

Assignment - 9

let us consider a sample dataset having i/p (x_i) and o/p (y_i) and no. of samples. Develop a simple linear regression model using momentum 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

step 1: $[x, y]$ $m=1, c=-1, \eta=0.1, \text{epochs}=2, \gamma=0.9,$

$$v_m = v_c = 0, n=2$$

step 2: iter = 1

step 3: sample = 1

$$\begin{aligned} \text{step 4: } g_m &= \frac{dE}{dm} = -(y_i - mx_i - c) x_i \\ &= -(3.4 - (1)(0.2) + 1)(0.2) \\ &= -0.84 \end{aligned}$$

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

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

$$V_c = \gamma V_c - n g_c$$

$$= 0.9 \times 0 - (-0.1)(-4.2) = -0.42$$

$$\text{step 6: } m + V_m = 1 + (-0.84) = -0.916$$

$$C = C + V_c = -1 - 0.42 = -1.42$$

$$\text{step 7: Sample} + 1$$

$$\Rightarrow 1 + 1 = 2$$

$$\text{step 8: if (sample} > \text{ns)} : \text{go to step 9}$$

$$2 > 2$$

else: go to step 4

$$\text{step 4: } g_m = \frac{dC}{dm} = -\frac{(3.8 - 10.916)(0.4) + 1.42}{(0.4)}$$

$$= -1.94$$

$$\text{step 5: } V_m = \gamma V_m = n g_m$$

$$= (0.9)(-0.084) - [-0.1 \times -1.94]$$

$$= -0.2697$$

$$V_c = \gamma V_c - n g_c$$

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

$$= -0.863$$

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

$$C = C + V_c = -1.42 - 0.863 = -2.283$$

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

$$= 2 + 1 = 3$$

$$\text{step 8: if (sample} > \text{ns)} : \text{go to step 9}$$

else: go to step 4

step 9 : $iter += 1$

$$\Rightarrow 1 + 1 = 2$$

step 10 : if ($iter > epochs$) go to step 4

else : go to step 3

step 9 : $iter += 1$

$$\Rightarrow 2 + 1 = 3$$

step 10 : if ($iter > epochs$) : go to step 11

$$3 > 2$$

else : go to step 3

step 12 : print m, c

$$m = -0.316, c = -5.543$$