

ASSIGNMENT-11

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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 SLR model using nestrov 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, $\beta = 0.9$, $J_m = J_c = 0$, $n = 2$

step 2: $itr = 1$

step 3: sample = 1

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

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

$$\begin{aligned} \text{step 5: } J_m &= \beta J_m - \eta g_m \\ &= (0.9)0 - (-0.1) \times (-0.84) \\ &= -0.084 \\ J_c &= \beta J_c - \eta g_c \\ &= (0.9)0 - (-0.1) \times (-4.2) \\ &= -0.42 \end{aligned}$$

Step 6: $m+ = V_m$

$$1 - 0.084 = 0.916$$

$$C+ = V_c = -1 - 0.42$$

$$= -1.42$$

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: $V_m = \eta V_m - \eta g_m$

$$= (0.9 \times -0.084) - (0.1 \times -1.983)$$

$$= 0.2739$$

$$V_c = (0.9 \times 0.42) - (0.1 \times -4.959)$$

$$= 0.8739$$

Step 6: $m+ = V_m$

$$= 0.916 - 0.2739$$

$$= 0.6421$$

$$C+ = V_c$$

$$= -1.42 - 0.8739$$

$$= -2.2939$$

else

goto step-3

Step 3: sample = 1

$$\text{Step 4: } \frac{\partial E}{\partial m} = -(3.4 - (0.6427 + (0.9 \times 0.273))) \times 0.2 - (-2.293 + (0.9 \times -0.273) \times 0.2)$$

$$g_m = -1.171$$

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

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

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

$$= -0.3627$$

$$v_c = v_c - \eta g_c$$

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

$$= -1.3707$$

$$\text{Step 6: } m = v_m$$

$$= 0.6427 + (-0.3627)$$

$$= 0.2794$$

$$c = v_c$$

$$= -2.2939 - 1.3707$$

$$= -3.6646$$

$$\text{Step 7: sample} + 1$$

$$1 + 1 = 2$$

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

go to step 9

else

go to step 4

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

$$\times 0.9 - (-3.6646 \times (0.9))$$

$$= -2.985$$

$$g_c = \frac{\partial E}{\partial c} = -7.9645$$

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

$$= -0.6249$$

$$v_c = [0.9 \times 1.3307] - [0.1 \times 7.4645]$$

$$= -1.9800$$

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

$$= 0.2974 + (-0.6249)$$

$$= -0.3275$$

$$c_t = v_c = -3.6646 - 1.9800$$

$$= -4.6446$$

$$\text{Step 7: sample } t = 1$$

$$2 + 1 = 3$$

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

go to step-9

else

go to step-9

$$\text{Step -9: itr} = 1$$

$$2 + 1 = 3$$

$$\text{Step-10: if (itr} > \text{epochs)}$$

go to step-9

else

go to step-3

$$\text{Step-11: print } m, c$$

$$m = 0.3275$$

$$c = -4.6446$$