BIL443/553Pattern Recognition Homework 1

Implement the (vanilla) gradient descent algorithm from scratch (with no libraries) so as to conduct linear regression with the below dataset representing the age and systolic blood pressure of 30 individuals. Our aim is to estimate blood pressure based on age. Performance is to be measured in terms of mean squared error (MSE).

Age & Systolic pressure 39[°]

Use the first 25 samples of data to calculate the regression model, and then test your model on the remaining 5 pairs of data.

You are expected to submit a report and your source code (C/C++, Java or Python). Your report must include your findings (as tables or as charts) on:

- the performance of your model (20p)
- the effect of learning rate on convergence speed and performance (20p)
- the effect of batch size on convergence speed (20p)
- the effect of different initializations, (20p)
- the effect of momentum on convergence speed and performance (20p)

Good luck.