

Assignment-5

19K41A0582
R. Sai Manojanya ①

Estimate the load at particular hour of the day ($L(T)$) based on previous three hours load [$L(T-1)$, $L(T-2)$, $L(T-3)$] using multiple linear regression model.

Manual Calculations

Step 1: lead $m_1 = 1$, $m_2 = 1$, $m_3 = 1$, $\hat{c} = -1$, $\eta = 0.1$, iter = 1,
 $n_s = 2$.

Step 2: iter = 1.

Step 3: $j = 1$.

$$\begin{aligned} \text{Step 4: } \frac{\partial E}{\partial m_1} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_1, \\ &= -(5000 \cdot 474.52 - (6292 \cdot 8756) - (5349.8016) \\ &\quad - (5225.4093)) 6292 \cdot 8756 \\ &= +74681405.86 \end{aligned}$$

$$\begin{aligned} \frac{\partial E}{\partial m_2} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_2 \\ &= -(5000 \cdot 474.52 - (6292 \cdot 8756) - (5349.8016) \\ &\quad - (5225.4093)) (5349.8016) \\ &= +63489369.56 \end{aligned}$$

$$\begin{aligned} \frac{\partial E}{\partial m_3} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_3 \\ &= -(5000 \cdot 474.52 - (6292 \cdot 8756) - (5349.8016) \\ &\quad - (5225.4093)) (5225.4093) \\ &= +62013130.01 \end{aligned}$$

$$\frac{\partial \epsilon}{\partial c} = -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c)$$

$$= 11867.61198$$

Step 5:

$$\Delta m_1 = -\eta \frac{\partial \epsilon}{\partial m_1} = -(0.1)(74681405.86)$$

$$= -7468140.586$$

$$\Delta m_2 = -\eta \frac{\partial \epsilon}{\partial m_2} = -(0.1)(63489369.56)$$

$$= -6348936.956$$

$$\Delta m_3 = -\eta \frac{\partial \epsilon}{\partial m_3} = -(0.1)(620131302.01)$$

$$= -6201313.001$$

$$\Delta c = -\eta \frac{\partial \epsilon}{\partial c} = -(0.1)(11867.61198) = -1186.76119$$

Step 6:

$$m_1 = m_1 + \Delta m_1$$

$$= 1 - 7468140.586$$

$$= -7468139.586$$

$$m_2 = m_2 + \Delta m_2$$

$$= 1 - 6348936.956$$

$$= 1 - 6348935(-6348935.956)$$

$$m_3 = m_3 + \Delta m_3$$

$$= 1 - 6201313.001$$

$$= -6201312.001$$

$$c = c + \Delta c$$

$$= -1 - 1186.76119$$

$$= -1187.76119$$

step 7: $i = i + 1 = 1 + 1 = 2$

step 8: if $i \leq n_s$

True \rightarrow step 4

step 4:

$$\begin{aligned}\frac{\partial E}{\partial m_1} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_1 \\ &= -(6609.46788 - (-7468139.586)(\cancel{6488.50500}) \\ &\quad - (-6348935.956)(6488.505) \\ &\quad - (-6201312.001)(6834.55860) + 1187.76119) \\ &\quad (6488.50500) \\ &= -8.56 \times 10^{14}\end{aligned}$$

$$\begin{aligned}\frac{\partial E}{\partial m_2} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_2 \\ &= -(1.32035 \times 10^{11})(6488.505) \\ &= -8.56712 \times 10^{14}\end{aligned}$$

$$\begin{aligned}\frac{\partial E}{\partial m_3} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_3 \\ &= -(1.32035 \times 10^{11})(6834.55860) \\ &= -9.0240 \times 10^{14}\end{aligned}$$

$$\frac{\partial E}{\partial c} = -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c)$$

$$= -1.32035 \times 10^{11}$$

step 5: $\Delta m_1 = -\eta \left(\frac{\partial E}{\partial m_1} \right)$

$$= -(0.1) (-8.56 \times 10^{14})$$

$$= 8.56 \times 10^{13}$$

$$\Delta m_2 = -(0.1) (-8.56 \times 10^{14})$$

$$= 8.56 \times 10^{13}$$

$$\Delta m_3 = -(0.1) (-9.02 \times 10^{14})$$

$$= 9.02 \times 10^{13}$$

$$\Delta c = 1.32035 \times 10^{10}$$

step 6:

$$m_1 = m_1 + \Delta m_1$$

$$= 7468139.56 + 8.56 \times 10^{13}$$

$$m_2 = m_2 + \Delta m_2$$

$$= 6348935.956 + 8.56 \times 10^{13}$$

$$m_3 = 6201312.001 + 9.02 \times 10^{13}$$

$$c = -1187.76 + 1.320 \times 10^{10}$$

step 7: $i = i + 1 = 3$

step 8: if $(i \leq n_s)$
 \rightarrow next step

step 9: iter = iter + 1 \rightarrow 2

step 10: if (iter = epochs)
 \rightarrow next step

step 11:

$$m_1 = 7468139.56 + 8.56 \times 10^{13}$$

$$m_2 = 6348935.956 + 8.56 \times 10^{13}$$

$$m_3 = 6201312.001 + 9.02 \times 10^{13}$$

$$c = -1187.76 + 1.320 \times 10^{10}$$