

Assignment -13 :-

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 ADAGRAD

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 for two iterations with first samples.

sol:- step1:- $[x, y]$, epochs = 2, $m = 1$, $c = 1$, $G_m = G_c = 0$,
 $\eta = 0.1$, $\epsilon = 10^{-8}$.

step2:- iter = 1

step3:- sample = 1

step4:- $g_m = -(y_i - mx_i - c)(x_i)$
 $= -(3.4 - (1)(0.2) - 1)(0.2)$

$$g_m = -0.44$$

$$g_c = -(y_i - mx_i - c)$$

$$= -(3.4 - (1)(0.2) - 1) = -2.2$$

$$g_c = -2.2$$

step5:- $G_m = G_m + (g_m)^2$

$$= 0 + (-0.44)^2 = 0.1936$$

$$G_m = 0.1936$$

$$G_c = G_c + (g_c)^2 = 0 + (-2.2)^2 = 4.84$$

$$G_c = 4.84$$

step6:- $\Delta m = \frac{-\eta}{\sqrt{G_m + \epsilon}} (g_m)$

$$\Delta m = \frac{-0.1}{\sqrt{0.1936 + 10^{-8}}} (-0.44) = 0.0999$$

$$\Delta m = 0.0999$$

$$\Delta c = \frac{-\eta}{\sqrt{G_c + \epsilon}} (g_c) = \frac{-0.1}{\sqrt{4.84 + 10^{-8}}} (-2.2)$$

$$\Delta c = 0.0999$$

step7:- $m = m + \Delta m$

$$m = 1 + 0.0999 = 1.0999$$

$$m = 1.0999$$

$$c = c + \Delta c = 1 + 0.0999 = 1.0999$$

$$c = 1.0999$$

step8:- sample = sample + 1
 $= 1 + 1$
 $= 2$

step9:- if (sample > 2)
 $2 > 2$

false:- goto step 4.

step 4:-

$$g_m = -(y_i - mx_i - c)(x_i) \\ = -(3.8 - (1.0999)(0.4) - (1.0999))(0.4) \\ = -(3.8 - 0.43996 - 1.0999)(0.4)$$

$$g_c = -(y_i - mx_i - c)$$

$$g_m = -0.904$$

$$g_c = -(y_i - mx_i - c) = -(3.8 - (1.0999)(0.4) - (1.0999))$$

$$g_c = -2.26014$$

step 5:-

$$G_m = G_m + (g_m)^2$$

$$= 0.1936 + (-0.904)^2$$

$$G_m = ~~0.1936~~ 1.0108$$

$$G_c = G_c + (g_c)^2$$

$$= 4.84 + (-2.26014)^2$$

$$G_c = 9.948$$

step 6:-

$$\Delta m = \frac{-\eta}{\sqrt{G_m + \epsilon}} (g_m)$$

$$= \frac{-0.1}{\sqrt{1.018 + 10^{-8}}} (-0.904)$$

$$\Delta m = 0.089$$

$$\Delta c = \frac{-\eta}{\sqrt{G_c + \epsilon}} (g_c)$$

$$\Delta c = \frac{-0.1}{\sqrt{9.948 + 10^{-8}}} (-2.26014)$$

$$\Delta c = 0.07165$$

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

$$m = 1.0999 + 0.089$$

$$m = 1.1889$$

$$c = c + \Delta c$$

$$= 1.0999 + 0.07165$$

$$c = 1.17155$$

step 8:- $sample = sample + 1$
 $= 2 + 1 = 3$

step 9:- $if (sample > n_0)$
 $3 > 2$

True: go to step 10.

step 10:- $iter = iter + 1$
 $= 1 + 1$
 $= 2$

step 11:- $if (iter > epochs)$
 $2 > 2$

false: go to step 3.

step 3:- $sample = 1$

step 4:- $g_m = -(y_i - mx_i - c)(x_i)$
 $= -(3.4 - (1.1889)(0.2) - 1.17155)(0.2)$
 $= -(3.4 - 0.2377 - 1.17155)(0.2)$

$$g_m = -0.398$$

step 5:- $g_c = -(y_i - mx_i - c)$
 $= -(3.4 - (1.1889)(0.2) - 1.17155)$
 $= -(3.4 - 0.2377 - 1.17155)$

$$g_c = -1.99075$$

step 5:- $G_m = G_m + (g_m)^2$
 $= 1.0108 + (-0.398)^2$

$G_m = 1.1692$

$G_c = G_c + (g_c)^2$
 $= 9.948 + (-1.99075)^2$

$G_c = 13.9110$

step 6:- ~~general~~
 $\Delta m = \frac{-\eta}{\sqrt{G_m + \epsilon}} (g_m)$

$= \frac{-0.1}{\sqrt{1.1692 + 10^{-8}}} (-0.398)$

$\Delta m = 0.036$

$\Delta c = \frac{-\eta}{\sqrt{G_c + \epsilon}} (g_c)$

$= \frac{-0.1}{\sqrt{13.9118 + 10^{-8}}} (+1.9907)$

$\Delta c = 0.0533$

step 7:- $m = m + \Delta m$
 $= 1.1889 + 0.036$

$m = 1.2249$

$c = c + \Delta c$

$= 1.17155 + 0.0533$

$c = 1.22485$

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

step 9:- if (sample > ns)
 $2 > 2$
 false : goto step 4.

step 4:- $g_m = -(y_i - m x_i - c)(x_i)$
 $= -(3.8 - (1.22485)(0.4) - 1.22485)(0.4)$
 $= -(3.8 - 0.48996 - 1.22485)(0.4)$

$g_m = -0.8340$

$g_c = -(y_i - m x_i - c)$
 $= -(3.8 - (1.22485)(0.4) - (1.22485))$

$g_c = -2.08519$

step 5:- $G_m = G_m + (g_m)^2$
 $= 1.10692 + (-0.8340)^2$

$G_m = 1.8647$

$G_c = G_c + (g_c)^2$
 $= 13.9110 + (-2.08519)^2$

$G_c = 18.25901$

step 6:- $\Delta m = \frac{-\eta}{\sqrt{G_m + \epsilon}} (g_m)$

$= \frac{-0.1}{\sqrt{(1.8647) + 10^{-8}}} (-0.8340)$

$\Delta m = 0.0610$

$$\Delta C = \frac{-\eta}{\sqrt{G_C + \epsilon}} \quad (30)$$

$$= \frac{-0.1}{\sqrt{(18.259) + 10^{-8}}} \quad (-2.085)$$

$$\Delta C = 0.0487$$

step 7:- $m = m + \Delta m$
 $= 1.2249 + 0.0610$

$$m = 1.2859$$

$$c = c + \Delta C$$

$$= 1.22485 + 0.0487$$

$$c = 1.27355$$

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

step 9:- if ($\text{sample} > n_s$)
 $3 > 2$
 True: goto next step.

step 10:- $\text{iter} = \text{iter} + 1$
 $= 2 + 1$
 $= 3$

step 11:- if ($\text{iter} > \text{epochs}$)
 $3 > 2$
 True: goto next step.

step 12:- print m & c values
 $m = 1.2859, c = 1.2735$