Implementing Gradient Descent

Let's try using Batch Gradient Descent (introduced in Chapter 4) instead of the Normal Equation. First we will do this by manually computing the gradients, then we will use TensorFlow's autodiff feature to let TensorFlow compute the gradients automatically, and finally we will use a couple of TensorFlow's out-of-the-box optimizers.

When using Gradient Descent, remember that it is important to first normalize the input feature vectors, or else training may be much slower. You can do this using TensorFlow, NumPy, Scikit-Learn's `StandardScaler`, or any other solution you prefer. The following code assumes that this normalization has already been done.

Manually Computing the Gradients

The following code should be fairly self-explanatory, except for a few new elements:

- The `random_uniform()` function creates a node in the graph that will generate a tensor containing random values, given its shape and value range, much like NumPy's `rand()` function.
- The `assign()` function creates a node that will assign a new value to a variable. In this case, it implements the Batch Gradient Descent step $\theta^{(\text{next step})} = \theta - \eta\nabla_\theta \text{MSE}(\theta)$.
- The main loop executes the training step over and over again (`n_epochs` times), and every 100 iterations it prints out the current Mean Squared Error (`mse`). You should see the MSE go down at every iteration.

```
n_epochs = 1000
learning_rate = 0.01

X = tf.constant(scaled_housing_data_plus_bias, dtype=tf.float32, name="X")
y = tf.constant(housing.target.reshape(-1, 1), dtype=tf.float32, name="y")
theta = tf.Variable(tf.random_uniform([n + 1, 1], -1.0, 1.0), name="theta")
y_pred = tf.matmul(X, theta, name="predictions")
error = y_pred - y
mse = tf.reduce_mean(tf.square(error), name="mse")
gradients = 2/m * tf.matmul(tf.transpose(X), error)
training_op = tf.assign(theta, theta - learning_rate * gradients)

init = tf.global_variables_initializer()

with tf.Session() as sess:
    sess.run(init)

    for epoch in range(n_epochs):
```