

1 Least Square Regression Problem

$$h_{\theta}(x) = \theta^T x$$

1.1 Batch Gradient Decent

cost function: $\frac{1}{2m} \sum_{i=0}^{m-1} (h_{\theta}(X^i) - y^i)^2$

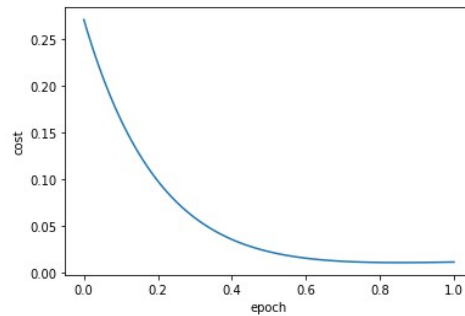
Update Rule: $m = 600$

for $j = 0 \dots 7$:

$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=0}^{m-1} (h_{\theta}(X^i) - y^i) X_j^i$$

1.1.1 Result Plot

epochs = 100, $\alpha = 0.0001$



1.2 Stochastic Gradient Decent

cost function: $\frac{1}{2} (h_{\theta}(X^i) - y^i)^2$

Update Rule: $m = 600$

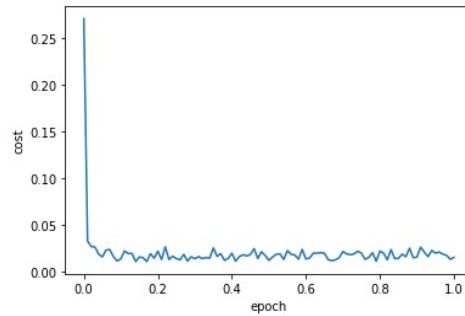
for $i = 0 \dots 599$:

for $j = 0 \dots 7$:

$$\theta_j := \theta_j - \alpha (h_{\theta}(X^i) - y^i) X_j^i$$

1.2.1 Result Plot

epochs = 100, $\alpha = 0.00001$



1.3 Mini Batch Gradient Decent

cost function: $\frac{1}{k} \sum_{i=0}^{k-1} (h_{\theta}(X^k) - y^k)^2$

Update Rule: $k = 10, m = 600$

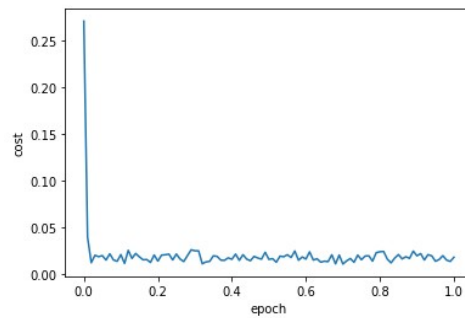
for $i = 0..9..19....599$:

for $j = 0....7$:

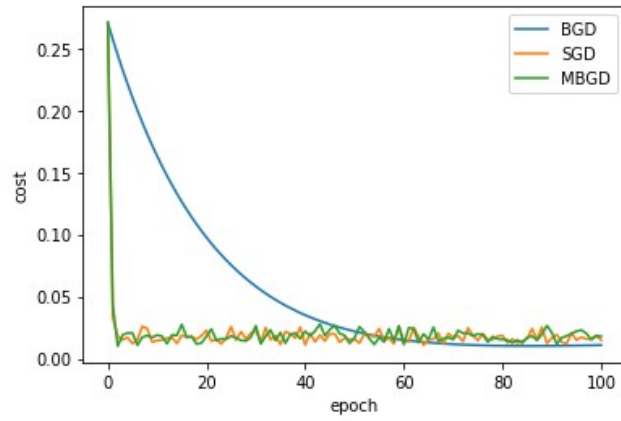
$$\theta_j := \theta_j - \alpha \frac{1}{b} \sum_{k=i}^{(i+k)-1} (h_{\theta}(X^k) - y^k) X_j^k$$

1.3.1 Result Plot

epochs = 100, $\alpha = 0.00001$, $b = 10$



1.4 BGD vs SGD vs MBGD



2 Classification Problem

$$h_{\theta}(x) = \frac{1}{1+e^{\theta^T x}}$$

2.1 Batch Gradient Decent

cost function: $-\frac{1}{m} \sum_{i=0}^{m-1} (y^i \log(h_{\theta}(X^i)) + (1 - y^i) \log(1 - h_{\theta}(X^i)))$

Update Rule: $m = 600$

for $j = 0 \dots 7$:

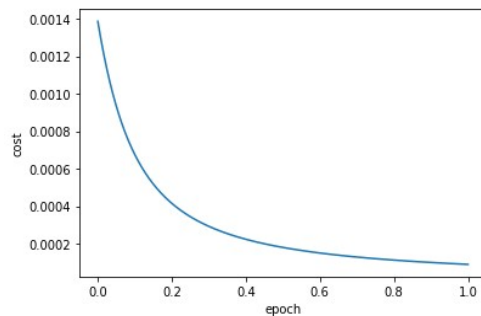
$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=0}^{m-1} (h_{\theta}(X^i) - y^i) X_j^i$$

2.1.1 Accuracy

0.806

2.1.2 Result Plot

epochs = 1000, $\alpha = 0.0001$



2.2 Stochastic Gradient Decent

cost function: $-(y^i \log(h_{\theta}(X^i)) + (1 - y^i) \log(1 - h_{\theta}(X^i)))$

Update Rule: $m = 600$

for $i = 0 \dots 599$:

for $j = 0 \dots 7$:

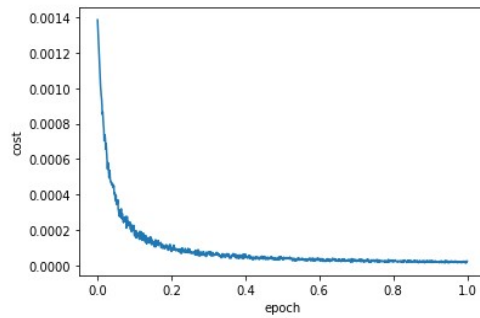
$$\theta_j := \theta_j - \alpha (h_{\theta}(X^i) - y^i) X_j^i$$

2.2.1 Accuracy

0.806

2.2.2 Result Plot

epochs = 1000, $\alpha = 0.000001$



2.3 Mini Batch Gradient Decent

cost function: $-\frac{1}{k} \sum_{i=0}^{k-1} (y^k \log(h_{\theta}(X^k)) + (1 - y^k) \log(1 - h_{\theta}(X^k)))$

Update Rule: $k = 10, m = 600$

for $i = 0..9..19....599$:

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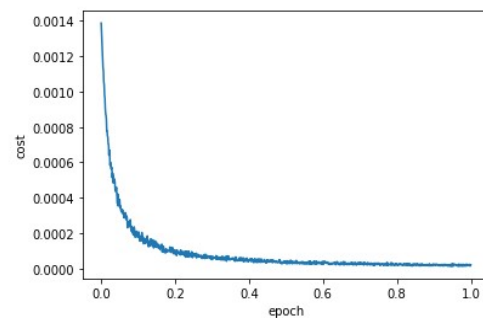
$$\theta_j := \theta_j - \alpha \frac{1}{b} \sum_{k=i}^{(i+k)-1} (h_{\theta}(X^k) - y^k) X_j^k$$

2.3.1 Accuracy

0.806

2.3.2 Result Plot

epochs = 1000, $\alpha = 0.000001$, $b = 10$



2.4 BGD vs SGD vs MBGD

