

Assignment 7

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Let us consider a sample dataset have one x_i^a and one output y_i^a and number of samples 4. Develop a simple linear regression model using BGD

Sample i	x_i^a	y_i^a
1	0.2	3.4
2	0.4	3.8
3	0.6	4.2
4	0.8	4.6

Do manual calculation for 2 iterations with 1st 2 samples

Step 1: $[x, y]$, $m=1$, $c=-1$, $\eta=0.1$, $n_s=2$, $n_b=2$

Step 2: $iter=1$

$$\text{Step 3: } \frac{\partial E}{\partial m} = -\frac{1}{n_s} \sum_{i=1}^{n_s} (y_i - mx_i - c)x_i$$

$$= -\frac{1}{2} [(3.4 - (1)(0.2) + 1)0.2 + (3.8 - (1)(0.4) + 1)0.4]$$
$$= -1.34$$

$$\text{Step 4: } \frac{\partial E}{\partial c} = -\frac{1}{2} [(3.4 - 0.2 + 1) + (3.8 - 0.4 + 1)] = -4.3$$

$$\text{Step 5: } \Delta m = -\eta \frac{\partial E}{\partial m}$$

$$= (-0.1)(-1.34) = 0.134$$

$$\Delta c = -\eta \frac{\partial E}{\partial c}$$

$$= (-0.1)(-4.3) = 0.43$$

$$\text{Step 6: } m = m + \Delta m$$

$$= 1 + 0.134 = 1.134$$

$$c = c + \Delta c$$

$$= -1 + 0.43 = -0.57$$

$$\text{Step 6: } \text{iter} = \text{iter} + 1 \\ = 1 + 1 = 2$$

Step 7: if (iter > epoch)

goto step 8

else

goto step 3

Step 8:

$$\frac{\partial E}{\partial m} = \frac{1}{2} \left[(3.49 - (1.134)(0.2) + 0.57) \cdot 0.2 + (3.8 - (1.134)(0.4) + 0.57)(0.4) \right] \\ = -1.157$$

$$\frac{\partial E}{\partial c} = \frac{1}{2} \left[(3.49 - (1.134)(0.2) + 0.57) + (3.8 - (1.134)(0.4) + 0.57) \right] \\ = -3.829$$

$$\text{Step 9: } \Delta m = (-0.1)(-1.157) = 0.1157$$

$$\Delta c = (-0.1)(-3.829) = 0.3829$$

$$\text{Step 5: } m = m + \Delta m = 1.134 + 0.1157 = 1.2497$$

$$c = c + \Delta c = -0.57 + 0.3829 = -0.1871$$

$$\text{Step 6: } \text{iter} = \text{iter} + 1$$

$$= 2 + 1 = 3$$

Step 7: if (iter > epoch)

goto step 8

else

Step 3

$$\text{Step 8: } m = 1.2497 \quad c = -0.1871$$