

ASSIGNMENT - 13

18K41A0502

Let us consider a sample dataset have one input (x_i^a) and one output (y_i^a) and no. of sample 4. Develop a simple linear regression model using ADAGRAD 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 2 iterations with first two samples.

S-1: $\{x, y\}$, epochs = 2, $m = 1$, $c = -1$, $G_m = 0$, $J_c = 0$, $\eta = 0.1$, $\epsilon = 10^{-8}$

S-2: $\text{itr} = 1$

S-3: sample = 1

$$S-4: g_m = -(3.4 - (1)(0.2) + 1)0.2 = -0.84$$

$$g_c = (3.4 - (1)(0.2) + 1) = -4.2$$

$$S-5: G_m = 0 + (-0.84)^2 = 0.7056$$

$$J_c = 0 + (-4.2)^2 = 17.64$$

$$S-6: \Delta m = \frac{-\eta}{\sqrt{G_m + \epsilon}} g_m = \frac{-(0.1)}{\sqrt{0.7056 + 10^{-3}}} \times -0.84$$

$$= 0.09$$

$$\Delta c = \frac{-(0.1)}{\sqrt{17.64 + 10^{-8}}} \approx -4.2$$

$$= 0.09$$

$$s-7: m = m + \Delta m = 1 + 0.09 = 1.09$$

$$c = c + \Delta c = -1 + 0.09 = -0.91$$

$$s-8: \text{sample} = \text{sample} + 1$$

$$= 1 + 1$$

$$= 2$$

s-9: If (sample > ns) goto s-10
 else
 s-4

$$s-4: g_m = -(3.8 - (1.09)(0.4) + 0.91)0.4 = -1.7$$

$$g_c = -(3.8 - (1.09)(0.4) + 0.91) = -4.27$$

$$s-5: G_m = 0.7056 + (-1.7)^2 = 3.59$$

$$g_c = 17.64 + (-4.22)^2 = 35.87$$

$$s-6: \Delta m = \frac{-0.1}{\sqrt{3.59 + 10^{-8}}} \approx -1.7 = 0.08$$

$$\Delta c = \frac{-0.1}{\sqrt{35.87 + 10^{-8}}} \approx -4.27 = 0.07$$

$$s-7: m = m + \Delta m = 1.09 + 0.08 = 1.17$$

$$c = c + \Delta c = -0.91 + 0.07 = -0.84$$

$$s-8: \text{sample} = \text{sample} + 1$$

$$= 2 + 1 = 3.$$

S-9: if (sample > ns) goto S-10
3 > 2

else

goto S-4

S-10: if (itr = itr + 1)

$$= 1 + 1 = 2$$

S-11: if (itr > epochs) goto S-12
2 > 2

else

goto S-3

S-3: Sample = 1

$$S-4: g_m = -(3.4 - (1.17)(0.2) + 0.84)0.2 = -0.80$$

$$g_c = -(3.4 - (1.17)(0.2) + 0.84) = -4.0$$

$$S-5: g_m = 3.59 + (-0.80)^2 = 4.23$$

$$g_c = 35.89 + (-4.0)^2 = 51.89$$

$$S-6: \Delta m = \frac{-0.1}{\sqrt{4.23 \times 10^{-8}}} * -0.80 = 0.038$$

$$\Delta c = \frac{-0.1}{\sqrt{51.89 \times 10^{-8}}} * -4.0 = 0.05$$

$$S-7: m = m + \Delta m = 0.038 + 1.17 = 1.208$$

$$c = c + \Delta c = -0.84 + 0.05 = -0.79$$

S-8: Sample = Sample + 1

$$= 1 + 1 = 2$$

S-9: if (sample > ns) goto S-10
2 > 2

else

goto S-4

$$S-4: g_m = -(3.8 - (1.20)(0.4) + 0.79) \times 0.4 = -1.64$$

$$g_c = (3.8 - (1.20)(0.4) + 0.79) = -4.11$$

$$S-5: g_m = 4.23 + (1.64)^2 = 6.9$$

$$g_c = 51.89 + (-4.11)^2 = 68.7$$

$$S-6: \Delta m = \frac{-0.1}{\sqrt{6.9 + 10^{-8}}} \quad \# -1.64 = 0.06$$

$$\Delta c = \frac{-0.1}{\sqrt{68.7 + 10^{-8}}} \quad \# -4.11 = 0.04$$

$$S-7: m = m + \Delta m = 1.208 + 0.06 = 1.26$$

$$c = c + \Delta c = -0.79 + 0.04 = -0.75$$

$$S-8: \text{sample} = \text{sample} + 1$$

$$= 2 + 1 = 3$$

$$S-9: \text{if } (\text{sample} > ns) \\ 3 > 2 \quad \text{goto } S-10$$

$$\text{else} \\ \text{goto } S-4$$

$$S-10: ptr = itr + 1$$

$$= 2 + 1 = 3$$

$$S-11: \text{if } (ptr > \text{epochs}) \\ 3 > 2 \quad \text{goto } S-12$$

$$\text{else goto } S-3.$$

$$S-12: m = 1.26$$

$$c = -0.75$$