

Lab Assignment 8: Optimization for Machine Learning

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- (1) Consider the 2 column data set. Write code for linear regression using gradient descent method. Choose $f(\beta) = \frac{1}{2N} \sum_{i=1}^N (\beta_1 x_i + \beta_2 - y_i)^2$ and stopping condition $\|\nabla f(x)\| < 0.01$.
- (2) Write code for stochastic gradient for the above problem with 1 random points in every iterations.
- (3) Write code for mini batch gradient method using 10 random points.
- (4) Consider the 2 column data set. Write code for best fitting quadratic polynomial using gradient descent method. Choose stopping condition $\|\nabla f(x)\| < 0.01$.
- (5) Write code for stochastic gradient for the above problem with 1 random points in every iterations.
- (6) Write code for mini batch gradient method using 10 random points.
- (7) Using diabetes data set write code for logistic regression using (i) stochastic gradient (ii) mini batch gradient with 10 random sets.