

Assignment 5

Let us consider a sample dataset have one input (x_i) & one output (y_i) of number of samples 4 & develop a simple linear regression using MBGD

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

Do manual calculations for 2 iterations with batch size 2

step 1: $[X, Y]$, $m=1$, $c=-1$, $\eta=0.1$, $bs=2$, $epochs=2$

step 2: $n_b = \frac{ns}{bs} = \frac{4}{2} = 2$

step 3: $iter=1$

step 4: batch=1

step 5:
$$\frac{\partial E}{\partial m} = -\frac{1}{bs} \sum_{i=1}^{bs} (y_i - mx_i - c) x_i$$
$$= -\frac{1}{2} [(3.4 - (1)(0.2) + 1)0.2] + [3.8 - 0.4 + 1]0.4]$$

$$= -1.34$$

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

$$\text{step 6: } \Delta m = -(0.1)(-1.34) = 0.134$$

$$\Delta c = -(0.1)(-4.3) = 0.43$$

$$\text{step 7: } m = m + \Delta m = 1 + 0.134 = 1.134$$

$$c = c + \Delta c = -1 + 0.43 = -0.57$$

$$\text{step 8: } \text{Batch} = \text{batch} + 1$$

$$1 + 1 = 2$$

$$\text{step 9: } \text{if}(\text{batch} > nb) \Rightarrow \text{True then go to next step}$$

$$2 > 2 \quad \text{False go to step 5}$$

$$\text{step 5: } \frac{\partial E}{\partial m} = -\frac{1}{2} \left[(4.2 - (1.134)(0.6) + 0.57)0.6 \right. \\ \left. + (4.6 - (1.134)(0.8) + 0.57)0.8 \right]$$

$$= -2.93$$

$$\frac{\partial E}{\partial c} = -\frac{1}{2} \left[(4.2 - (1.134)(0.6) + 0.57) + \right. \\ \left. (4.6 - (1.134)(0.8) + 0.57) \right]$$

$$= -4.1762$$

$$\text{step 6: } \Delta m = -(0.1)(-2.932) = 0.2932$$

$$\Delta c = -(0.1)(-4.17) = 0.41$$

$$\text{step 7: } m = m + \Delta m = 1.134 + 0.29 = 1.42$$

$$c = c + \Delta c = -0.57 + 0.41 = -0.15$$

$$\text{step 8: } \text{Batch} = \text{Batch} + 1 = 2 + 1 = 3$$

$$\text{step 9: } \text{if}(\text{batch} > nb) : \text{True then go to step 10}$$

$$3 > 2 \quad \text{false go to step 5}$$

step 10: $iter = iter + 1$
 $1 + 1 = 2$

step 11: if ($iter > n_{iter}$) True go to next step
 $2 > 2$
 false go to step 4

step 4: $Batch = 1$

step 5: $\frac{\partial E}{\partial m} = -\frac{1}{2} [(3.4 - (1.42)(0.2) + 0.15)0.2$
 $+ (3.8 - (1.427)(0.4) + 0.15)0.4]$
 $= -1.002$

$\frac{\partial E}{\partial c} = -\frac{1}{2} [(3.4 - (1.427)(0.2) + 0.15)$
 $+ (3.8 - (1.42)(0.4) + 0.15)]$
 $= -3.32$

step 6: $\Delta m = (-0.1)(-1.002) = 0.100$
 $\Delta c = (-0.1)(-3.32) = 0.332$

step 7: $m = m + \Delta m = 1.42 + 0.100 = 1.52$
 $c = c + \Delta c = -0.152 + 0.33 = 0.179$

step 8: $Batch = Batch + 1$
 $= 1 + 1 = 2$

step 9: if ($batch > n_b$) True go to next step
 $2 > 2$
 else go to step 5

$$\text{step 5: } \frac{\partial E}{\partial m} = -\frac{1}{2} \left[(4.2 - (1.52)(0.6) - 1.79)0.6 \right. \\ \left. + (4.6 - (1.52)(0.8) - 0.179)0.8 \right] \\ = -2.21$$

$$\frac{\partial E}{\partial c} = -3.15$$

$$\text{step 6: } \Delta m = -0.1 \times -2.21 = 0.22$$

$$\Delta c = -0.1(-3.15) = 0.315$$

$$\text{step 7: } m = m + \Delta m = 1.527 + 0.22 = 1.74$$

$$c = c + \Delta c = 0.179 + 0.31 = 0.49$$

$$\text{step 8: } \text{Batch} = \text{batch} + 1 \\ = 2 + 1 = 3$$

step 9: if (Batch > nb) : True goto next step
else goto step 5

$$\text{step 10: } \text{iter} = \text{iter} + 1 = 2 + 1 = 3$$

step 11: if (iter > epochs) : goto next step
372 false goto step 4

step 12: print values of m & c

$$m = 1.74, c = 0.49$$