

ASSIGNMENT-11

18K41A0538.

let us consider a sample dataset have one input (x_i) and output (y_i) and number of samples 4. Develop a SLR model using nestrow accelerated gradient (NGA) optimiser.

Sample id	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 2 iterations with 1st & 2nd samples.

STEP 1: $[X, Y] m=1, c=-1, \eta=0.1, \text{epochs} = 2, \gamma=0.9,$
 $\gamma m = \gamma c = 0, n_s = 2$

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

STEP 3: $\text{simple} = 1$

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

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

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

$$\begin{aligned} \lambda_c &= \lambda \lambda_c - \eta g_c \\ &= (0.9)(0) - (-0.1)(-4.2) \\ &= -0.42 \end{aligned}$$

step-6: $m+ = \lambda m$
 $1 - 0.084 = 0.916$
 $c+ = \lambda c = -1 - 0.42$
 $= -1.42$

step-7: sample $t = 1$
 $1 + 1 = 2$

step-8: if (sample $> n_s$)
 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: $\lambda m = \lambda \lambda m - \eta g_m$
 $= (0.98 - 0.084) - (-0.1 \times -1.983)$
 $= -0.2739$
 $\lambda c = (0.9 \times -0.42) - (-0.1 \times -4.959)$
 $= 0.8739$

step-6: $m+ = \lambda m$
 $= 0.916 - 0.2739$
 $= 0.6421$

$c+ = \lambda c$
 $= -1.42 - 0.8739$
 $= -2.2939$

step-7: sample $t = 1$
 $1 + 1 = 3$

step-8: if (sample $> n_s$)
 goto step-11

else

Goto step-3

Step-3: Sample = 1

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

$$g_m = -1.171$$

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

$$\begin{aligned} \text{Step-5: } v_m &= v_m - \eta g_m \\ &= [(0.9) \times (-0.273)] - (-0.1 \times -1.81) \\ &= -0.3627 \end{aligned}$$

$$\begin{aligned} v_c &= v_c - \eta g_c \\ &= (0.9) \times (-0.873) - (-0.1) \times (-5.859) \\ &= -1.3707 \end{aligned}$$

$$\begin{aligned} \text{Step-6: } m_t &= v_m \\ &= 0.6421 + (-0.3627) \\ &= 0.2794 \end{aligned}$$

$$\begin{aligned} c_t &= v_c \\ &= -2.2939 - 1.3707 \\ &= -3.6646 \end{aligned}$$

Step-7: Sample $t = 1$

$$t+1 = 2$$

Step-8: if (sample > ns)
Goto step-9

else Goto step-4

$$\begin{aligned} \text{Step-4: } g_m &= \frac{\partial E}{\partial m} = - \left(3.8 - (0.279 + (0.9 \times -0.3627)) \right) \times 0.4 - (-3.6646 + (0.9) \\ &= -2.985 \end{aligned}$$

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

$$\begin{aligned} \text{Step-5: } v_m &= [0.9 \times -0.3627] - [-0.1 \times -2.985] \\ &= -0.6249 \end{aligned}$$

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

$$= -1.9800$$

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

$$m = 0.3275$$

$$c = -4.6446$$