

In [1]:

```
import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
```

DATA

In [18]:

```
X = np.arange(10)
Y = (X - 5) ** 2

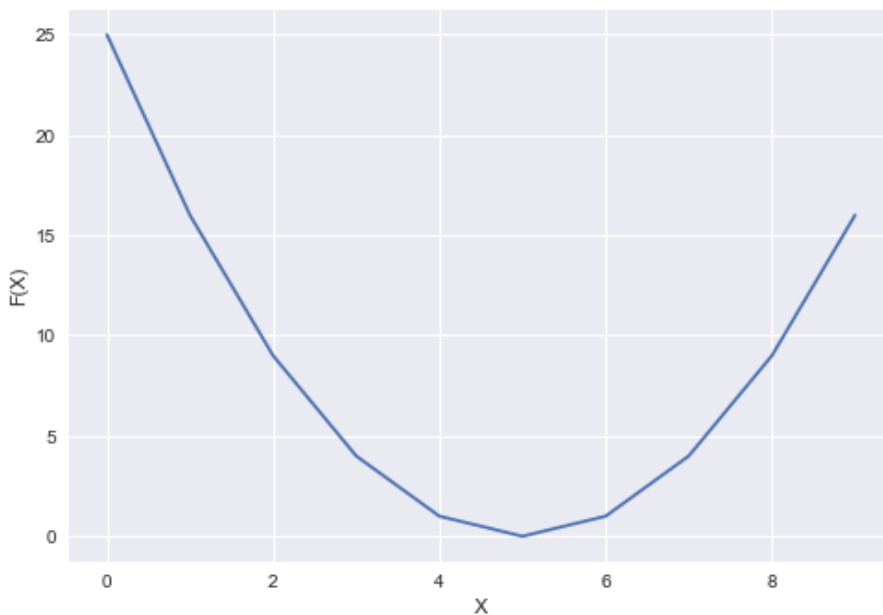
print(X, Y)
print(X.shape, Y.shape)

[0 1 2 3 4 5 6 7 8 9] [25 16  9  4  1  0  1  4  9 16]
(10,) (10,)
```

Visualise the data

In [16]:

```
plt.style.use('seaborn')
plt.plot(X, Y)
plt.xlabel('X')
plt.ylabel('F(X)')
plt.show()
```



Gradient Descent

Goal Given a function $F(X)$, we want to find the value of x that minimizes $F(X)$

In [7]:

```
x = 0
lr = 0.1

# Take 50 steps in downhill direction
for i in range(50):
    grad = 2 * (x - 5)
    x = x - lr * grad
    print(x)
```

In [19]:

```
x = 0
lr = 0.1

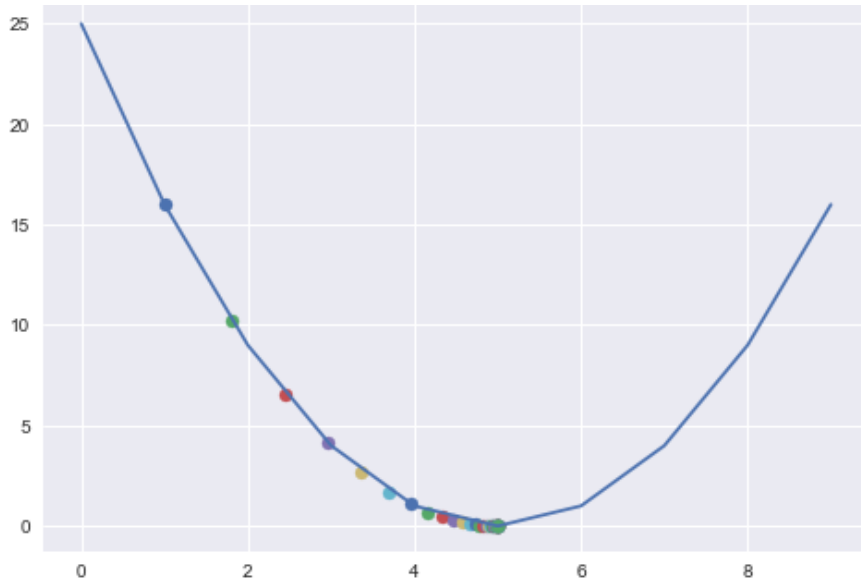
errors = []

plt.plot(X, Y)

# Take 50 steps in downhill direction
for i in range(50):
    grad = 2 * (x - 5)
    x = x - lr * grad
    y = (x - 5) ** 2
    errors.append(y)
    print(x)
    plt.scatter(x, y)

plt.show()
```

```
1.0
1.8
2.4400000000000004
2.9520000000000004
3.3616
3.68928
3.9514240000000003
4.1611392
4.32891136
4.4631290880000005
4.570503270400001
4.65640261632
4.725122093056
4.7800976744448
4.82407813955584
4.859262511644672
4.8874100093157375
4.90992800745259
4.927942405962073
4.942353924769658
4.953883139815726
4.9631065118525814
4.9704852094820655
4.976388167585652
4.981110534068522
4.984888427254818
4.987910741803854
4.990328593443083
4.992262874754466
4.993810299803573
4.995048239842858
4.996038591874287
4.996830873499429
4.9974646987995435
4.997971759039634
4.9983774072317075
4.998701925785366
4.998961540628293
4.999169232502634
4.999335386002107
4.999468308801686
4.9995746470413485
4.999659717633079
4.9997277741064625
4.99978221928517
4.999825775428136
4.999860620342509
4.999888496274007
4.999910797019206
4.999928637615365
```

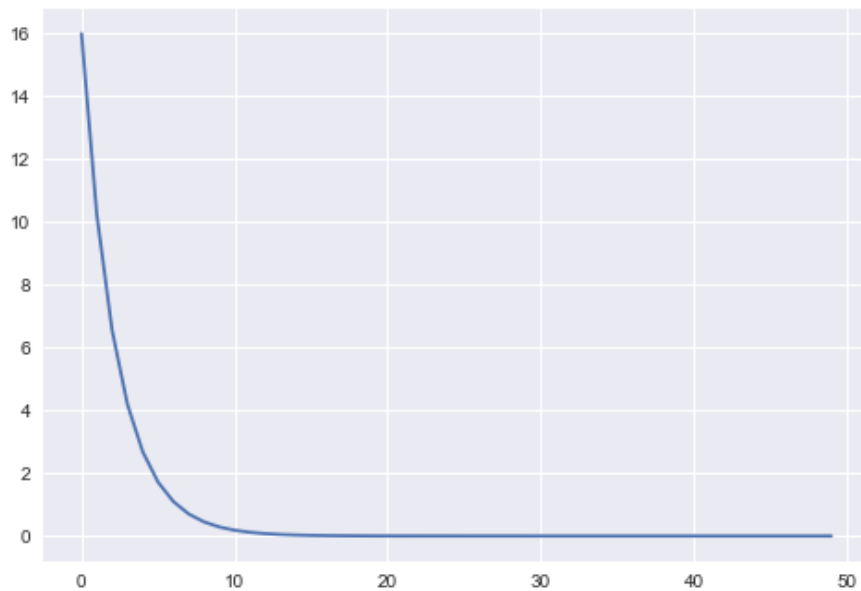


In [20]:

```
plt.plot(errors)
```

Out[20]:

```
[<matplotlib.lines.Line2D at 0x129bfce8>]
```



Experiment

In [22]:

```
X = np.arange(10)
Y = (X - 5) ** 2

print(X, Y)
print(X.shape, Y.shape)

x = 0
lr = 0.1

errors = []

plt.plot(X, Y)

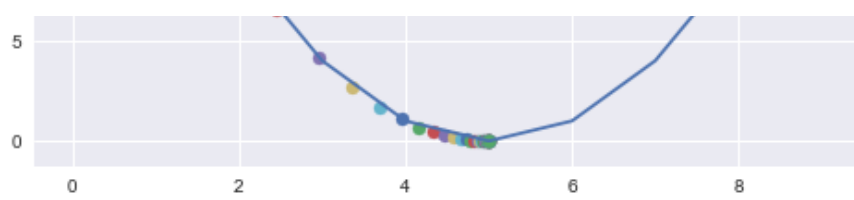
# Take 50 steps in downhill direction
for i in range(50):
    grad = 2 * (x - 5)
    x = x - lr * grad
    y = (x - 5) ** 2
```

```
errors.append(y)
print(x)
plt.scatter(x, y)
```

```
plt.show()
```

```
[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
(10,) (10,)
1.0
1.8
2.4400000000000004
2.9520000000000004
3.3616
3.68928
3.9514240000000003
4.1611392
4.32891136
4.4631290880000005
4.570503270400001
4.65640261632
4.725122093056
4.7800976744448
4.82407813955584
4.859262511644672
4.8874100093157375
4.90992800745259
4.927942405962073
4.942353924769658
4.953883139815726
4.9631065118525814
4.9704852094820655
4.976388167585652
4.981110534068522
4.984888427254818
4.987910741803854
4.990328593443083
4.992262874754466
4.993810299803573
4.995048239842858
4.996038591874287
4.996830873499429
4.9974646987995435
4.997971759039634
4.9983774072317075
4.998701925785366
4.998961540628293
4.999169232502634
4.999335386002107
4.999468308801686
4.9995746470413485
4.999659717633079
4.9997277741064625
4.99978221928517
4.999825775428136
4.999860620342509
4.999888496274007
4.999910797019206
4.999928637615365
```





In [25]:

```
i = 0

for j in range(0, 11, 1):

    X = np.arange(10)
    Y = (X - 5) ** 2

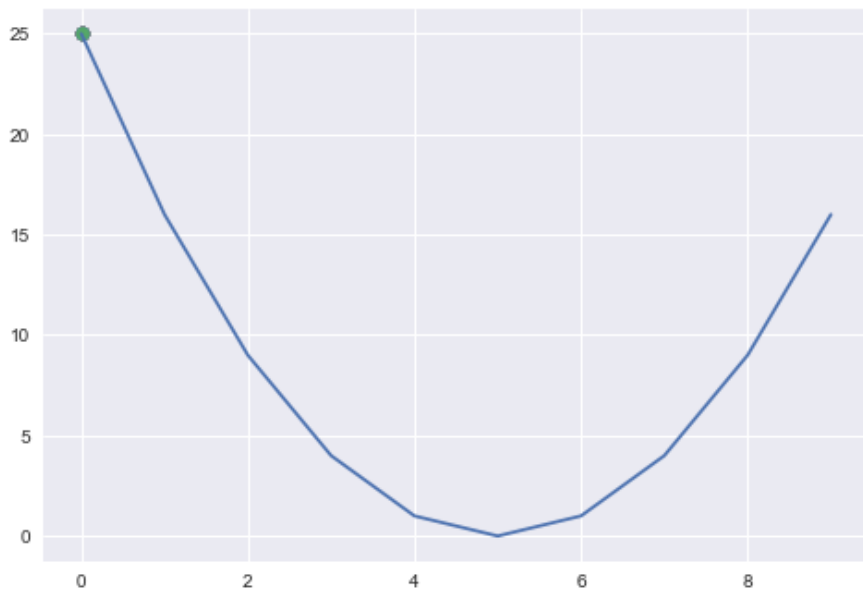
    print(X, Y)
    print(X.shape, Y.shape)

    x = 0
    lr = j / 10
    errors = []
    plt.figure(i)
    plt.plot(X, Y)

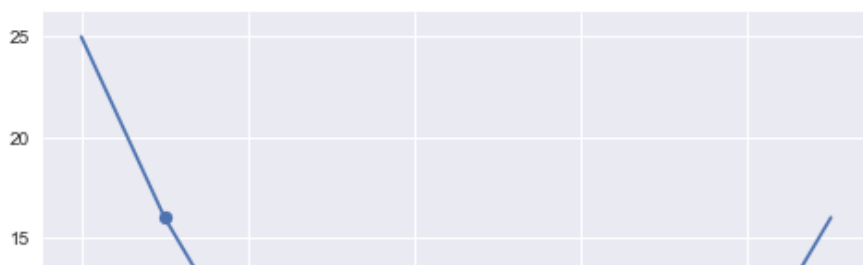
    # Take 50 steps in downhill direction
    for i in range(50):
        grad = 2 * (x - 5)
        x = x - lr * grad
        y = (x - 5) ** 2
        errors.append(y)
    #     print(x)
    plt.scatter(x, y)

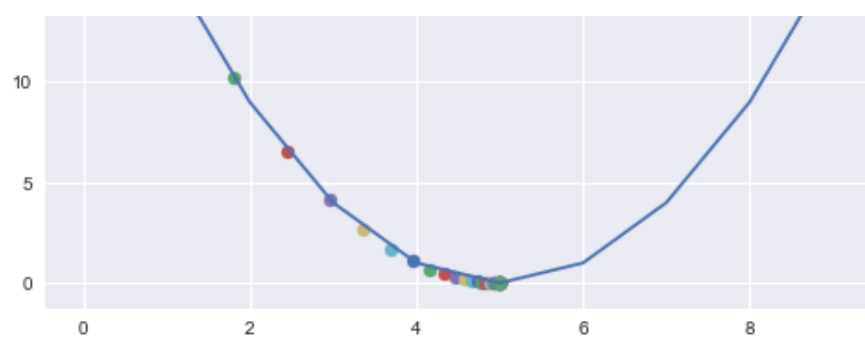
    plt.show()
    i += 1
```

```
[0 1 2 3 4 5 6 7 8 9] [25 16  9  4  1  0  1  4  9 16]
(10,) (10,)
```

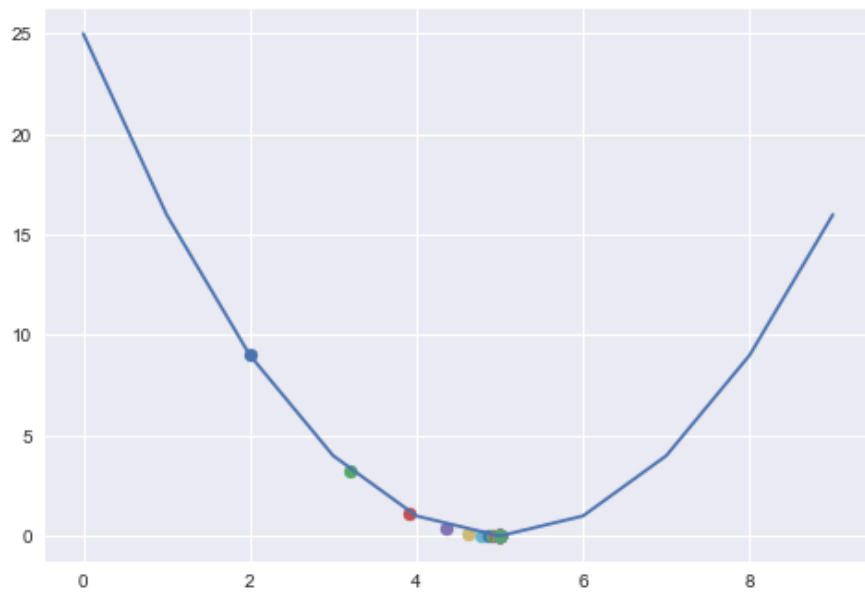


```
[0 1 2 3 4 5 6 7 8 9] [25 16  9  4  1  0  1  4  9 16]
(10,) (10,)
```

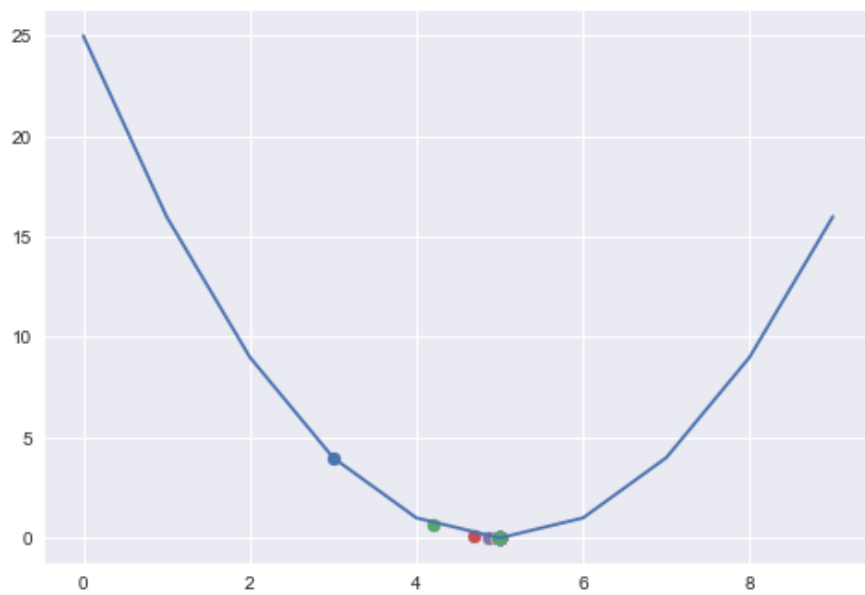




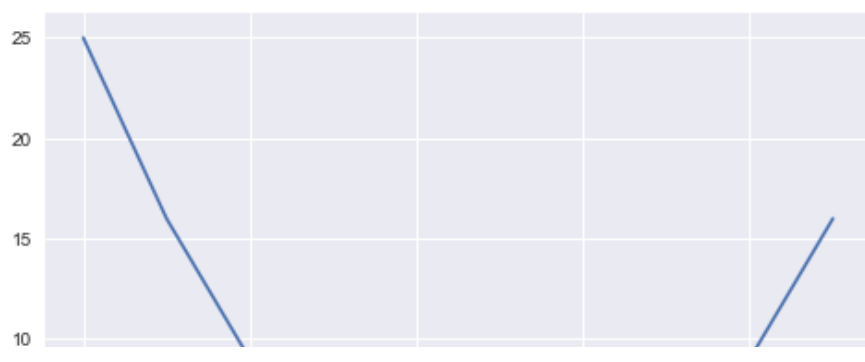
```
[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
(10,) (10,)
```

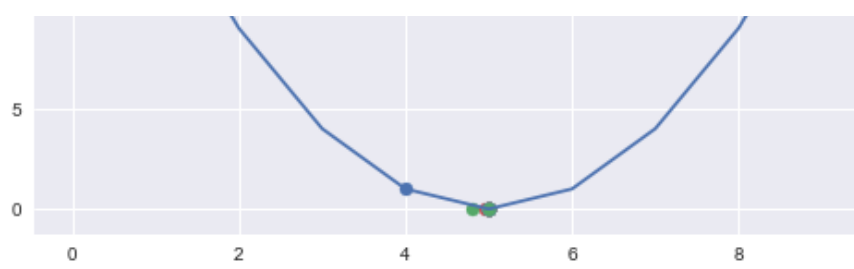


```
[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
(10,) (10,)
```

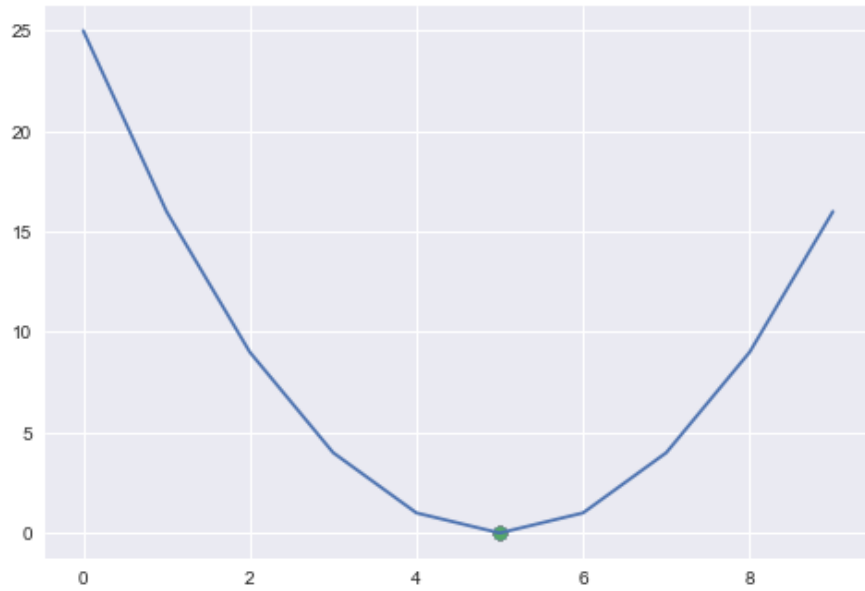


```
[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
(10,) (10,)
```

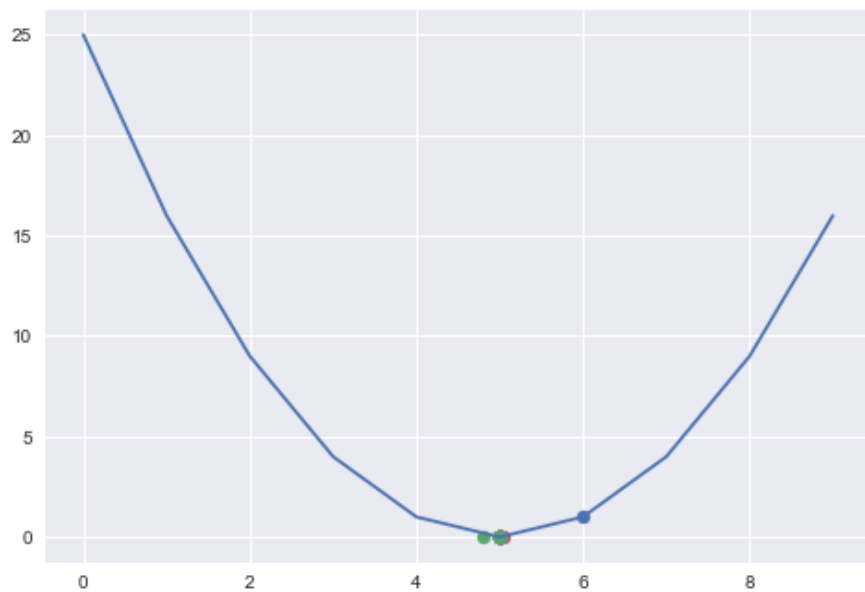




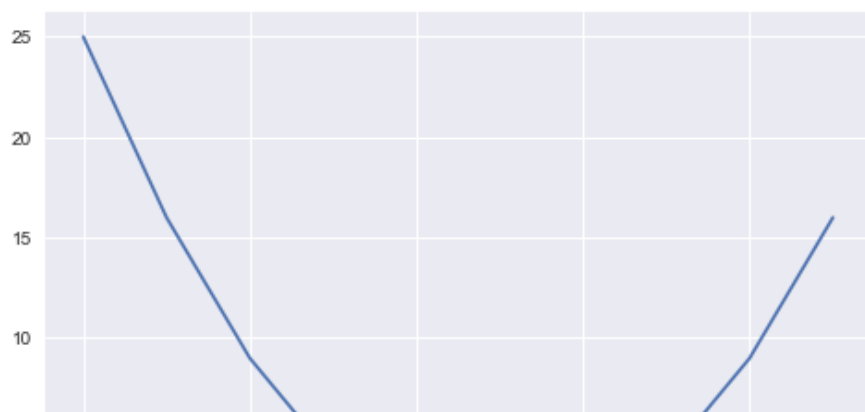
[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
 (10,) (10,)

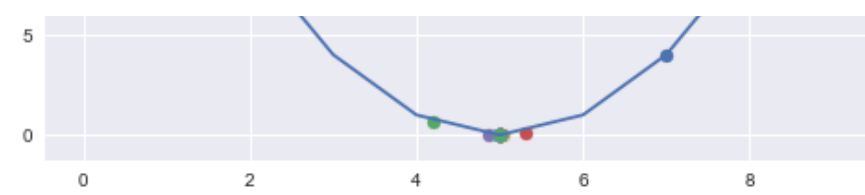


[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
 (10,) (10,)

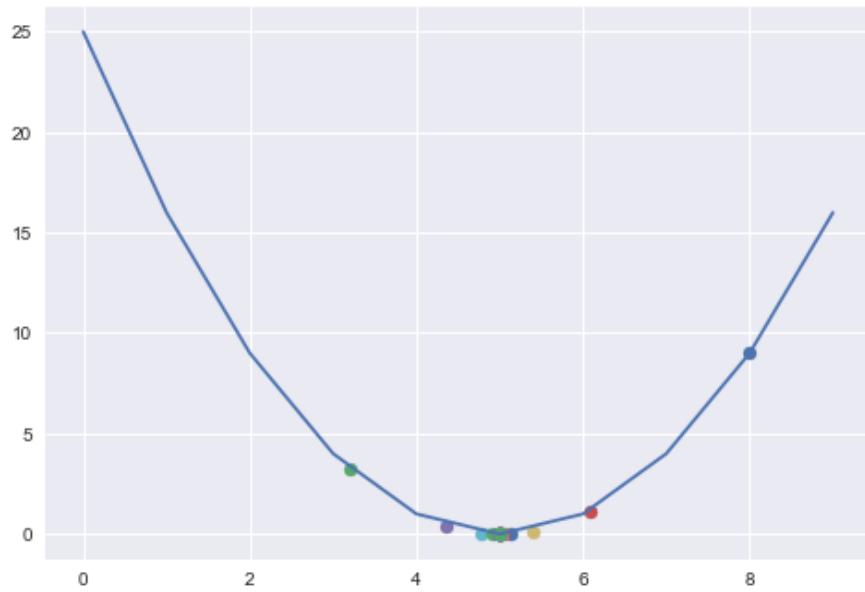


[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
 (10,) (10,)

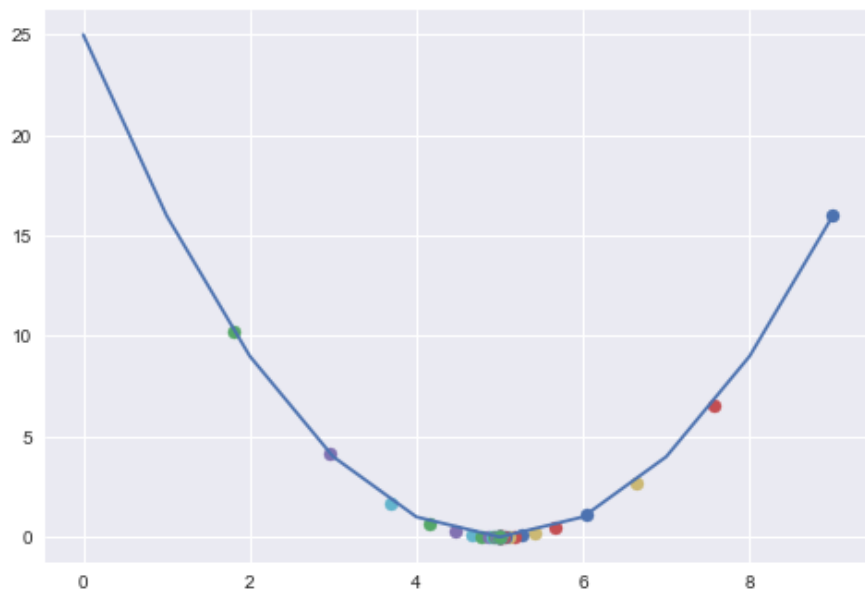




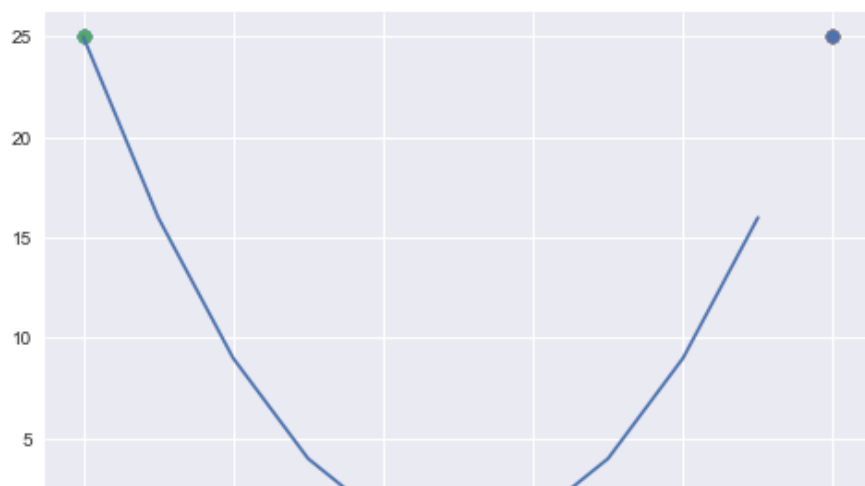
[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
 (10,) (10,)



[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
 (10,) (10,)



[0 1 2 3 4 5 6 7 8 9] [25 16 9 4 1 0 1 4 9 16]
 (10,) (10,)





In []:

In []:

In []:

Plot showing behaviour of Gradient Descent for different learning rates

In [41]:

```
i = 1
plt.figure(figsize=(30, 10))

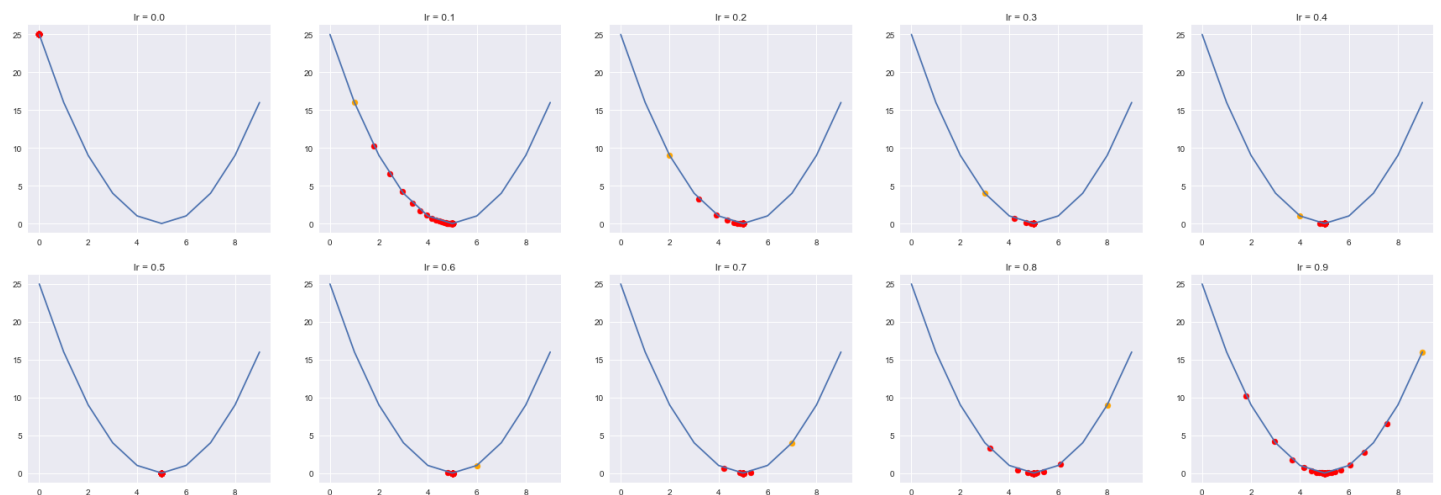
for j in range(0, 10, 1):

    X = np.arange(10)
    Y = (X - 5) ** 2

    x = 0
    lr = j / 10
    errors = []
    plt.subplot(2, 5, j + 1)
    plt.title('lr = ' + str(lr))
    plt.plot(X, Y)

    # Take 50 steps in downhill direction
    for i in range(50):
        grad = 2 * (x - 5)
        x = x - lr * grad
        y = (x - 5) ** 2
        errors.append(y)
        if i == 0:
            plt.scatter(x, y, color='Orange')
        else:
            plt.scatter(x, y, color='Red')

    i += 1
plt.show()
```



In [37]:

