

Assignment - 9

18KUIA0623

Let us consider a sample data set have 1 input (x_i) and 1 output (y_i) and number of samples 4. Develop a simple linear regression model using momentum optimizer.

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

Do manual calculation for 8 iterations with first 2 samples.

Step 1: $[x, y]$, $m=1$, $c=-1$, $\eta=0.1$, epochs=2, $\gamma=0.9$, $v_m=v_c=0$
 $n_s=2$

Step 2: iter=1

Step 3: sample=1

$$\begin{aligned} \text{Step 4: } g_m &= \frac{\partial E}{\partial m} = -(y_i - mx_i - c) x_i \\ &= -(3.4 - (1)(0.2) + 1)(0.2) \\ &= -0.84 \end{aligned}$$

$$\begin{aligned} g_c &= \frac{\partial E}{\partial c} = -(y_i - mx_i - c) \\ &= -(3.4 - 0.2 + 1) = -4.2 \end{aligned}$$

$$\begin{aligned} \text{Step 5: } v_m &= \gamma v_m - \eta g_m \\ &= (0.9)(0) - (0.1)(-0.84) \\ &= -0.084 \end{aligned}$$

$$\begin{aligned} v_c &= \gamma v_c - \eta g_c \\ &= 0.9 \times 0 - (0.1)(-4.2) \\ &= -0.42 \end{aligned}$$

$$\begin{aligned} \text{Step 6: } m &= m + v_m = 1 + (-0.084) = 0.916 \\ c &= c + v_c = -1 - 0.42 = -1.42 \end{aligned}$$

$$\text{Step 2: } \text{sample} = \text{sample} + 1 \\ = 1 + 1 = 2$$

Step 8: if (sample > ns) goto step 9

else

goto step 4

$$\text{Step 4: } g_m = \frac{\partial E}{\partial m} = -(3.8 - (0.916)(0.4) + 1.42)(0.4) \\ = -1.941$$

$$g_c = \frac{\partial E}{\partial c} = -(3.8 - (0.916)(0.4) + 1.42) \\ = -4.853$$

$$\text{Step 5: } v_m = \eta v_m - \eta g_m$$

$$= (0.9)(-0.084) - [(0.1)(-1.941)]$$

$$= -0.0756 - 0.1941$$

$$= -0.2697$$

$$v_c = \eta v_c - \eta g_c$$

$$= (0.9)(-0.42) - [(0.1)(-4.853)]$$

$$= -0.378 - 0.485$$

$$= -0.863$$

$$\text{Step 6: } m = m + v_m = 0.916 + (-0.2697) = 0.6463$$

$$c = c + v_c = -1.42 - 0.863 = -2.283$$

$$\text{Step 7: } \text{sample} = \text{sample} + 1$$

$$2 + 1 = 3$$

Step 8: if (sample > ns) goto step 9

else

goto step 4

$$\text{Step 9: } \text{iter} = \text{iter} + 1$$

$$1 + 1 = 2$$

Step 10: if (iter > epochs) goto step 11

else

goto step 3

Step 3: Sample = 1

$$\text{Step 4: } g_m = \frac{\partial E}{\partial m} = [3.4 - (0.646)(0.2) + 2.283](0.2) \\ = -1.110$$

$$g_c = \frac{\partial E}{\partial c} = -(3.4 - (0.646)(0.2) + 2.283) \\ = -5.553$$

$$\text{Step 5: } V_m = \eta V_m - \eta g_m \\ = (0.9)(-0.2697) - [0.1 \times -1.11] \\ = -0.353$$

$$V_c = \eta V_c - \eta g_c \\ = (0.9)(-0.833) - (0.1)(-5.553) \\ = -1.332$$

$$\text{Step 6: } m = m + V_m = 0.6463 + (-0.353) = 0.293 \\ c = c + V_c = -2.283 - 1.332 = -3.615$$

$$\text{Step 7: } \text{Sample} = \text{Sample} + 1 \\ = 1 + 1 = 2$$

Step 8: IF (Sample > ns)
goto step 9
else
goto step 4

$$\text{Step 4: } g_m = -(3.8 - (0.293)(0.4) + 3.615)(0.4) \\ = -2.919 \\ g_c = -(3.8 - (0.293)(0.4) + 3.615)(0.4) \\ = -7.297$$

$$\text{Step 5: } V_m = (0.9)(-0.353) - (-0.1)(-2.919) \\ = -0.6096 \\ V_c = (0.9)(-1.332) - (-0.1)(-7.297) \\ = -1.9245$$

$$\text{Step 6: } m = m + \eta m = 0.293 - 0.609 = -0.316$$

$$C = C + \eta C = -3.65 - 1.928 = -5.543$$

$$\text{Step 7: } \text{Sample} = \text{Sample} + 1$$

$$2 + 1 = 3$$

$$\text{Step 8: } \text{if} (\text{Sample} > n)$$

$$3 > 2 \quad \text{goto step 9}$$

$$\text{else}$$

$$\text{goto step 4}$$

$$\text{Step 9: } \text{iter} = \text{iter} + 1$$

$$2 + 1 = 3$$

$$\text{Step 10: } \text{if} (\text{iter} > \text{epochs})$$

$$\text{goto step 11}$$

$$\text{else}$$

$$\text{goto step 3}$$

$$\text{Step 11: } \text{Print } m, C$$

$$m = -0.316, C = -5.543,$$