

Assignment - 1

18K41A0477

Nesterov accelerated gradient (NAG) optimiser

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 calculations for 2 iterations with pt 2 samples

step-1: $[X, Y]$, $m=1$, $c=-1$, $\eta=0.1$, epochs = 2, $\beta=0.9$,

$$v_m = v_c = 0, n_s = 2$$

2. $i_{br}=1$

3. sample = 1

$$4. g_m = \frac{\partial \epsilon}{\partial m} = -(y_i - (m + \beta v_m)x_i - (c + \beta v_c)x_i)$$
$$= -0.84$$

$$g_c = \frac{\partial \epsilon}{\partial c} = -(y_i - (m + \beta v_m)x_i - (c + \beta v_c)x_i)$$
$$= -4.2$$

$$5. v_m = \beta v_m - \eta g_m$$
$$= (0.9)0 - (-0.1) \times (-0.84)$$
$$= -0.084$$

$$v_c = \beta v_c - \eta g_c$$
$$(0.9)0 - (-0.1)(-4.2)$$
$$= -0.42$$

$$6. m+ = v_m$$

$$1 - 0.084 = 0.916$$

$$c+ = v_c = -1 - 0.42 \\ = -1.42$$

$$7. \text{sample} + = 1$$

$$1 + 1 = 2$$

$$8. \text{if}(\text{sample} > n_s)$$

step-9
else

step-4

$$4. g_m = \frac{\partial \epsilon}{\partial m} = -(3.8 - (0.916 + (0.9 \times -0.084))) \\ 0.4 - (-1.42 + (0.98 - 0.0034) \cdot 0.4) \\ = -1.983$$

$$g_c = \frac{\partial \epsilon}{\partial c} = -4.959$$

$$5. v_m = v_m - \eta g_m$$

$$= (0.9 \times -0.084) - (-0.1 \times -1.983)$$

$$= -0.273$$

$$v_c = (0.9 \times -0.42) - (-0.1 \times -4.959)$$

$$= 0.8739$$

$$6. m+ = v_m$$

$$= 0.916 - 0.2739$$

$$= 0.6421$$

$$c+ = v_c$$

$$= -1.42 - 0.8739$$

$$= -2.2939$$

$$4. \text{ sample} + = 1$$

$$1+2=3$$

8. If (sample > n_s)
 goto step 19
 2 > 2
 else
 step 3

$$3. \text{ sample} = 1$$

$$4. \frac{\partial E}{\partial m} = g_m = -1.71$$

$$g_c = \frac{\partial E}{\partial c} = -5.85$$

$$5. v_m = \gamma v_m - \eta g_m$$

$$[(0.9) \cdot (-0.273)] - (-0.1 \times -1.71)$$

$$= -0.3627$$

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

$$= (0.9) (-0.873) - (-0.1) (-5.859)$$

$$= -1.3707$$

$$6. m+ = v_m$$

$$0.642 + (-0.3627)$$

$$0.2794$$

$$C+ = v_c$$

$$= -2.2939 - 1.3707$$

$$= -3.6646$$

$$\text{sample} + = 1$$

$$1+1=2$$

10. If (sample > n_s)
 goto step 9
 else
 goto step 4

$$\text{Step 4: } g_m = \frac{\partial \mathcal{L}}{\partial m} = -(3.8 - (0.279 + (0.9x - 0.3627))x) \\ 0.4 - (-3.6646 + (0.9)) \\ = -2.985$$

$$g_c = \frac{\partial \mathcal{L}}{\partial c} = -7.4645$$

$$5. \quad V_m = [0.9x - 0.3627] - [-0.1 \times -2.985] \\ = -0.6249$$

$$V_c = [0.9x - 1.3707] - [-0.1 \times 7.4645] \\ = -1.9800$$

$$6. \quad m+ = V_m \\ 0.2974 + (-0.6249) \\ = -0.3275 \\ c+ = V_c = -3.6646 - 1.9800 \\ = -4.6446$$

$$7. \quad \text{sample}+ = 1 \\ 2+1=3$$

$$8. \quad \text{if (sample} > n) \\ \quad \text{goto step-9} \\ \text{else} \\ \quad \text{goto step-4}$$

$$9. \quad \text{itr}+ = 1 \\ 2+1=3$$

$$10. \quad \text{if (itr} > \text{epochs)} \\ \quad \text{goto step-4} \\ \text{else} \\ \quad \text{goto step-3}$$

$$11. \quad \text{print } m, c \\ m = 0.3275 \\ c = -4.6446 //$$