

Assignment-15

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Let us consider a sample dataset have one input (x_i^a) and one output (y_i^a) and number of samples 2. Develop a simple linear regression model using RMS prop 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.

Step 1: $[x, y]$, $\eta = 0.1$, epochs = 2, $m = 1$, $c = -1$, $\beta = 0.9$,

$$E_m = E_c = 0, \epsilon = 10^{-8}$$

Step 2: $itr = 1$

Step 3: Sample = 1

$$\text{Step 4: } g_m = -(3.4 - (1)(0.2) + 1)(0.2) = -0.84$$

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

$$\text{Step 5: } E_m = (0.9)(0) + (1 - 0.9)(-0.84)^2 = 0.07$$

$$E_c = (0.9)(0) + (1 - 0.9)(-4.2)^2 = 1.764$$

$$\text{Step 6: } \Delta m = \frac{-0.1}{\sqrt{0.07 + 10^{-8}}} \times (-0.84) = 0.31$$

$$\Delta c = \frac{-0.1}{\sqrt{1.764 + 10^{-8}}} \times (-4.2) = 0.31$$

Step 7: $m = m + \Delta m = 1 + 0.31 = 1.31$

$c = c + \Delta c = -1 + 0.31 = -0.69$

Step 8: Sample = Sample + 1
 $= 1 + 1 = 2$

Step 9: if (sample > ns) goto step 10
 $2 > 2$

else
 goto step 4

Step 4: $g_m = -(3.8 - (1.31)(0.4) + 0.69) 0.4 = -1.5$

$g_c = -(3.8 - (1.31)(0.4) + 0.69) = -3.9$

Step 5: $E_m = (0.9)(0.07) + (0.1)(-1.5)^2 = 0.28$

$E_c = (0.9)(1.76) + (0.1)(-3.9)^2 = 3.1$

Step 6: $\Delta m = \frac{-0.1}{\sqrt{0.28 + 10^{-8}}} * (-1.5) = 0.28$

$\Delta c = \frac{-0.1}{\sqrt{3.1 + 10^{-8}}} * (-3.9) = 0.22$

Step 7: $m = m + \Delta m = 1.31 + 0.28 = 1.59$

$c = c + \Delta c = -0.69 + 0.22 = -0.47$

Step 8: Sample = Sample + 1
 $= 2 + 1 = 3$

Step 9: if (sample > ns) goto step 10
 $3 > 2$

else
 goto step - 4

Step 10: itr = itr + 1
 $= 1 + 1 = 2$

Step 11: if (itr > epoches)
 goto step 12
 else
 goto step 3

Step 3: Sample = 1

$$\text{Step 4: } g_m = -(3.4 - (1.59)(0.2) + 0.47)(0.2) = -0.7$$

$$g_c = -(3.4 - (1.59)(0.2) + 0.47) = -3.5$$

$$\text{Step 5: } E_m = (0.9)(0.28) + (0.1)(-0.7)^2 = 0.3$$

$$E_c = (0.9)(3.1) + (0.1)(-3.5)^2 = 4.0$$

$$\text{Step 6: } \Delta m = \frac{-0.1}{\sqrt{0.3 + 10^{-8}}} * (-0.7) = 0.12$$

$$\Delta c = \frac{-0.1}{\sqrt{4.0 + 10^{-8}}} * (-3.5) = 0.17$$

$$\text{Step 7: } m = m + \Delta m = 1.59 + 0.12 = 1.71$$

$$c = c + \Delta c = -0.47 + 0.17 = -0.3$$

$$\text{Step 8: sample} = \text{sample} + 1$$

$$= 1 + 1 = 2$$

Step 9: if (sample > ns)

2 > 2 goto step 10

else
goto step 4

$$\text{Step 4: } g_m = -(3.8 - (1.71)(0.4) + 0.3) * 0.4 = -1.4$$

$$g_c = -(3.8 - (1.71)(0.4) + 0.3) = -3.6$$

$$\text{Step 5: } E_m = (0.9)(0.3) + (0.1)(-1.4)^2 = 0.46$$

$$E_c = (0.9)(4.0) + (0.1)(-3.6)^2 = 4.89$$

$$\text{Step 6: } \Delta m = \frac{-0.1}{\sqrt{0.46 + 10^{-8}}} * (-1.4) = 0.2$$

$$\Delta c = \frac{-0.1}{\sqrt{4.89 + 10^{-8}}} * (-3.6) = 0.16$$

$$\text{step 7: } m = m + \Delta m = 1.71 + 0.2 = 1.91$$

$$c = c + \Delta c = -0.3 + 0.16 = -0.14$$

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

$$\text{step 9: if (Sample} > n_s) \\ 3 > 2 \quad \text{goto step 10}$$

$$\text{else} \\ \text{goto step 4}$$

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

$$\text{step 11: if (itr} > \text{epochs}) \\ 3 > 2 \quad \text{goto step 12}$$

$$\text{else} \\ \text{goto step -3}$$

$$\text{step 12: } m = 1.91 \\ c = -0.14$$