

GRADIENT_DESCENT (training_examples, η) :

*** where, training_examples = $((\vec{x}, t)_1, (\vec{x}, t)_2, \dots, (\vec{x}, t)_N)$*

*** $\vec{X}_i = (x_1, x_2, \dots, x_n)_i$*

*** $\vec{w} = (w_1, w_2, \dots, w_n)$*

1. $\vec{w} \leftarrow$ Initialize with small random values

2. Until the termination condition is met, Do :

$\Delta w_i = 0$

For each $(\vec{x}, t)_i$ in training_examples, Do :

$f_i \leftarrow \vec{w} \cdot \vec{X}_i$

For each weight w_k , Do :

$\Delta w_k \leftarrow \Delta w_k + \eta (t_i - f_i) x_k$

For each weight w_i , Do :

$w_i \leftarrow w_i + \Delta w_i$

3. Return w