

Assignment - II

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Let us consider a sample dataset have one input (x_i) and one output (y_i) and number of samples 4.

Develop a LR model using rextov accelerated gradient (NAG) optimizer.

Sample (i)	y_i^a	y_i^t
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 1st 2 samples.

step 1: $[x, y]$, $m=1$, $c=-1$, $\eta=0.1$, $epochs=2$, $\gamma=0.9$,
 $V_m = V_c = 0$, $n_s = 2$

step 2: $itr = 1$

step 3: sample = 1

$$\text{step 4: } g_m = \frac{\partial E}{\partial m} = -(y_i - (m + \gamma V_m)) x_i - (c + \gamma V_c) x_i$$

$$= -(3.4 - (1 + (0.9)0) 0.2 - (-1 + (0.9)0) 0.2$$

$$= -0.84$$

$$g_c = \frac{\partial E}{\partial c} = -(y_i - (m + \gamma V_m)) x_i - (c + \gamma V_c)$$

$$= -(3.4 - (1 + 0.9) \times 0) 0.2$$

$$= -4.2$$

step 5: $V_m = \gamma V_m - \eta g_m$

$$= (0.9)0 - (-0.1) \times (-0.84)$$

$$= -0.084$$

$$V_c = \gamma V_c - \eta g_c$$

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

$$= -0.42$$

step 6:- $m+ = \sqrt{m}$
 $1 - 0.084 = 0.916$
 $C+ = \sqrt{C} = -1 - 0.42$
 $= -1.42$

step 7:- sample $+ = 1$ $1+1 = 2$

step 8:- if (sample $> ns$)
 goto step-9
 else goto step-4

step 4:- $g_m = \frac{\partial E}{\partial m} = - (3.8 - (0.916 + (0.9 \times -0.084)))$
 $0.4 - (-1.42 + (0.98 - 0.034) \times 0.4)$
 $= -1.983$

$g_c = \frac{\partial E}{\partial C} = -4.959$

step 5:- $\sqrt{m} = 8\sqrt{m} - 7g_m$
 $= (0.9 \times -0.084) - (-0.1 \times -1.983)$
 $= -0.2739$
 $\sqrt{C} = (0.9 \times -0.42) - (-0.1 \times -4.959)$
 $= 0.8739$

step 6:- $m+ = \sqrt{m}$
 $= 0.916 - 0.2739 = 0.6421$

$C+ = \sqrt{C}$
 $= -1.42 - 0.8739 = -2.2939$

step 7:- sample $+ = 1$
 $1+1 = 3$

step 8:- if (sample $> ns$)
 $2 > 2$ goto step-11
 else goto step-3

step 3:- sample $= 1$

$$\text{step - 4: } \frac{\partial E}{\partial m} = -(3.4 - (0.642 + (0.9 \times 0.273)) \times 0.2 - (-2.293 + (0.9 \times 0.273) \times 0.2))$$

$$g_m = -1.171$$

$$g_c = \frac{\partial E}{\partial c} = -5.859$$

$$\text{step 5: } v_m = \delta v_m - \eta g_m$$

$$= [(0.9) \times (0.273)] - (-0.1 \times -1.81)$$

$$= -0.3627$$

$$v_c = v_c \delta - \eta g_c$$

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

$$= -1.3707$$

$$\text{step 6: } m+ = v_m$$

$$= 0.642 + (-0.3627)$$

$$= 0.2794$$

$$c+ = v_c$$

$$= -2.2939 - 1.3707 = -3.6646$$

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

$$1 + 1 = 2$$

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

$$\text{goto step 9}$$

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

$$\text{step 4: } g_m = \frac{\partial E}{\partial m} = -(3.8 - (0.279 + (0.9 \times -0.3627)) \times 0.4 - (-3.6646 + (0.9) \times -0.3627))$$

$$= -2.985$$

$$g_c = \frac{\partial E}{\partial c} = -7.4645$$

$$\text{step 5: } v_m = [(0.9 \times 0.3627) - (-0.1 \times -2.985)]$$

$$= -0.6249$$

$$V_c = [0.9 \times -1.3707] - [0.177 \times 4.645] \\ = -1.9800$$

step 6:- $m = V_m$
 $= 0.2974 + (-0.6249) = -0.3275$
 $C = V_c = -3.6646 - 1.9800$
 $= -4.6446$

step 7:- sample $t = 1$
 $2 + 1 = 3$

step 8:- if (sample $> n$)
 goto step-9
 else goto step-4

step 9:- itr $= 1$
 $2 + 1 = 3$

step 10:- if (itr $> epochs$)
 goto step-4
 else goto step-3

step 11:- print m, C
 $m = -0.3275$
 $C = -4.6446$