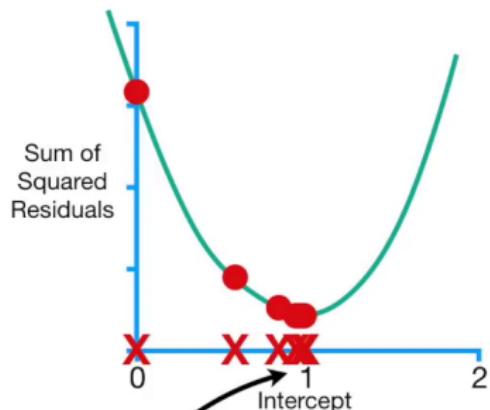
...and then we take another
step and the
New Intercept = 0.94...



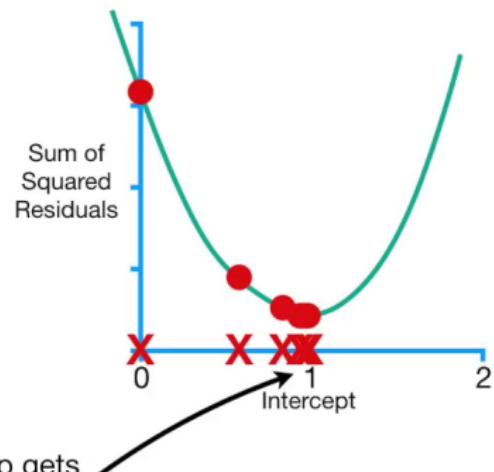
Gradiente Descendiente



...and then we take another
step and the
New Intercept = 0.95.



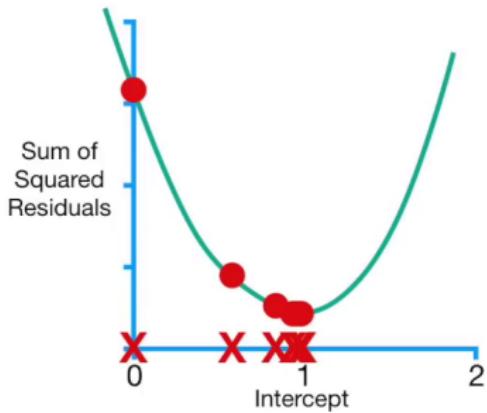
Gradiente Descendiente



Notice how each step gets smaller and smaller the closer we get to the bottom of the curve.

Gradiente Descendiente

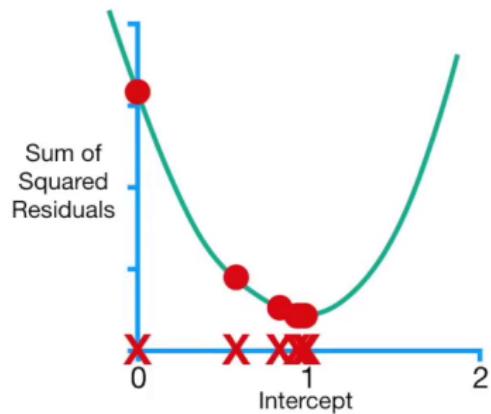
After 6 steps, the **Gradient Descent** estimate for the **Intercept** is **0.95**.



Gradiente Descendiente

After 6 steps, the **Gradient Descent** estimate for the **Intercept** is **0.95**.

NOTE: The **Least Squares** estimate for the intercept is also **0.95**.

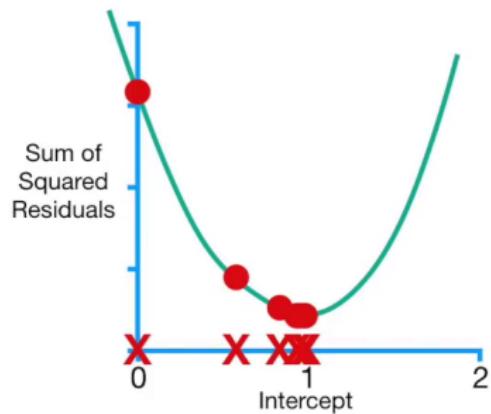


Gradiente Descendiente

After 6 steps, the **Gradient Descent** estimate for the **Intercept** is **0.95**.

NOTE: The **Least Squares** estimate for the intercept is also **0.95**.

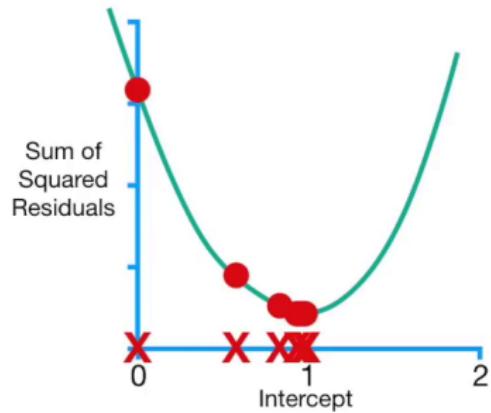
So we know that **Gradient Descent** has done its job, but without comparing its solution to a gold standard, how does **Gradient Descent** know to stop taking steps?



Gradiente Descendiente

Gradient Descent stops
when the **Step Size** is **Very Close To 0**.

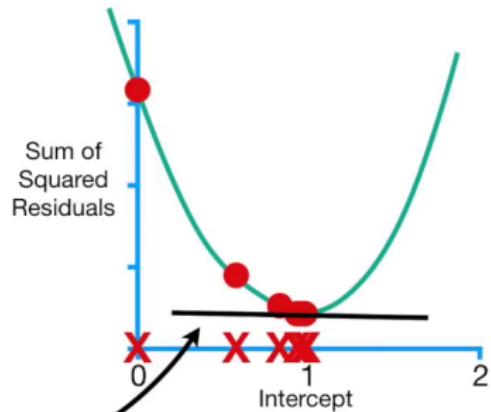
Step Size = Slope \times Learning Rate



Gradiente Descendiente

The **Step Size** will be **Very Close to 0** when the **Slope** is very close to **0**.

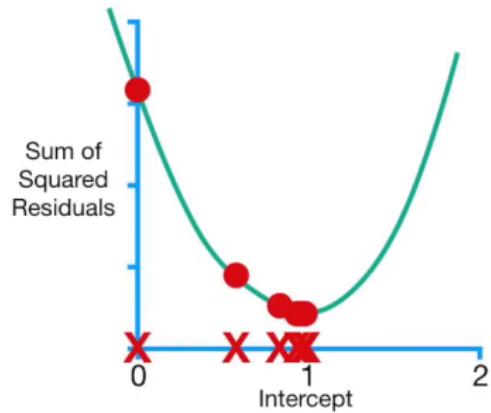
$$\text{Step Size} = \boxed{\text{Slope}} \times \text{Learning Rate}$$



Gradiente Descendiente

In practice, the
Minimum Step Size = 0.001
or smaller.

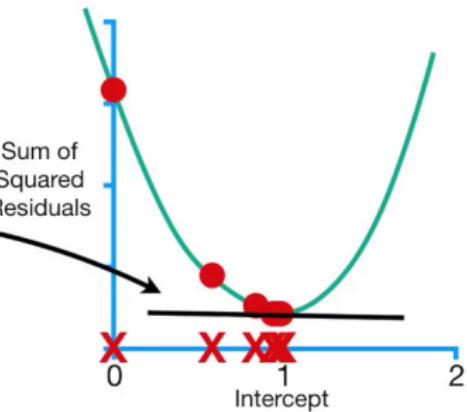
$$\text{Step Size} = \text{Slope} \times \text{Learning Rate}$$



Gradiente Descendiente

So if this **slope** = 0.009...

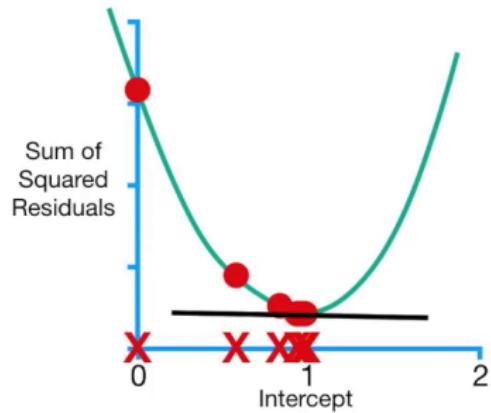
Step Size = Slope × Learning Rate



Gradiente Descendiente

Then we would plug in
0.009 for the **Slope** and 0.1
for the **Learning Rate..**

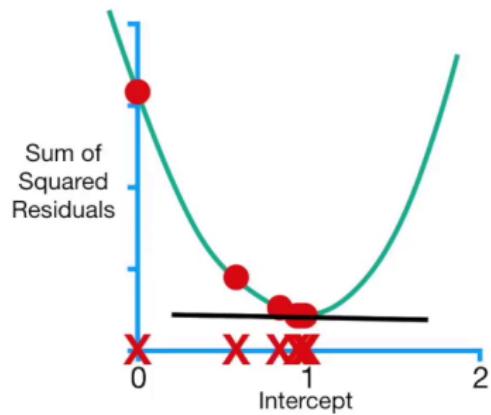
$$\text{Step Size} = \text{Slope} \times \text{Learning Rate}$$



Gradiente Descendiente

Then we would plug in
0.009 for the **Slope** and **0.1**
for the **Learning Rate..**

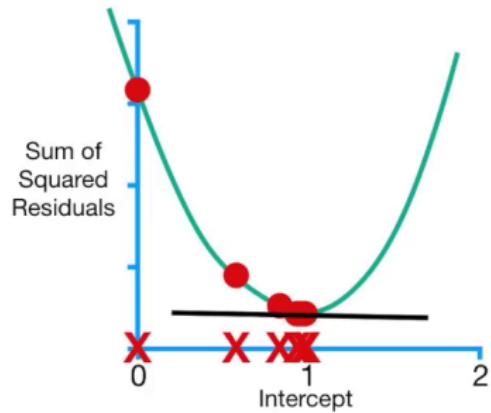
$$\text{Step Size} = 0.009 \times 0.1$$



Gradiente Descendiente

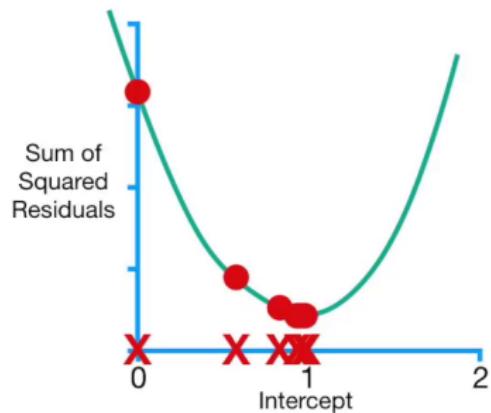
...and get **0.0009**, which is smaller than **0.001**, so **Gradient Descent** would stop.

$$\text{Step Size} = 0.009 \times 0.1 = 0.0009$$



Gradiente Descendiente

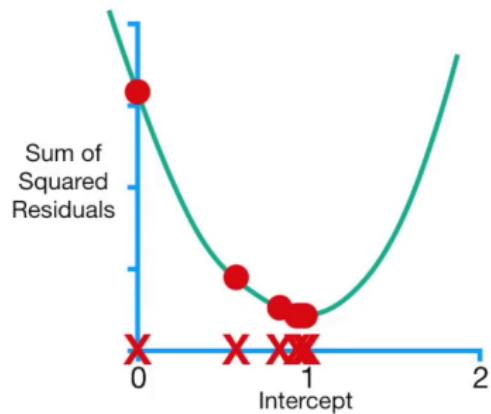
That said, **Gradient Descent** also includes a limit on the number of steps it will take before giving up.



Gradiente Descendiente

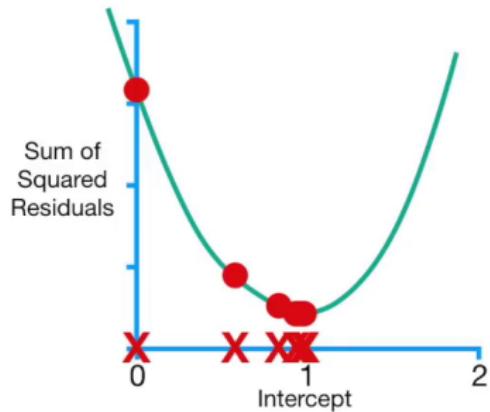
That said, **Gradient Descent** also includes a limit on the number of steps it will take before giving up.

In practice, the **Maximum Number of Steps = 1,000** or greater.



Gradiente Descendiente

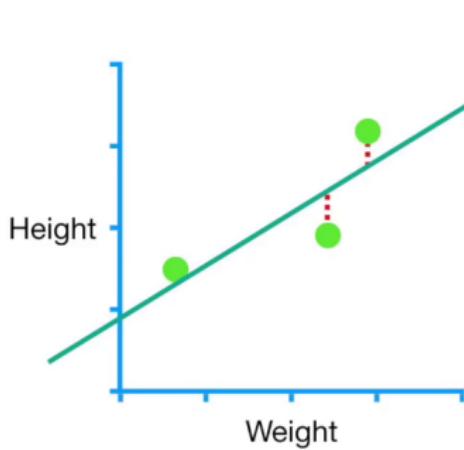
So, even if the **Step Size** is large, if there have been more than the **Maximum Number of Steps**, Gradient Descent will stop.



Gradiente Descendiente

Predicted Height = intercept + $0.64 \times \text{Weight}$

Now that we understand
how **Gradient Descent** can
estimate the **Intercept**...

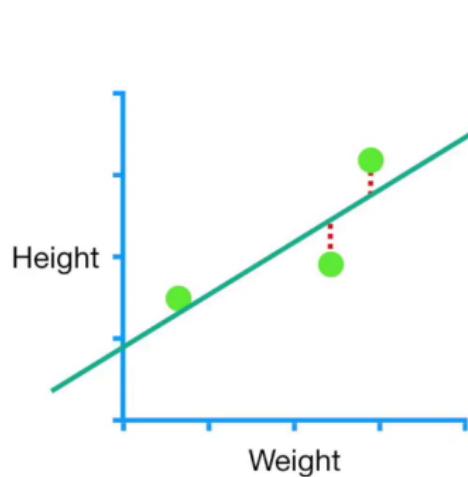


Gradiente Descendiente

Predicted Height = intercept + slope \times **Weight**



...let's talk about how to
estimate the **Intercept** and
the **Slope**.

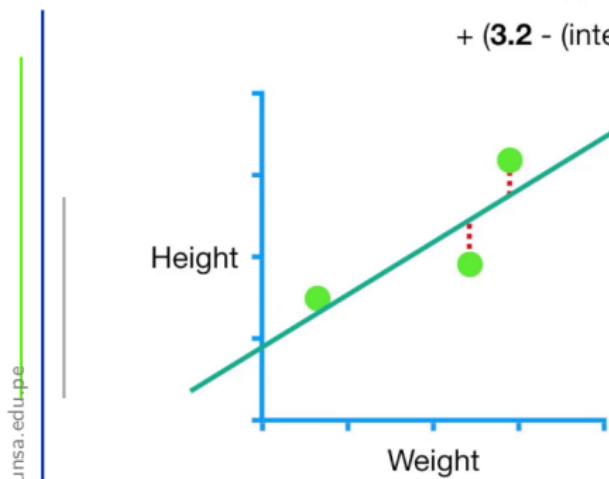


Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$



Just like before, we will use the Sum of the Squared Residuals as the **Loss Function**

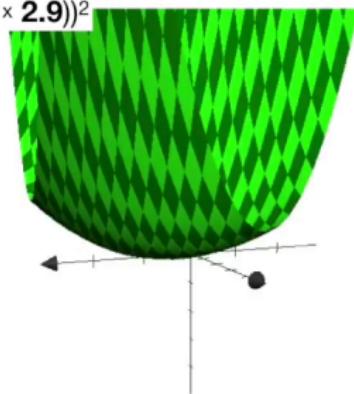
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

This is a 3-D graph of the
Loss Function for different
values for the **Intercept** and
the **Slope**



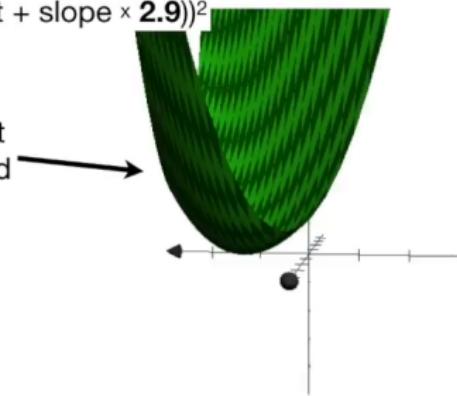
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

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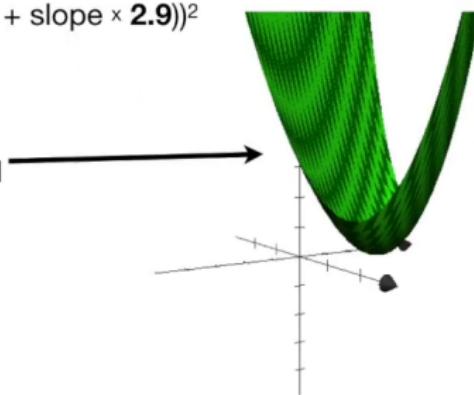
This is a 3-D graph of the
Loss Function for different
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Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$
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This is a 3-D graph of the
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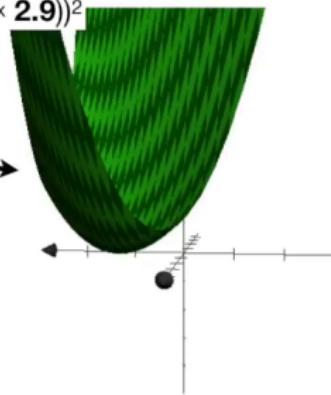
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

This is a 3-D graph of the
Loss Function for different
values for the **Intercept** and
the **Slope**



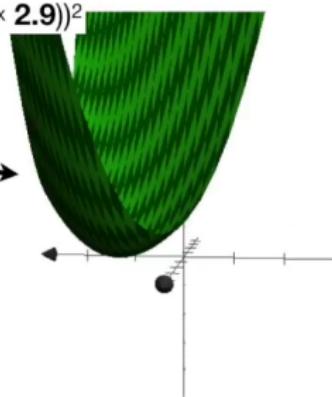
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

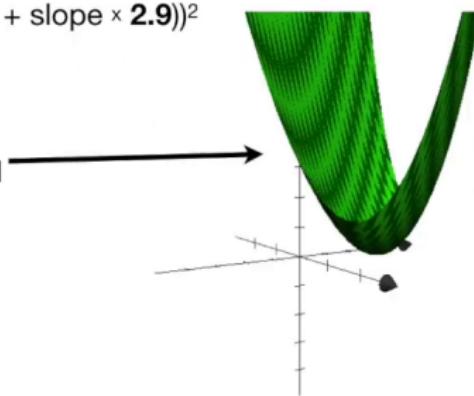
This is a 3-D graph of the
Loss Function for different
values for the **Intercept** and
the **Slope**



Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$
+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

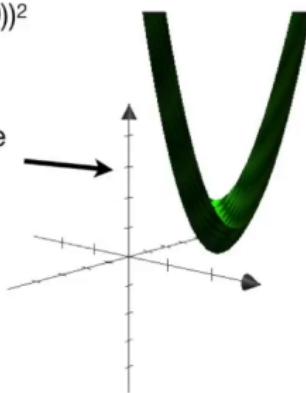
This is a 3-D graph of the
Loss Function for different
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the **Slope**



Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$
+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

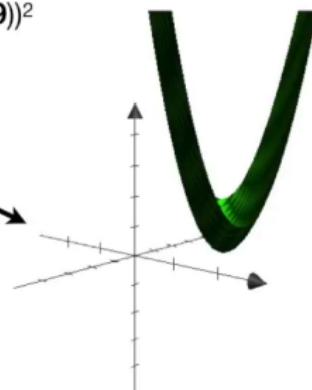
This axis is the Sum of the
Squared Residuals...



Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$
+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

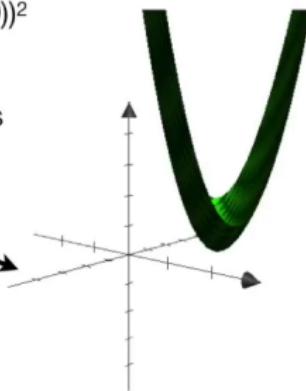
...this axis represents
different values for the
Slope...



Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$
+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

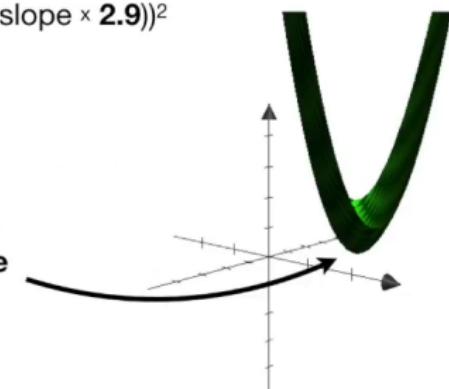
...and this axis represents
different values for the
Intercept.



Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$
+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

We want to find the values
for the **Intercept** and **Slope**
that give us the minimum
Sum of the Squared
Residuals.



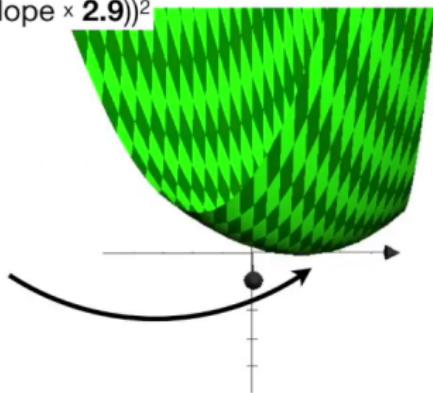
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

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+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

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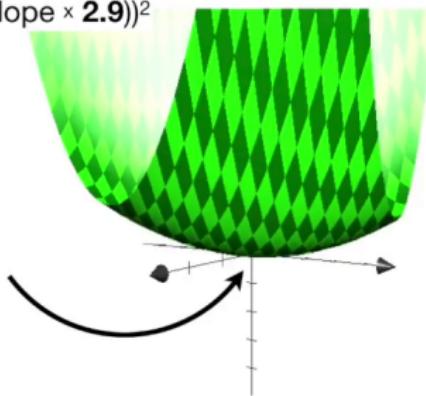
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

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Sum of the Squared
Residuals.



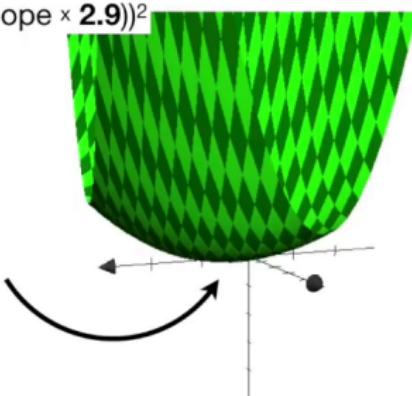
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

We want to find the values
for the **Intercept** and **Slope**
that give us the minimum
Sum of the Squared
Residuals.



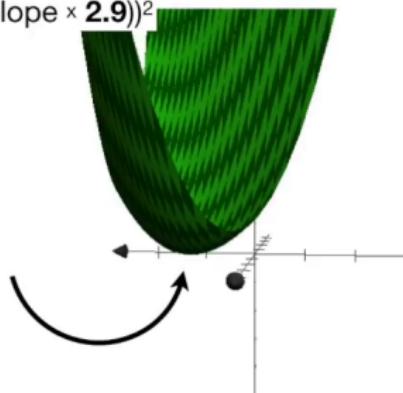
Gradiente Descendiente

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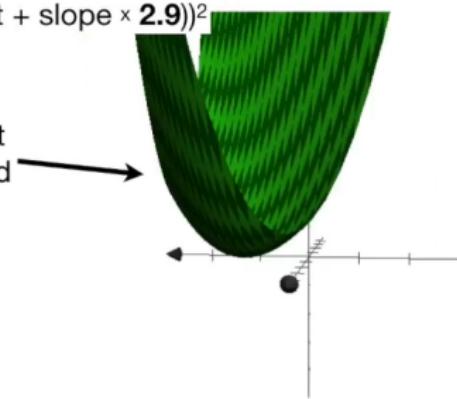
Gradiente Descendiente

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+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

This is a 3-D graph of the
Loss Function for different
values for the **Intercept** and
the **Slope**



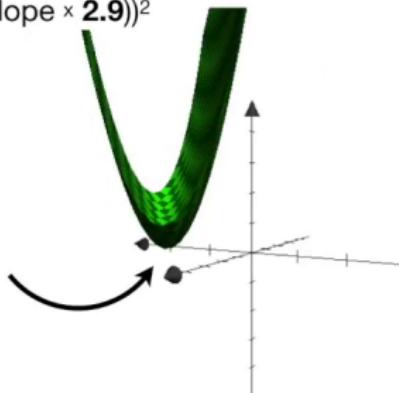
Gradiente Descendiente

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Sum of the Squared
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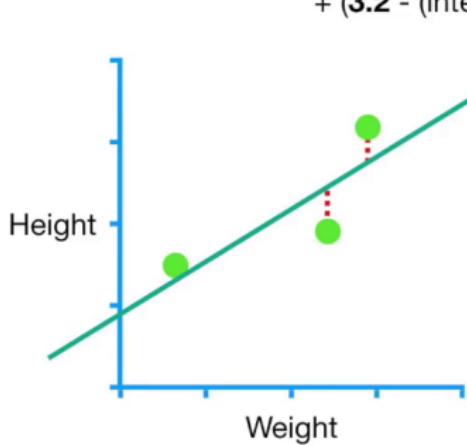
Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

So, just like before, we need to take
the derivative of this function...

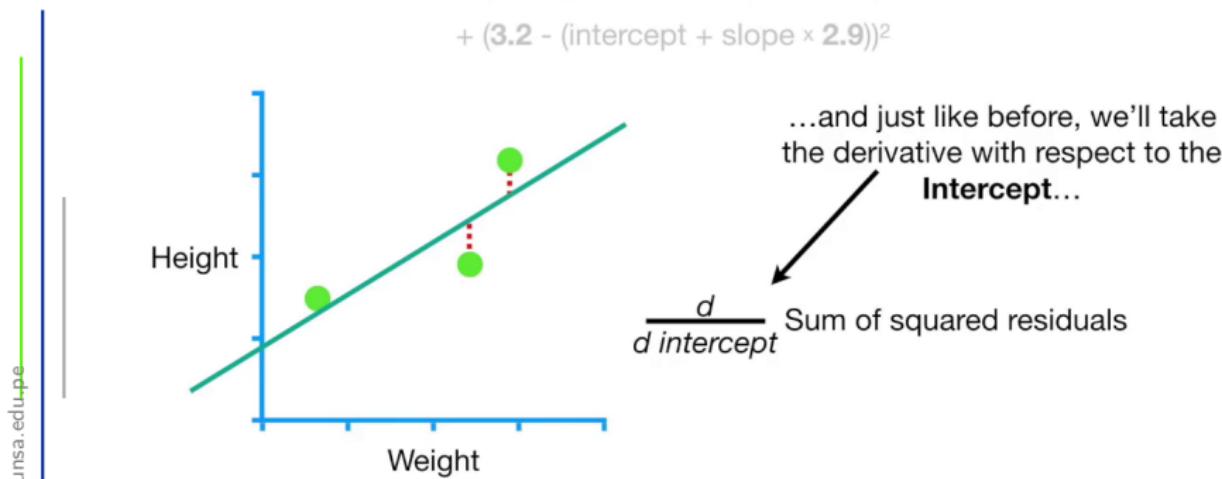


Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

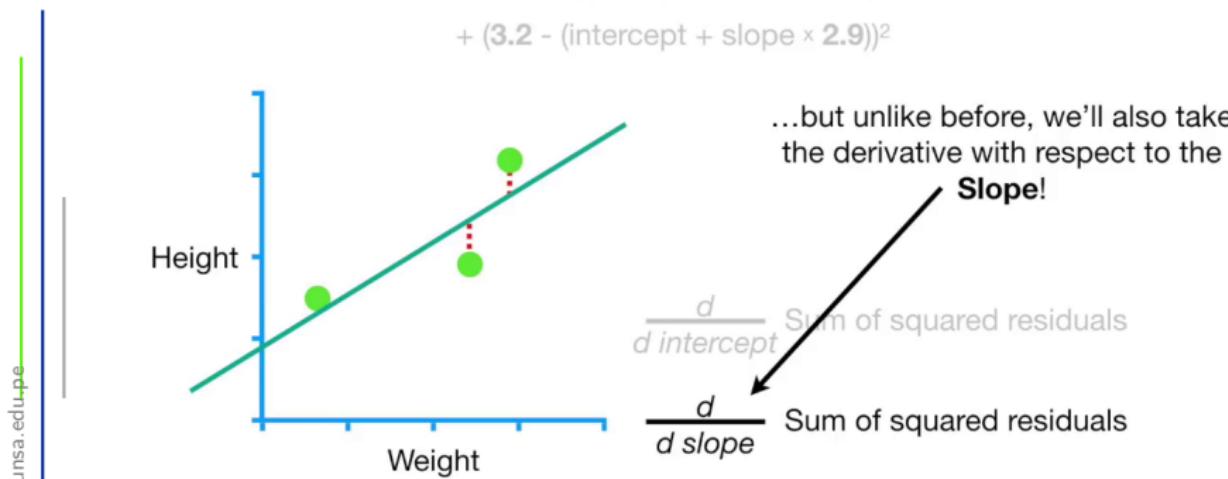
+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$



Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} &= (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 \\ &+ (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2 \\ &+ (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2\end{aligned}$$



Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2\end{aligned}$$

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} =$$

We'll start by taking the derivative with respect to the intercept.

Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2\end{aligned}$$

Just like before, we take the derivative of each part...

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

$$+ (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Just like before, we take the derivative of each part...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

Just like before, we take the derivative of each part...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

...and just like before,
we'll use...

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$



...and move the square to
the front...

$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

...and multiply that by the derivative of the stuff inside the parentheses.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$



$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$



$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$



$$\frac{d}{d \text{ intercept}} 1.4 + (-1)\text{intercept} - \text{slope} \times 0.5$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$

$$\frac{d}{d \text{ intercept}} 1.4 + (-1)\text{intercept} - \boxed{\text{slope} \times 0.5}$$

Since we are taking the derivative with respect to the **Intercept**, we treat the **Slope** like a constant, and the derivative of a constant is 0.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

$$\frac{d}{d \text{ intercept}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$

$$\frac{d}{d \text{ intercept}} 1.4 + (-1)\text{intercept} - \text{slope} \times 0.5 = -1$$

So we end up with **-1**,
just like before.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

...then we simplify by multiplying 2 by -1...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

...then we simplify by multiplying 2 by -1...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

...and this...

...is the derivative
of the first part...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

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...and this...

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$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = \frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -1$$

$$= -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$



...so we plug it in.

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

Likewise, we replace these terms with their derivatives...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

$$+ \frac{d}{d \text{ intercept}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ intercept}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

Likewise, we replace these terms with their derivatives...

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

...and this whole thing is the derivative of
the Sum of the Squared Residuals with
respect to the **Intercept**.



$$\frac{d}{d \text{ intercept}} \text{Sum of squared residuals} = -2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2\end{aligned}$$

Now let's take the derivative of the Sum of the Squared Residuals with respect to the **Slope**.

$$\frac{d}{d \text{ slope}} \quad \text{Sum of squared residuals} =$$

Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2\end{aligned}$$

Just like before, we take the derivative of each part...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

$$+ (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Just like before, we take the derivative of each part...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$

+ $(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$

+ $(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$

Just like before, we take the derivative of each part...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

...and just like
before, we'll use...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \boxed{\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2}$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$



...to move the square to
the front...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{dslope} \boxed{(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2} = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times \boxed{-0.5}$$

...and multiply that by the derivative of the stuff inside the parentheses.

Gradiente Descendiente

$$\frac{d}{dslope} \boxed{(1.4 - (\text{intercept} + \text{slope} \times 0.5))^2} = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times \boxed{-0.5}$$



$$\frac{d}{dslope} \boxed{1.4 - (\text{intercept} + \text{slope} \times 0.5)}$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$



$$\frac{d}{d \text{ slope}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$



$$\frac{d}{d \text{ slope}} 1.4 + (-1)\text{intercept} - \text{slope} \times 0.5$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$\frac{d}{d \text{ slope}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$

Since we are taking the derivative with respect to the **Slope**, we treat the **Intercept** like a constant, and the derivative of a constant is **0**.

$$\frac{d}{d \text{ slope}} 1.4 + (-1)\text{intercept} - \text{slope} \times 0.5$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$\frac{d}{d \text{ slope}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$

$$\frac{d}{d \text{ slope}} 1.4 + (-1)\text{intercept} - \text{slope} \times 0.5 = -0.5$$

So we end up with **-0.5**.

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$\frac{d}{d \text{ slope}} 1.4 - (\text{intercept} + \text{slope} \times 0.5)$$

$$\frac{d}{d \text{ slope}} 1.4 + (-1)\text{intercept} - \text{slope} \times 0.5 = -0.5$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

...then we simplify by moving the -0.5 to the front

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$= -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

...then we simplify by moving the -0.5 to the front

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

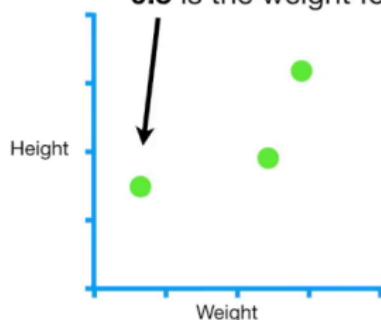
$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{dslope} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$= -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

NOTE: I left the **0.5** in bold instead of multiplying it by 2 to remind us that **0.5** is the weight for the first sample.



Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$= -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

...and this...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$= -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

...and this...

...is the derivative
of the first part...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2 = 2(1.4 - (\text{intercept} + \text{slope} \times 0.5)) \times -0.5$$

$$= -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

↓
...so we plug it in.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = \frac{d}{d \text{ slope}} (1.4 - (\text{intercept} + \text{slope} \times 0.5))^2$$

$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

Likewise, we replace these terms with their derivatives.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$



$$+ \frac{d}{d \text{ slope}} (1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ \frac{d}{d \text{ slope}} (3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

Likewise, we replace these terms with their derivatives.

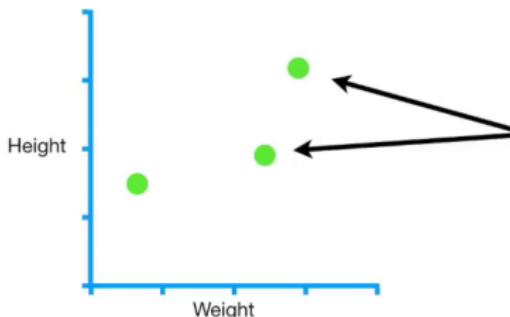
$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$



$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente



Again, **2.3** and **2.9** are in bold to remind us that they are the weights of the second and third samples.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = -2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$

$$+ -2 \times 2.3(2.9 - (\text{intercept} + \text{slope} \times 2.3))^2$$

$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))^2$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

Here's the derivative of the
Sum of the Squared
Residuals with respect to
the **Intercept**...

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

Here's the derivative of the
Sum of the Squared
Residuals with respect to
the **Intercept**...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

...and here's the derivative
with respect to the **Slope**.

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

NOTE: When you have two or more derivatives of the same function, they are called a **Gradient**.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

We will use this **Gradient** to **descend** to lowest point in the **Loss Function**, which, in this case, is the Sum of the Squared Residuals...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

We will use this **Gradient** to **descend** to lowest point in the **Loss Function**, which, in this case, is the Sum of the Squared Residuals...

...thus, this is why this algorithm is called **Gradient Descent!**

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

Just like before, we will start by picking a random number for the **Intercept**. In this case we'll set the **Intercept = 0...**

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

Just like before, we will start by picking a random number for the **Intercept**. In this case we'll set the **Intercept = 0...**

...and we'll pick a random number for the **Slope**. In this case we'll set the **Slope = 1.**

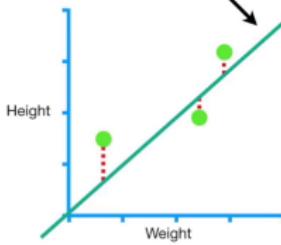
$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Thus, this line, with **Intercept = 0** and **Slope = 1**, is where we will start.



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$
$$+ -2(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$

Now let's plug in **0** for the
Intercept and **1** for the **Slope**...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (\text{intercept} + \text{slope} \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (\text{intercept} + \text{slope} \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (\text{intercept} + \text{slope} \times 2.3))$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

...and that gives us
two **Slopes**...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} = -2(1.4 - (0 + 1 \times 0.5)) + -2(1.9 - (0 + 1 \times 2.3)) + -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = Slope × Learning Rate

...now we plug the
Slopes into the **Step
Size** formulas...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} = -2 \times 0.5(1.4 - (0 + 1 \times 0.5)) + -2 \times 2.9(3.2 - (0 + 1 \times 2.9)) + -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = Slope × Learning Rate

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}}$$

Sum of squared residuals =

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = $-1.6 \times \text{Learning Rate}$



...now we plug the
Slopes into the **Step
Size** formulas...

$$\frac{d}{d \text{ slope}}$$

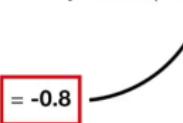
Sum of squared residuals =

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = $-0.8 \times \text{Learning Rate}$



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 1 \times 0.5))$$
$$+ -2(1.9 - (0 + 1 \times 2.3))$$
$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = $-1.6 \times \text{Learning Rate}$



...and multiply by the
Learning Rate, which
this time we set to **0.01**...



$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = $-0.8 \times \text{Learning Rate}$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = -1.6×0.01



...and multiply by the
Learning Rate, which
this time we set to **0.01**...



$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = -0.8×0.01

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 1 \times 0.5))$$
$$+ -2(1.9 - (0 + 1 \times 2.3))$$
$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = -1.6×0.01

NOTE: The larger **Learning Rate** that we used in the first example doesn't work this time. Even after a bunch of steps, **Gradient Descent** doesn't arrive at the correct answer.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = -0.8×0.01

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 1 \times 0.5))$$
$$+ -2(1.9 - (0 + 1 \times 2.3))$$
$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = -1.6×0.01

This means that **Gradient Descent** can be very sensitive to the **Learning Rate**.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = -0.8×0.01

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 1 \times 0.5))$$
$$+ -2(1.9 - (0 + 1 \times 2.3))$$
$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

$$\text{Step Size}_{\text{Intercept}} = -1.6 \times 0.01$$

The good news is that in practice, a reasonable **Learning Rate** can be determined automatically by starting large and getting smaller with each step.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

$$\text{Step Size}_{\text{Slope}} = -0.8 \times 0.01$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$
$$-2(1.4 - (0 + 1 \times 0.5))$$
$$+ -2(1.9 - (0 + 1 \times 2.3))$$
$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = -1.6×0.01

So, in theory, you shouldn't have to worry too much about the **Learning Rate**.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$
$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$
$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$
$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = -0.8×0.01

Gradiente Descendiente

$\frac{d}{d \text{ intercept}}$ Sum of squared residuals =

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = $-1.6 \times 0.01 = -0.016$

Anyway, we do the math
and get two **Step Sizes**.

$\frac{d}{d \text{ slope}}$ Sum of squared residuals =

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = $-0.8 \times 0.01 = -0.008$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$\begin{aligned} & -2(1.4 - (0 + 1 \times 0.5)) \\ & + -2(1.9 - (0 + 1 \times 2.3)) \\ & + -2(3.2 - (0 + 1 \times 2.9)) = -1.6 \end{aligned}$$

$$\text{Step Size}_{\text{Intercept}} = -1.6 \times 0.01 = -0.016$$

$$\text{New Intercept} = \text{Old Intercept} - \text{Step Size}$$

Now we calculate the
New Intercept and **New Slope** by plugging in the
Old Intercept and the
Old Slope...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$\begin{aligned} & -2 \times 0.5(1.4 - (0 + 1 \times 0.5)) \\ & + -2 \times 2.9(3.2 - (0 + 1 \times 2.9)) \\ & + -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8 \end{aligned}$$

$$\text{Step Size}_{\text{Slope}} = -0.8 \times 0.01 = -0.008$$

$$\text{New Slope} = \text{Old Slope} - \text{Step Size}$$



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$\begin{aligned} & -2(1.4 - (0 + 1 \times 0.5)) \\ & + -2(1.9 - (0 + 1 \times 2.3)) \\ & + -2(3.2 - (0 + 1 \times 2.9)) = -1.6 \end{aligned}$$

$$\text{Step Size}_{\text{Intercept}} = -1.6 \times 0.01 = -0.016$$

$$\text{New Intercept} = 0 - \text{Step Size}$$

Now we calculate the
New Intercept and **New Slope** by plugging in the
Old Intercept and the
Old Slope...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$\begin{aligned} & -2 \times 0.5(1.4 - (0 + 1 \times 0.5)) \\ & + -2 \times 2.9(3.2 - (0 + 1 \times 2.9)) \\ & + -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8 \end{aligned}$$

$$\text{Step Size}_{\text{Slope}} = -0.8 \times 0.01 = -0.008$$

$$\text{New Slope} = 1 - \text{Step Size}$$



Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

Step Size_{Intercept} = $-1.6 \times 0.01 = -0.016$

New Intercept = $0 - \text{Step Size}$ ↪

...and the
Step Sizes...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

Step Size_{Slope} = $-0.8 \times 0.01 = -0.008$

New Slope = $1 - \text{Step Size}$ ↪

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

$$\text{Step Size}_{\text{Intercept}} = -1.6 \times 0.01 = \boxed{-0.016}$$

$$\text{New Intercept} = 0 - (-0.016) \quad \leftarrow$$

...and the
Step Sizes...

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

$$\text{Step Size}_{\text{Slope}} = -0.8 \times 0.01 = \boxed{-0.008}$$

$$\text{New Slope} = 1 - (-0.008) \quad \leftarrow$$

Gradiente Descendiente

$$\frac{d}{d \text{ intercept}} \text{ Sum of squared residuals} =$$

$$-2(1.4 - (0 + 1 \times 0.5))$$

$$+ -2(1.9 - (0 + 1 \times 2.3))$$

$$+ -2(3.2 - (0 + 1 \times 2.9)) = -1.6$$

$$\text{Step Size}_{\text{Intercept}} = -1.6 \times 0.01 = -0.016$$

$$\text{New Intercept} = 0 - (-0.016) = 0.016$$

...and we end up
with a **New Intercept**
and a **New Slope**.

$$\frac{d}{d \text{ slope}} \text{ Sum of squared residuals} =$$

$$-2 \times 0.5(1.4 - (0 + 1 \times 0.5))$$

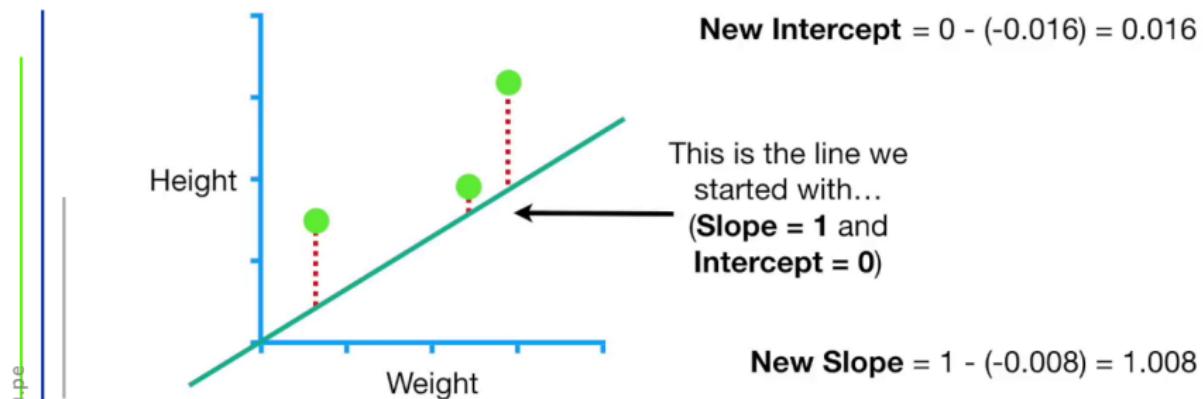
$$+ -2 \times 2.9(3.2 - (0 + 1 \times 2.9))$$

$$+ -2 \times 2.3(1.9 - (0 + 1 \times 2.3)) = -0.8$$

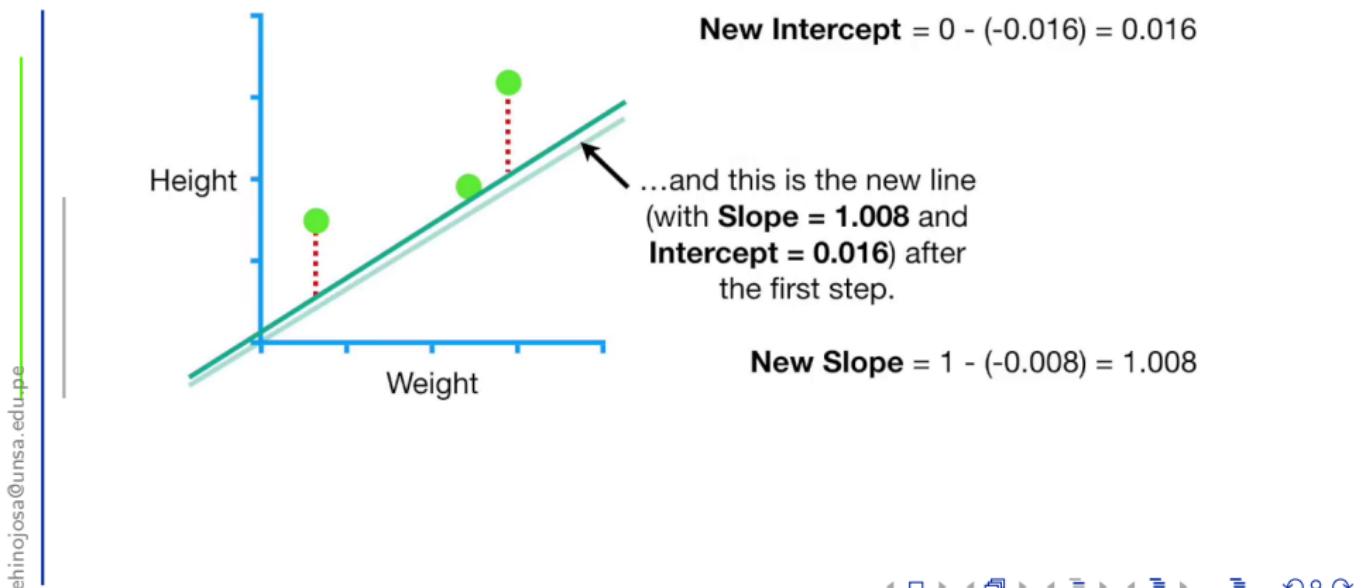
$$\text{Step Size}_{\text{Slope}} = -0.8 \times 0.01 = -0.008$$

$$\text{New Slope} = 1 - (-0.008) = 1.008$$

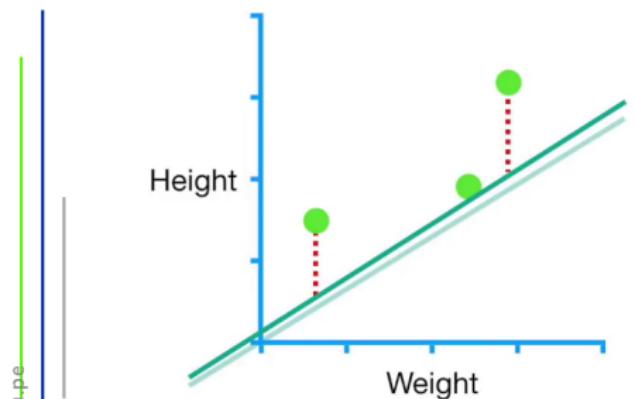
Gradiente Descendiente



Gradiente Descendiente

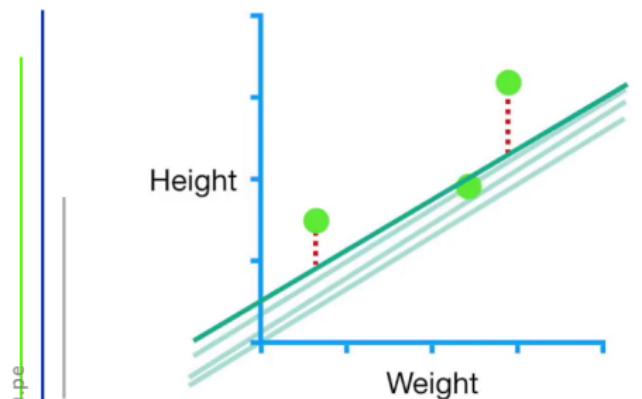


Gradiente Descendiente



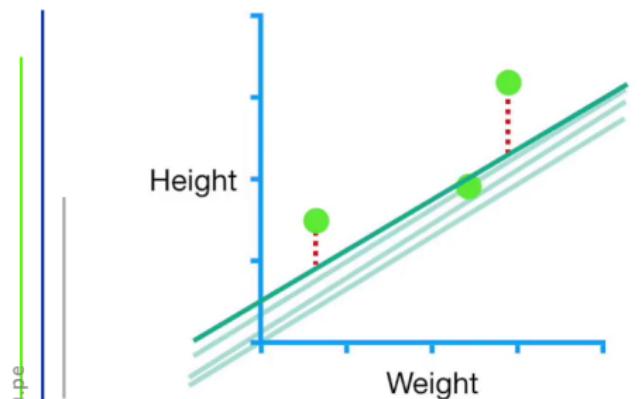
Now we just repeat what we did until all of the **Steps Sizes** are very small or we reach the **Maximum Number of Steps**.

Gradiente Descendiente



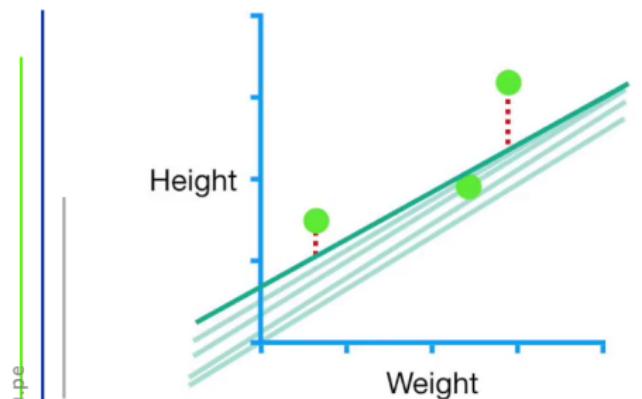
Now we just repeat what we did until all of the **Steps Sizes** are very small or we reach the **Maximum Number of Steps**.

Gradiente Descendiente



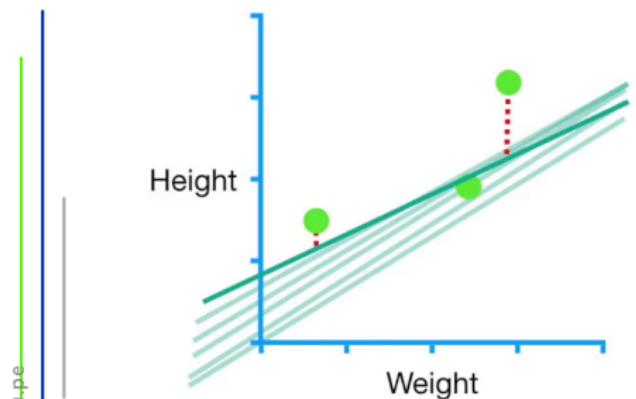
Now we just repeat what we did until all of the **Steps Sizes** are very small or we reach the **Maximum Number of Steps**.

Gradiente Descendiente



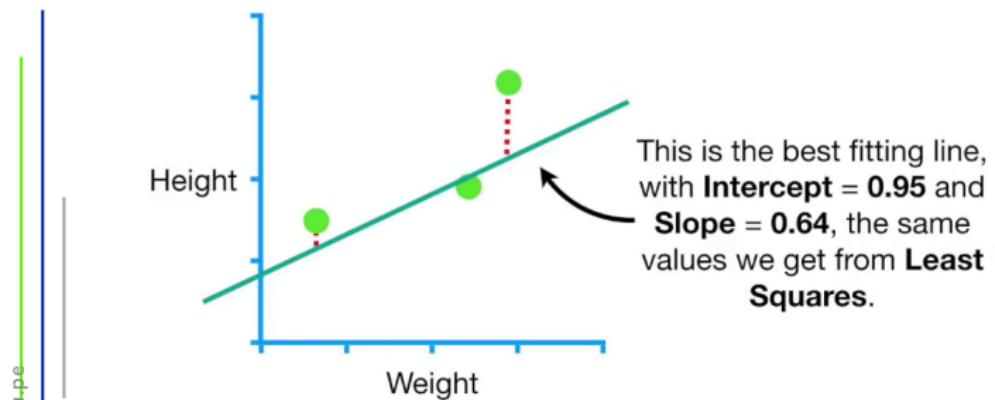
Now we just repeat what we did until all of the **Steps Sizes** are very small or we reach the **Maximum Number of Steps**.

Gradiente Descendiente

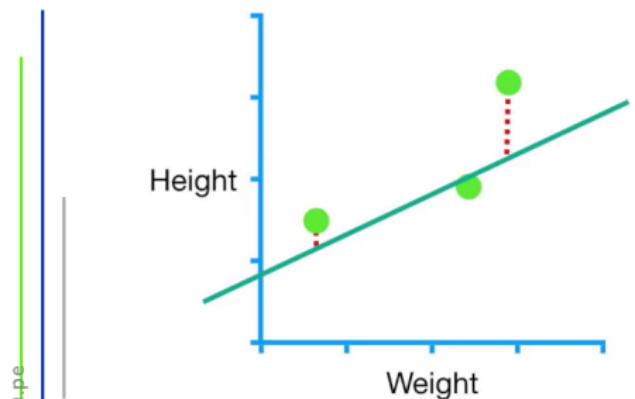


Now we just repeat what we did until all of the **Steps Sizes** are very small or we reach the **Maximum Number of Steps**.

Gradiente Descendiente

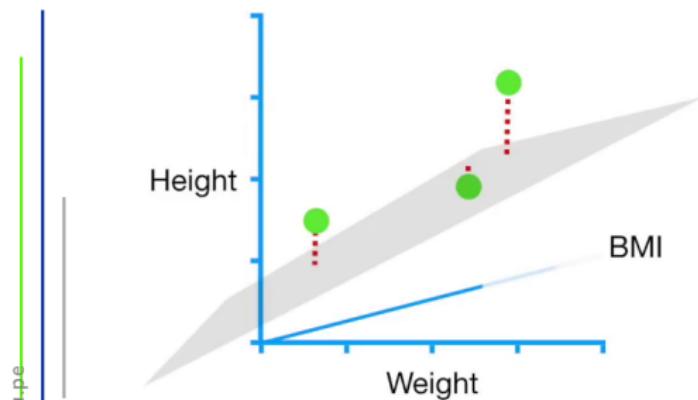


Gradiente Descendiente



We now know how **Gradient Descent** optimizes two parameters, the **Slope** and **Intercept**.

Gradiente Descendiente



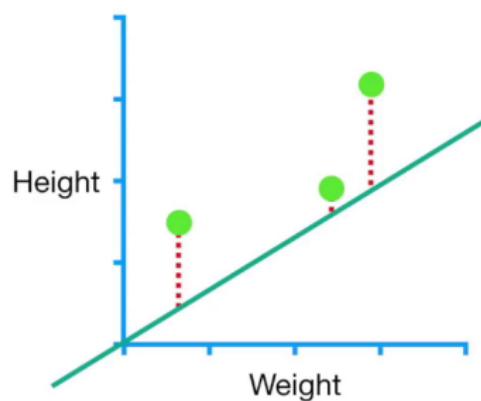
If we had more parameters,
then we'd just take more
derivatives and everything else
stays the same.

Gradiente Descendiente

Sum of squared residuals = $(1.4 - (\text{intercept} + 0.64 \times 0.5))^2$

$$\begin{aligned} &+ (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ &+ (3.2 - (\text{intercept} + 0.64 \times 2.9))^2 \end{aligned}$$

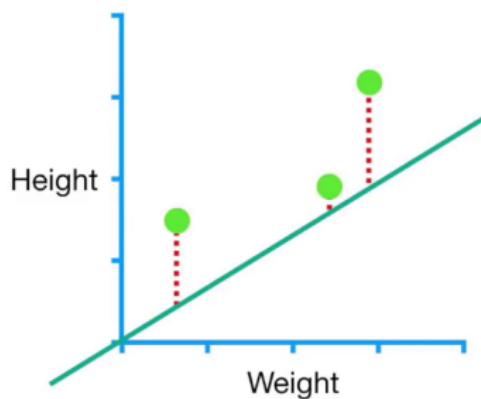
NOTE: The Sum of the Squared Residuals is just one type of **Loss Function**.



Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + 0.64 \times 2.9))^2\end{aligned}$$

However, there are tons of other **Loss Functions** that work with other types of data.

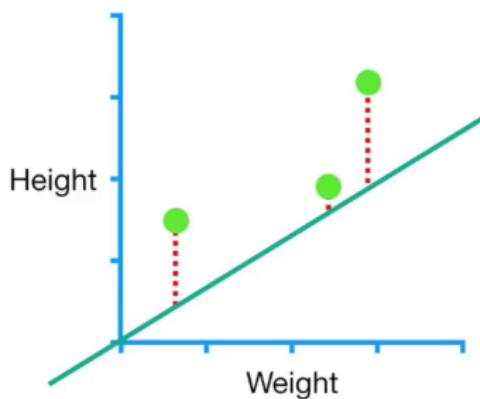


Gradiente Descendiente

$$\begin{aligned}\text{Sum of squared residuals} = & (1.4 - (\text{intercept} + 0.64 \times 0.5))^2 \\ & + (1.9 - (\text{intercept} + 0.64 \times 2.3))^2 \\ & + (3.2 - (\text{intercept} + 0.64 \times 2.9))^2\end{aligned}$$

However, there are tons of other **Loss Functions** that work with other types of data.

Regardless of which **Loss Function** you use, **Gradient Descent** works the same way.



Gradiente Descendiente

$\mathbf{w} \leftarrow$ any point in the parameter space

while not converged **do**

for each w_i **in** \mathbf{w} **do**

$$w_i \leftarrow w_i - \alpha \frac{\partial}{\partial w_i} Loss(\mathbf{w})$$

$$\frac{\partial}{\partial w_0} Loss(\mathbf{w}) = -2(y - h_{\mathbf{w}}(x)); \quad \frac{\partial}{\partial w_1} Loss(\mathbf{w}) = -2(y - h_{\mathbf{w}}(x)) \times x.$$

Gradiente Descendiente

Iteración 1
Intercepo anterior = 0.0
Pendiente anterior = 1.0
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.6
Derivada pendiente = -0.8
Intercepo nuevo = 0.016
Pendiente nueva = 1.008

Iteración 2
Intercepo anterior = 0.016
Pendiente anterior = 1.008
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.4128
Derivada pendiente = -0.3944
Intercepo nuevo = 0.0301
Pendiente nueva = 1.0119

Iteración 3
Intercepo anterior = 0.030128
Pendiente anterior = 1.011944
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.28307
Derivada pendiente = -0.123303
Intercepo nuevo = 0.043
Pendiente nueva = 1.0132

Iteración 4
Intercepo anterior = 0.042959
Pendiente anterior = 1.013177
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.192083
Derivada pendiente = 0.057368
Intercepo nuevo = 0.0549
Pendiente nueva = 1.0126

Iteración 5
Intercepo anterior = 0.054879
Pendiente anterior = 1.012603
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.127048
Derivada pendiente = 0.177254
Intercepo nuevo = 0.0661
Pendiente nueva = 1.0108

Gradiente Descendiente

```
Pendiente anterior = 0.64103
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.1E-5
Derivada pendiente = 5.0E-6
Intercepto nuevo = 0.9487
Pendiente nueva = 0.641
```

```
Iteración 997
Intercepto anterior = 0.948708
Pendiente anterior = 0.64103
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.1E-5
Derivada pendiente = 5.0E-6
Intercepto nuevo = 0.9487
Pendiente nueva = 0.641
```

```
Iteración 998
Intercepto anterior = 0.948708
Pendiente anterior = 0.64103
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.1E-5
Derivada pendiente = 5.0E-6
Intercepto nuevo = 0.9487
Pendiente nueva = 0.641
```

```
Iteración 999
Intercepto anterior = 0.948708
Pendiente anterior = 0.64103
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.1E-5
Derivada pendiente = 5.0E-6
Intercepto nuevo = 0.9487
Pendiente nueva = 0.641
```

```
Iteración 1000
Intercepto anterior = 0.948708
Pendiente anterior = 0.64103
Tasa de aprendizaje = 0.01
Derivada intercepto = -1.1E-5
Derivada pendiente = 5.0E-6
Intercepto nuevo = 0.9487
Pendiente nueva = 0.641
```

¡GRACIAS!

