Assignment : 5 Caciloutions

Dota preprocessing. using norm
-alization.

L[T-2] L[T-1] L[T]

L[T-3]

0.391 0.293 0.276 0.310

0.293 0.276 0.332

B) Initialization mi= I' m2=I mg=I

max iteration = 1000 eta=0.1

epcons = 1

(9) Set Her-1

6) set iter sample = 1

6) X1 = dato [L'[T-3]] x2 = dato L'(T2)

X3 = data (L(T-1)] · Y = data (L(T))

de

Jm1 = - U1-mixi-m2x2-m3 x3-c)x1

- - 0-1365.68

de = - (9-mixi; + m2x2' - c) x2'
dm2

=-(0.310-103971-1(0.293).-(0.296)+1)0.293

= - (4 mixi: m2x2i - m3xi3 - c) - - (0.310-1(0.397)-1(0.293)-1(0.27d) = -0-344 Dim = - nd dE -0.1(-0.136)=0.0136 Jan 1m2 = 0.01 '- sm3 = 9.4 × 103 1c=-n de = 0.0344 B) m= m+ sm = 1+0.0136 = 1.0136 m2 = 1.01; m3 = 1.0094 C = C+SC = -140.0344 =0.9656 Sample (i) = Sample (1) +1 0-141-2 If (sample = na) 1f (242) T-) Step 6 Stample Repeat au steps de - Massass.

Jen To stop...