

ASSIGNMENT-11

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CSE-A

→ Let consider a sample dataset have one input (x_i^a) and one output (y_i^a) and number of samples 4, Develop a sample linear regression model using Nesterov Accelerated Gradient (NAG) 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 of two iterations with first two samples?

1. $[x, y]$, $m=1$, $c=-1$, $\eta=0.1$, epochs = 2,

$\beta=0.4$, $V_w=V_c=0$, $NS=2$

step 2: $it8 = 1$

step 3: sample = 1

$$\text{step 4: } g_m = \frac{\partial E}{\partial m} = -(y_i - (m + g_m)x_i - (c + g_c))x_i \\ = -0.84$$

$$g_c = \frac{\partial E}{\partial c} = -(y_i - (m + g_m)x_i - (c + g_c)) = -4.2$$

$$\text{step 5: } V_m = \eta \nabla_m - \eta g_m = -0.084$$

$$V_c = \eta \nabla_c - \eta g_c = -0.42$$

$$\text{step 6: } m = 0.916, c = -1.42$$

step 7: sample = 2

step 8: if (sample > ns) goto step 9

else
goto step 4

$$\text{step 9: } g_m = \frac{\partial E}{\partial m} = -(3.8(0.91 + (0.9x - 0.08)0.4) \\ - (-1.42 + (0.9x - 0.03)0.4))$$

$$g_m = -1.98$$

$$g_c = -4.95$$

$$V_m =$$

step 5: $V_m = \gamma V_m - \eta g_m = -0.21$

$$V_c = -0.29$$

step 7: $\text{samp} + 1$

step 6: $m = 0.91 - 0.27 = 0.64$

$$c = -1.42 - 0.87 = -2.29$$

step 8: if (sample > ns) goto step 9

else

goto step 4

step 9: $\text{itr} = 1$

step 10: if (itr > epochs) go to step 11

else

goto step 3

step 3: $\text{sample} = 1$

step 4: $\frac{\partial E}{\partial m} = -1.17$ $g_c = -5.45$

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

$$= -0.36$$

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

$$= -1.37$$

step 6: $m = 0.27$ $C = -3.66$

step 7: $sample = 2$

step 8: if ($sample > ns$)

goto step 9

else

goto step 4

step 4: $g_m = \frac{\partial E}{\partial m} = -2.98$, $g_c = -\frac{\partial E}{\partial c} = -7.46$

step 5: $V_m = -0.67$, $V_c = -1.98$

step 6: $m = 0.29 + (-0.62) = -0.32$

$C = -3.66 + 1.98 = -4.6$

$C = -3.664$

step 7: $sample = 3$

step 8: if ($sample > ns$)

goto step 9

else

goto step 4

step 9: $itr = 1$

step 10: if ($itr > sample$)

goto step 4

else goto step 3

step 11. print m, c

$$m = 0.32$$

$$c = -4.64$$

else goto step 3

step 11. print m, c

$$m = 0.32$$

$$c = -4.64$$