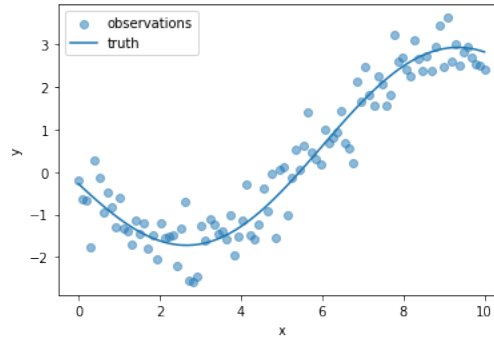


Problem 1. Method of Least Squares, Gradient Descent

The data file, *data.csv*, contains observations generated by *truth* + *noise* as indicated by the following graph



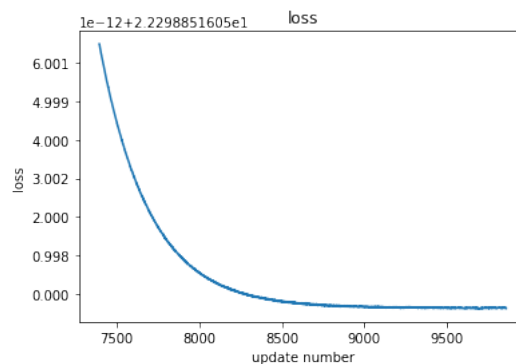
You decide to adopt the following regression function:

$$E(y_i|x_i) = \beta_0 \sin(\beta_1 x_i - \beta_2) + \beta_3 x_i$$

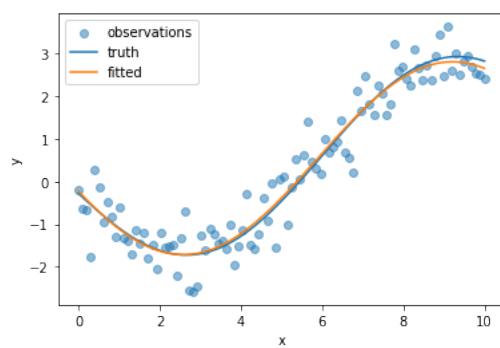
Please fit the model by minimizing the squared loss using the gradient descent method. Please use the initial value $\beta^{(0)} = (0.1, 0.1, 0.1, 0.1)^T$ and a fixed learning rate of your choice. A learning rate in the neighborhood of 0.00005 appear to represent a sweetspot.

Please let your code report the following

- [1] The smallest loss you have achieved.
- [2] The corresponding learning rate.
- [3] The corresponding "best" estimated $\hat{\beta}$
- [4] The corresponding number of updates at the "best" estimated $\hat{\beta}$
- [5] A plot of updates of the loss values vs the update number, in the following format



- [6] A plot of the fitted regression function, in the following format. For the blue line, please use the truth $y_i = 2 \sin(0.5x_i - 3) + 0.1x_i$



You may find the following resources useful.