

ASSIGNMENT-11

- 18K41A0530

Let us consider a sample dataset have one input (x_i) and one output (y_i) and number of samples 4.
Develop a SLR model using Nesterov accelerated Gradient (NAG) 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

- Do manual calculations for 2 iterations with 1st 2 samples.

Step-1: $[X, Y]$, $m=1$, $c=-1$, $\eta=0.1$, epochs=2, $\gamma=0.9$,
 $\nabla m = \nabla c = 0$, $n_s=2$

Step-2: itr=1

Step-3: Sample=1

$$\begin{aligned} \text{Step-4: } g_m &= \frac{\partial E}{\partial m} = -(y_i - (m + \gamma \nabla m)x_i - (c + \gamma \nabla c))x_i \\ &= -(3.4 - (1 + (0.9)0)0.2 - (-1 + (0.9)0))0.2 \\ &= -0.84 \end{aligned}$$

$$\begin{aligned} g_c &= \frac{\partial E}{\partial c} = -(y_i - (m + \gamma \nabla m)x_i - (c + \gamma \nabla c)) \\ &= -(3.4 - (1 + 0.9) \times 0)0.2 \\ &= -(-1 + (0.9)0) \\ &= -4.2 \end{aligned}$$

$$\begin{aligned} \text{Step-5: } U_m &= \gamma \nabla m - \eta g_m \\ &= (0.9)0 - (0.1) \times (-0.84) \\ &= -0.084 \end{aligned}$$

$$\begin{aligned} V_c &= \eta V_c - \eta q_c \\ &= (0.9)(0) - (-0.1)(-4.2) \\ &= -0.42 \end{aligned}$$

$$\begin{aligned} \text{step-6: } m+ &= Vm \\ 1 - 0.084 &= 0.916 \\ c+ &= Vc = -1 - 0.42 \\ &= -1.42 \end{aligned}$$

$$\text{step-7: Sample } t = 1$$

$$\begin{aligned} \text{step-8: if (Sample} > n_s) \\ &\text{goto step-9} \\ \text{else: goto step-4.} \end{aligned}$$

$$\begin{aligned} \text{step-4: } q_m &= \frac{\partial E}{\partial m} = -(3.8 - (0.916 + (0.9 \times -0.089)) \\ &\quad 0.4 - (-1.42 + (0.98 - 0.034) \times 0.4) \\ &= -1.983 \end{aligned}$$

$$q_c = \frac{\partial E}{\partial c} = -4.959$$

$$\begin{aligned} \text{step-5: } Vm &= \eta Vm - \eta q_m \\ &= (0.9 \times -0.084) - (-0.1 \times -1.983) \\ &= -0.2739 \\ Vc &= (0.9 \times -0.42) - (-0.1 \times -4.959) \\ &= 0.8739 \end{aligned}$$

$$\begin{aligned} \text{step-6: } m+ &= Vm \\ &= 0.916 - 0.2739 \\ &= 0.6421 \end{aligned}$$

$$\begin{aligned} c+ &= Vc = -1.42 - 0.8739 \\ &= -2.2939 \end{aligned}$$

$$\text{step-7: Sample } t = 1$$

$$1 + 1 = 2$$

$$\begin{aligned} \text{step-8: if (Sample} > n_s) \\ &\text{goto step-11} \\ 2 > 2 \end{aligned}$$

else

Goto step-3

Step-3: Sample = 1

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

$$g_m = -1.171$$

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

$$\text{Step-5: } \Delta m = \eta V_m - \eta g_m$$

$$= [(0.9) \times (-0.273)] - (-0.1 \times -1.81)$$
$$= -0.3627$$

$$\Delta c = \eta c - \eta g_c$$

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

$$= -1.3707$$

$$\text{Step-6: } m_t = V_m$$

$$= 0.6421 + (-0.3627)$$

$$= 0.2794$$

$$c_t = V_c$$

$$= -2.2939 - 1.3707$$

$$= -3.6646$$

$$\text{Step-7: Sample } t = 1$$

$$t+1 = 2$$

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

Goto step-9

else

Goto step-4

$$\text{Step-4: } g_m = \frac{\partial E}{\partial m} = -(3.8 - (0.2794 + (0.9 \times -0.3627))) \times 0.4 - (-3.6646 + (0.9) \times -2.985)$$
$$= -2.985$$

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

$$\text{Step-5: } \Delta m = [0.9 \times -0.3627] - [-0.1 \times -2.985]$$
$$= -0.6249$$

$$V_c = [0.9 \times -1.3707] - [-0.1 \times 7.4645]$$

$$= -1.9800$$

Step-6: $m_t = V_m$

$$= 0.2974 + (-0.6249)$$

$$= -0.3275$$

$$C_t = V_c = -3.6646 - 1.9800$$

$$= -4.6446$$

Step-7: Sample $t = 1$

$$2 + 1 = 3$$

Step-8: if (Sample $> n_s$)

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

$$m = 0.3275$$

$$c = -4.6446$$