

ASSIGNMENT

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

Sample(i)	x_i	y_i
1	0.2	3.4
2	0.4	3.8
3	0.6	4.2
4	0.8	4.6

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

$$b = 0.9, E_m = E_c = 0, \epsilon = 10^{-3}$$

Step-2 : itr = 1

Step-3 : sample = 1

Step-4 : $g_m = -(3.4 - (1)(0.2) + 1)(0.2) = -0.84$

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

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

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

Step-6 : $\Delta m = \frac{-0.1}{\sqrt{0.07 + 10^{-3}}} (-0.84) = 0.31$

$$\Delta c = \frac{-0.1}{\sqrt{1.76 + 10^8}} (-0.3) = 0.31$$

step-7: $m = m + \Delta m = 1.90.31 = 1.31$

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

step-8: $\text{sample} = \text{sample} + 1 = 1 + 1 = 2$

step-9: if ($\text{sample} > n_s$) go to step-10

else

go to 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: $\text{sample} = \text{sample} + 1 = 2 + 1 = 3$

step-9: if ($\text{sample} > n_s$) go to step-10

else

go to step-4

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

Step-11: if ($itr > epochs$)
go to step-12

else
go to step-3

Step-3: sample = 1

Step-4: $g_m = -(3.4 - (1.59)(0.2) + 0.47)(0.2)$
 $g_c = -(3.4 - (1.59)(0.2) + 0.47) = -3.5$

Step-5: $E_m = (0.9)(0.28) + (0.1)(0.7)^2 = 0.3$
 $E_c = (0.9)(3.1) + (0.1)(-3.5)^2 = 4.0$

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

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

Step-7: $m = m + \Delta m = 1.59 + 0.12 = 1.71$

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

Step-8: sample = sample + 1 = 1 + 1 = 2

Step-9: if (sample > n_s)

go to step-10

else

go to step-4

Step-4: $g_m = -(3.8 - (1.71)(0.4) + 0.3)(0.4) = -1.4$

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

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

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

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

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

Step-7: $m = m + \Delta m = 1.71 + 0.2 = 1.91$

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

Step-8: $\text{sample} = \text{sample} + 1 = 2 + 1 = 3$

Step-9: if (sample > n_s)
go to step-10

else
go to step-4

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

Step-11: if (itr > epochs)
 $3 > 2$
go to step-12

else
go to step-3

Step-12: $m = 1.91, c = -0.14$