

ASSIGNMENT-3

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18K41A0538.

Let us consider a sample dataset having one input (x_i) and one output (y_i), and number of samples 4. Develop a simple linear regression model using stochastic gradient descent optimizer.

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

Do manual calculations for two iterations, with first two samples.

- write the python code to build simple linear regression model using SGD optimizer (consider all 4 samples)

Step 1: $x, y, m=1, c=-1, \eta=0.1, \text{Epochs}=2, n_s=x$

Step 2: $\text{itr} = 1$

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

$$\begin{aligned}\text{Step 4: } \frac{dE}{dm} &= -(8.4 - 1)(0.2) - (-1)0.2 \\ &= -0.84\end{aligned}$$

$$\begin{aligned}\frac{dE}{dc} &= -(3.4 - 1)(0.2 + 1) \\ &= -4.2\end{aligned}$$

$$\text{Step 5: } \Delta m = -(0.1)(-0.84) = 0.084$$

$$\Delta C = -(0.1)(-4.2) \\ = 0.42$$

$$\text{Step 6: } m = m + \Delta m$$

$$= 1 + 0.084 = 1.084$$

$$C = C + \Delta C$$

$$= -1 + 0.42 = -0.58$$

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

$$1 + 1 = 2$$

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

$$S \quad \cdot \quad \chi > 2$$

$$\text{goto step - 9}$$

$$\text{else}$$

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

$$\text{Step 4: } \frac{\partial F}{\partial m} = -(38 - (1.084)(0.4) + 0.58)0.4$$

$$= -1.5785$$

$$\frac{\partial F}{\partial C} = -(38 - (1.084)(0.4) + 0.58)$$

$$= -3.9464$$

$$\text{Step 5: } \Delta m = -(0.1)(-1.5785) = 0.1578$$

$$\Delta C = -(0.1)(-3.9464) = 0.3946$$

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

$$2 + 1 = 3$$

$$\text{Step 6: } m = m + \Delta m = 1.084 + 0.1578$$

$$= 1.2418$$

$$C = C + \Delta C = -0.58 + 0.3946$$

$$= -0.1854$$

Step 8: if (sample > ns)

$$3 > 2$$

goto step - 9

else

goto step - 4

Step 9: itr + = 1

$$1 + 1 = 2$$

Step 10: if (itr > epochs)

$$2 > 2$$

goto step - 11

else

goto step 3

Step 3: sample = 1

Step 4: $\frac{\partial \epsilon}{\partial m} = -(3.4 - (1.2)(0.2) + 0.18) 0.2$

$$= - (3.34) 0.2$$

$$= -0.668$$

$$\frac{\partial \epsilon}{\partial c} = -(3.4 - (1.2)(0.2) + 0.18)$$

$$= -3.34$$

Step 5: $\Delta m = -(0.1)(-0.668)$

$$= 0.0668$$

Step 6: $m = m + \Delta m = 1.24 + 0.066 = 1.3$

$$C = C + \Delta C = 0.18 + 0.33 = 0.51$$

Step 7: sample = 1

$$1+1=2$$

Step 8: if (sample > ns)

$$2 > 2$$

goto step - 9

else

goto step - 4

$$\begin{aligned}\text{Step 4: } \frac{\partial L}{\partial m} &= -(3.8 - (1.3)(0.4) - 0.15) \\ &= -3.13\end{aligned}$$

$$\text{Step 5: } \Delta m = (0.1)(-3.13) = -0.31$$

$$\Delta C = (0.1)(-3.13) = -0.31$$

$$\text{Step 6: } m = m + \Delta m = 1.3 + 0.31 = 1.42$$

$$C = C + \Delta C = 0.15 + 0.31 = 0.46$$

Step 7: sample = sample + 1

$$2+1=3$$

Step 8: if (sample > ns)

$$3 > 2$$

goto step - 9

else

goto step - 4

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

$$= 2 + 1 = 3$$

Step 10: if (itr > epochs) 3 > 2

goto step 11

else goto step 3

step - 11: print m & C

$$m = 1.42, C = 0.46$$

$$C4 = VC$$

$$= 3.615 - 1.928 = -5.543$$

Step 7: sample $t = 1$

$$Q+1 = 3$$

Step 8: if (Sample > ns)

goto step-9

else

goto step-4

Step 9: itr-1 = 1

$$Q+1 = 3$$

Step 10: if (itr > epoch)

goto step-11

else

goto step-3

Step 11: print m, c

$$m = -0.316, c = -5.543$$