

Assignment - 11

Hestero Accelerated gradient descent

Gen 0: $[x, y], m=9, c=-4, \eta=0.4, \gamma=0.9, v_m=0,$

$v_c=0, \text{epochs}=2, \eta_s=2$

x	y
0.2	3.4
0.4	3.8

Step 2: Iteration = 1

Step 3: sample = 1

$$\begin{aligned} \text{Step 4: } g_{ms} &= (\eta_i - (m + \gamma(m)) \eta_i - (c + \gamma v_c)) \eta_i \\ &= (3.4 - (1 + (0.9)0) 0.2) - ((-1) + 0) \times 0.2 \\ &= (3.4 - 0.2 + 1) 0.2 = - (4.2 \times 0.2) \\ &= -0.84 \end{aligned}$$

$$g_c = -4.2$$

$$\begin{aligned} \text{Step 5: } v_m &= \gamma v_m - \eta g_{ms} = (0.9)(0) - (0.1)(-0.84) \\ &= 0.084 \end{aligned}$$

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

$$\begin{aligned} \text{Step 6: } m &= m + v_m = 1 + 0.084 = 1.084 \\ c &= c + v_c = -1 + 0.42 = -0.58 \end{aligned}$$

step 7: Sample $\geq 1+1 = 2$

step 8: If sample \geq no. of samples $\geq 2 \times 2$ - false

Go to step 4

step 9:

$$g_m = -(3.8 - (1.084 + (0.9) \times (0.084)) \times 0.4$$

$$- (-0.58 + (0.9)(0.42)) \times 0.4$$

$$= -(3.8 - (1.596 \times 0.4 + 0.958) \times 0.4$$

$$- (4.29416) \times 0.4$$

$$= -1.717664$$

$$g_c = -4.29416$$

$$v_m = \gamma v_m - \eta g_m = (0.9)(0.084) - (0.1)(-1.717664)$$
$$= 0.2473664$$

$$v_c = \gamma v_c - \eta g_c = (0.9)(0.42) - (0.1)(-4.29416)$$
$$= 0.807416$$

$$m = m + v_m = 1.084 + 0.2473664 = 1.3313664$$

$$c = c + v_c = -0.58 + 0.807416 = 0.227416$$

$$\text{Sample} \leftarrow 2+1$$
$$= 3$$

if sample > 70.06 samples

372 true

go to next step

iteration = 1+1 → 2

if iteration > 1000

272 false

go to step 3

Sample > 1

$$g_m = - (g_i - (m + rvm) \cdot n_i - (c + rvc)) \cdot n_i$$

$$= - (3.4 - [1.33136 + [(0.9) \times (0.24736)] \times 0.2 -$$
$$[0.287416 + (0.9) \times (0.801016)]$$

$$= - (3.4 - [1.553984] \times 0.2 - [0.954091])$$
$$= - (2.13511)$$

$$g_c = - (3.4 - 1.553984 - 0.954091)$$
$$= - 0.891925$$

$$v_m = \gamma v_m - \eta g_m$$

$$\Rightarrow (0.9) \times 0.2473664 - (0.1) \times (-2.13511)$$

$$\approx 0.436414$$

$$v_c = \gamma v_c - \eta g_c = (0.9) \times 0.867416 - (0.1) \times (-0.891926)$$

$$= 0.815867$$

Step 19: $m = m + v_m \Rightarrow 1.3316 + 0.436414 \Rightarrow 1.76774$

$$c = c + v_c \Rightarrow 0.227416 + 0.815867 \Rightarrow 1.043283$$

Sample = Sample + 1, $1 \leq 2$

If sample ≥ 272 false

repeat step 9

$$g_m = - \left(y_i - (m + \gamma v_m) x_i - (\gamma + \gamma v_c) x_i \right)$$

$$= - \left[3.8 - (1.76774 + (0.9) \times 0.436414) \times 0.9 - (1.043283) + (0.9 \times 0.815867) \right] \times 0.4$$

$$= - \left[3.8 - (2.160266) \times 0.9 - 1.7775633 \right] \times 0.4$$

$$\Rightarrow -0.463332$$

$$\bar{r}_2 = -(3.8 - (2.160266 \times 0.4) - 1.175633)$$

$$= 1.1583303$$

$$v_m = r_m - \eta \frac{dE}{d\eta}$$

$$(0.9)(0.43614) - (0.1)(-0.463332)$$

$$= 0.4388592$$

$$v_c = r_c - \eta \frac{dE}{d\eta}$$

$$0.9 \times 0.815867 - (0.1)(-1.1583303)$$

$$= 0.8501131$$

Step 1 $m = 1.76774 + 0.4388592$

$$= 2.206592$$

$$c = 1.043153 + 1.1583303$$

$$= 2.2016137$$

'Sample' $2 + 1 = 372$

Sample 7 ends

go to next step

Iterations $2 + 1 = 3$

$3 > 2$ (end)

stop next step

print(m,c)

2.2065992

2.2016133

calculate tSE

$$(3.4 - (2.2065992 \times 0.2) - 2.2016133)^2 +$$

$$(3.8 - (2.2065992 \times 0.4) - 2.2016133)^2$$

2

$$= 0.57135 + (0.512293)$$

2

$$> 0.54271$$