

# Machine Learning

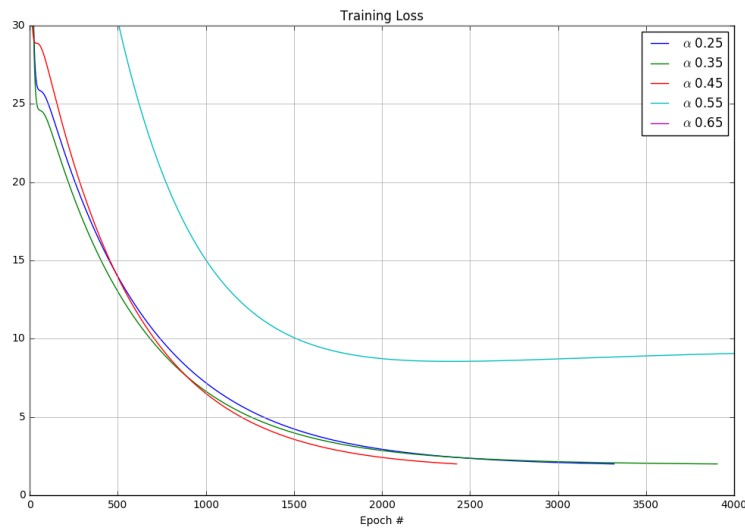
## Assignment 1

### SoSe 2017

Rob Brown

April 18, 2017

Here, we have implemented stochastic gradient descent and fit a sinusoid with random noise using polynomial regression. The learning rate  $\alpha$  was selected by looking at graphs of the RMS error for different learning rates. We observed that the number of iterations to meet our convergence condition decreased until a certain point, and then diverged at  $\alpha < 0.45$



For the models trained with  $0.25 \leq \alpha \leq 0.45$  we see a progressive reduction in the number of iterations required for convergence (i.e., the epoch

count) as well as the RMS training error. With  $\alpha > 0.45$  we see worse RMS training error, in addition to more iterations (both of which are unacceptable). Therefore, we let  $\alpha = 0.45$  and build our model as seen below. Note that there is almost certainly a more optimal selection of  $\alpha$ , but this level of precision suffices for the task.

