

$$1) \text{MSE} = \frac{1}{m} \sum_{i=1}^m (Q^T x^{(i)} - y^{(i)})^2$$

Mert A GCAKOVIC  
Pittsburgh

Gradient of MSE functions:

$$\frac{\partial \text{MSE}}{\partial Q} = \frac{1}{m} \sum_{i=1}^m 2 \cdot (Q^T x^{(i)} - y^{(i)}) \cdot x^{(i)}$$

$$\frac{2}{m} \sum_{i=1}^m (Q^T x^{(i)} - y^{(i)}) \cdot x_0^{(i)}$$

Assume that  $x_0^{(i)} = 1$ ;

$$\frac{\partial \text{MSE}}{\partial Q} = \frac{2}{m} \sum_{i=1}^m (Q^T x^{(i)} - y^{(i)})$$

$$2) \nabla \text{MSE}(Q) = \begin{bmatrix} \frac{\partial \text{MSE}(Q_0)}{\partial Q_0} \\ \vdots \\ \frac{\partial \text{MSE}(Q_n)}{\partial Q_n} \end{bmatrix} =$$

$$\text{MSE} = \frac{1}{m} \sum_{i=1}^m (Q^T x^{(i)} - y^{(i)})^2$$

$$(\text{MSE})' = \frac{2}{m} \sum_{i=1}^m (Q^T x^{(i)} - y^{(i)}) \cdot dQ^T \cdot x_0^{(i)}$$

$$(\text{MSE})' = \frac{2}{m} \cdot dQ^T \sum_{i=1}^m (Q^T x^{(i)} - y^{(i)}) \cdot x_0^{(i)}$$

from  $Q_0$  to  $Q_n$ :

$$d(\text{MSE}) = \frac{d(\text{MSE})}{dQ_0} + \dots + \frac{d(\text{MSE})}{dQ_n}$$

$$= [dQ_0 \ dQ_1 \ \dots \ dQ_n] \cdot \left[ \frac{d(\text{MSE})}{dQ_0} \ \dots \ \frac{d(\text{MSE})}{dQ_n} \right]$$

gradient  
vector