

Gradient Descent

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$$l(\theta) = \log[L(\theta)] = \frac{1}{m} \sum_{i=1}^m (h\theta(x^{(i)}) - y^{(i)})^2$$

$$\frac{\partial}{\partial \theta_0} [l(\theta_0, \theta_1)] = \frac{\partial}{\partial \theta_0} \left(\frac{1}{m} \sum_{i=1}^m (h\theta(x^{(i)}) - y^{(i)})^2 \right) = \frac{1}{m} \sum_{i=1}^m \frac{\partial}{\partial \theta_0} (h\theta(x^{(i)}) - y^{(i)})^2$$

$$= \frac{1}{m} \sum_{i=1}^m 2(h\theta(x^{(i)}) - y^{(i)}) \frac{\partial}{\partial \theta_0} (h\theta(x^{(i)}) - y^{(i)})$$

$$= \frac{2}{m} \sum_{i=1}^m (h\theta(x^{(i)}) - y^{(i)}) \frac{\partial}{\partial \theta_0} (\theta_0 + \theta_1 x^{(i)} - y^{(i)}) = \frac{2}{m} \sum_{i=1}^m (h\theta(x^{(i)}) - y^{(i)})$$

$$l(\theta) = \frac{1}{2} \sum_{i=1}^m (h\theta(x^{(i)}) - y^{(i)})^2$$

$$\frac{\partial}{\partial \theta_j} [l(\theta)] = \frac{\partial}{\partial \theta_j} \frac{1}{2} (h\theta(x) - y)^2 = \frac{1}{2} (2)(h\theta(x) - y) \frac{\partial}{\partial \theta_j} (h\theta(x) - y)$$

$$= (h\theta(x) - y) \frac{\partial}{\partial \theta_j} \left(\sum_{i=0}^m \theta_i x_i - y \right) = (h\theta(x) - y) x_j$$

$$\therefore \theta_j := \theta_j + \alpha (y_i - h\theta(x^{(i)})) x_j^{(i)} \quad \checkmark$$