

Assignment -3 :

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Let consider a sample dataset have one input (X_i^a) and one output (Y_i^a) , and number of samples 4. Develop a simple linear regression model using stochastic gradient descent optimizer.

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 two iterations with first 2 samples.

Step 1: $x, y, m=1, c=-1, \eta=0.1, \text{epochs}=2, ns=2$

Step 2: iter = 1

Step 3: sample = 1

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

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

$$\text{Step 5: } \Delta m = -\eta \frac{\partial E}{\partial m} = -(0.1)(-0.84) = 0.084$$

$$\Delta c = -\eta \frac{\partial E}{\partial c} = -(0.1)(-4.2) = 0.42$$

$$\text{Step 6: } m = m + \Delta m = 1 + 0.084 = 1.084$$

$$c = c + \Delta c = -1 + 0.42 = -0.58$$

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

Step 8: if (sample > ns)
 $2 > 2$ false
 goto step 4.

$$\text{Step 4: } \frac{\partial E}{\partial m} = -(3.8 - (1.084)(0.4) + 0.58)(0.4)$$

$$\frac{\partial E}{\partial m} = -1.5785$$

$$\frac{\partial E}{\partial c} = -(3.8 - (1.084)(0.4) + 0.58)$$

$$\frac{\partial E}{\partial c} = -3.9464$$

$$\text{Step 5: } \Delta m = -\eta \frac{\partial E}{\partial m} = -(0.1)(-1.5785)$$

$$\Delta m = 0.1578$$

$$\Delta c = -(0.1)(-3.9464) = 0.3946$$

$$\text{Step 6: } m = m + \Delta m = 1.084 + 0.1578 = 1.2418$$

$$c = c + \Delta c = -0.58 + 0.3946 = -0.1854$$

$$\text{Step 7: } \text{sample} = \text{sample} + 1 = 2 + 1 = 3$$

Step 8: if (sample > ns)
 $3 > 2$ True
 goto next step.

$$\text{Step 9: } \text{iter} = \text{iter} + 1 = 1 + 1 = 2$$

Step 10: if (iter > epochs)
 $2 > 2$ false
 goto step ③

Step 3: sample = 1

$$\text{Step 4: } \frac{\partial E}{\partial m} = - (3.4 - (1.24)(0.2) + 0.185)(0.2)$$

$$\frac{\partial E}{\partial m} = -0.668$$

$$\frac{\partial E}{\partial c} = - (3.4 - (1.24)(0.2) + 0.185)$$

$$\frac{\partial E}{\partial c} = -3.337$$

$$\text{Step 5: } \Delta m = -\eta \frac{\partial E}{\partial m} = -(0.1)(-0.668)$$

$$\Delta m = 0.066$$

$$\Delta c = -\eta \frac{\partial E}{\partial c} = -(0.1)(-3.337)$$

$$\Delta c = 0.33$$

$$\text{Step 6: } m = m + \Delta m = 1.24 + 0.066 = 1.306$$

$$c = c + \Delta c = -0.185 + 0.33 = 0.145$$

Step 7: sample = sample + 1

Step 8: if (sample > ns)

2 > 2 false

goto step 4.

$$\text{Step 4: } \frac{\partial E}{\partial m} = - (3.8 - (1.306)(0.4) - 0.145)(0.4)$$

$$\frac{\partial E}{\partial m} = -1.25$$

$$\frac{\partial E}{\partial c} = - (3.8 - (1.306)(0.4) - 0.145)$$

$$\frac{\partial E}{\partial c} = -3.13$$

$$\text{Step 5: } \Delta m = -(0.1)(-1.25) = 0.125$$

$$\Delta c = -(0.1)(-3.13) = 0.313$$

Step 6: $m = m + \Delta m = 1.306 + 0.125$

$$m = 1.431$$

$$c = c + \Delta c = 0.145 + 0.313$$

$$c = 0.458$$

Step 7: $\text{sample} = \text{sample} + 1 = 2 + 1 = 3$

Step 8: if (sample > ns)
 $3 > 2 \rightarrow \text{True}$
goto next step

Step 9: $\text{iter} = \text{iter} + 1 = 2 + 1 = 3$

Step 10: if (iter > epochs)
 $3 > 2 \text{ True}$
goto next step

Step 11: print m & c

$$m = 1.431, \quad c = 0.458$$