

Report : Group 67

Objective : Design custom differential equations that can be integrated into neural network architectures to enable dynamic adaptation based on the input data.

Requirements : While exploring different existing optimisers we stumbled across something called Gradient Descent with Momentum. Let me explain it to you !

Gradient descent is an optimization algorithm that follows the negative gradient of an objective function in order to locate the minimum of the function.

A problem with gradient descent is that it can bounce around the search space on optimization problems that have large amounts of curvature or noisy gradients, and it can get stuck in flat spots in the search space that have no gradient.

Momentum is an extension to the gradient descent optimization algorithm that allows the search to build inertia in a direction in the search space and overcome the oscillations of noisy gradients and coast across flat spots of the search space.

$$V_t = \gamma V_{t-1} + \eta \Delta_{\theta} J$$
$$\theta_t = \theta_{t-1} - \alpha V_t$$

Modification : In the context of gradient descent with momentum, the momentum term is designed to accelerate the optimization process by accumulating past gradients to smooth out oscillations and hasten convergence. However, in scenarios where the loss function is descending a slope, high momentum values can lead to overshooting the minimum.

To address this concern, a strategy can be employed to dynamically adjust the momentum based on the behavior of the gradient. Specifically, when computing the gradient at a given point $x + \Delta x$, if the observed gradient is decreasing or approaching zero, it is indicative of proximity to a minimum. Consequently, a mechanism can be implemented to decrease the momentum, thereby mitigating the risk of overshooting the minimum.

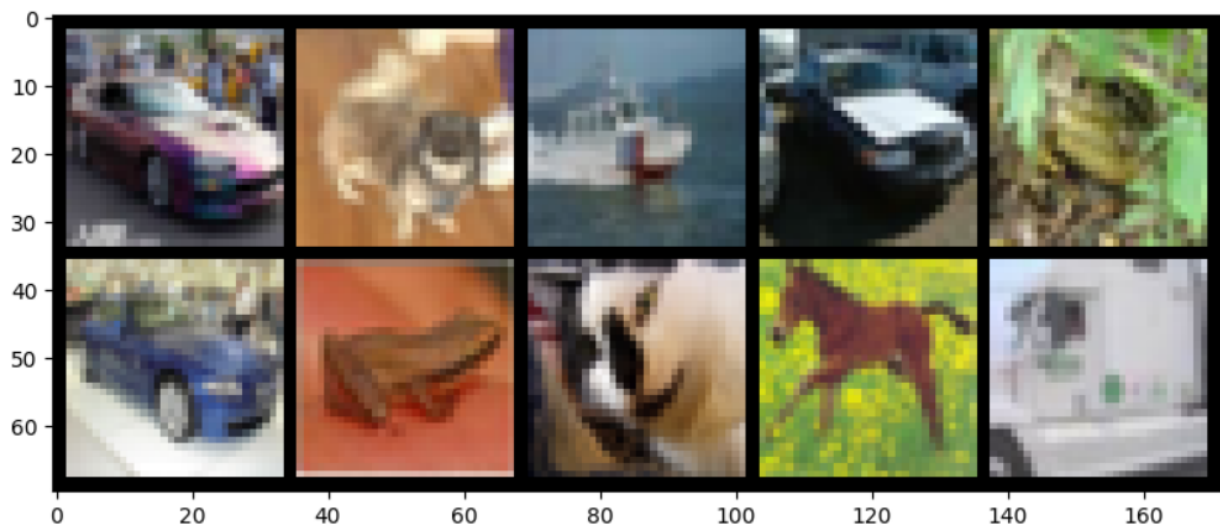
This adaptive adjustment aligns with the goal of maintaining stability during the optimization process, allowing for efficient convergence without compromising the

precision of reaching the minimum. Such a dynamic momentum adaptation strategy enhances the robustness of the optimization algorithm, particularly in scenarios where the landscape of the loss function exhibits varying degrees of curvature.

The new modified equation is :

$$V_t = \gamma V_{t-1} + \eta \Delta_{\theta} J(\theta - \gamma V_{t-1})$$
$$\theta_t = \theta_{t-1} - \alpha V_t$$

Dataset used : We are transitioning from applying CNNs exclusively to grayscale images to extending our focus to images with three color channels, such as RGB.



We are currently working with this equation on a classification ML model with a RGB dataset.

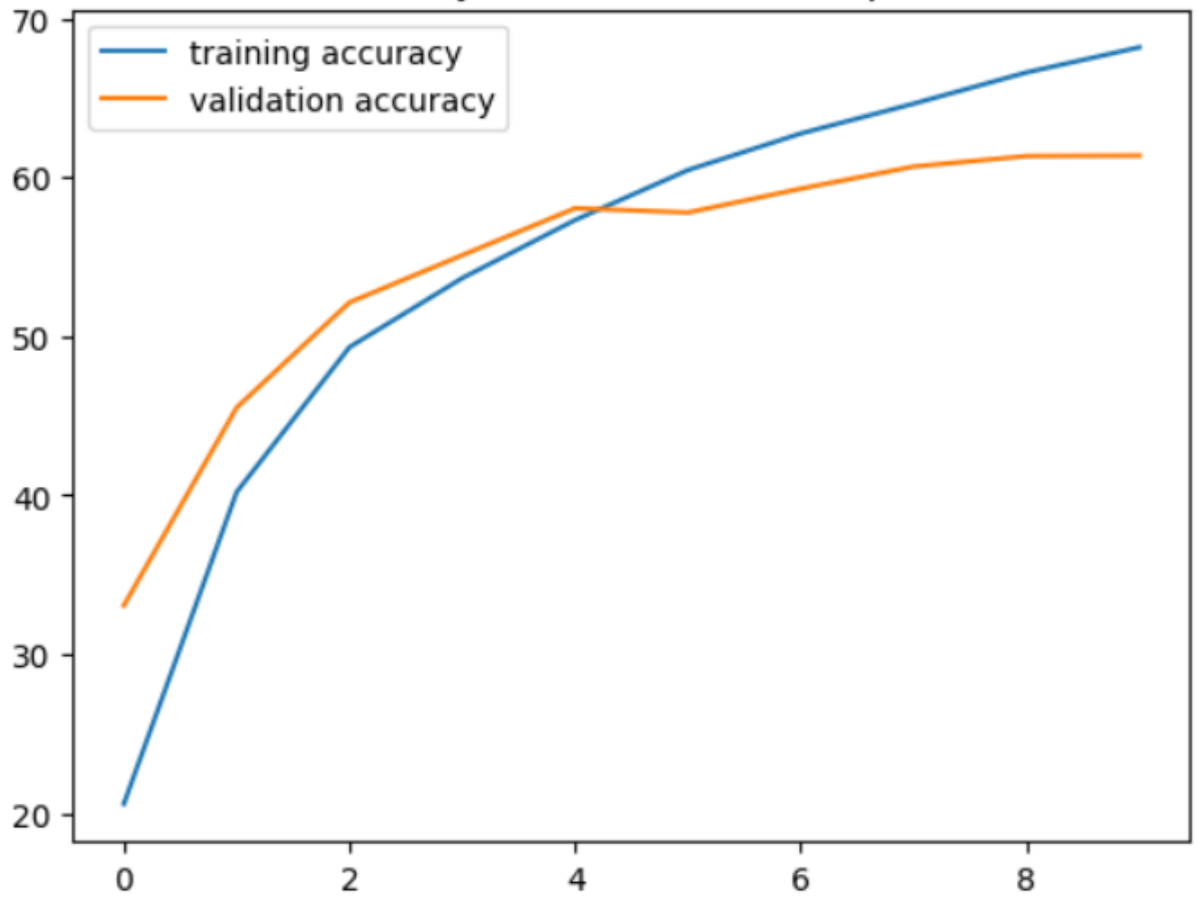
Analysis with each optimiser :

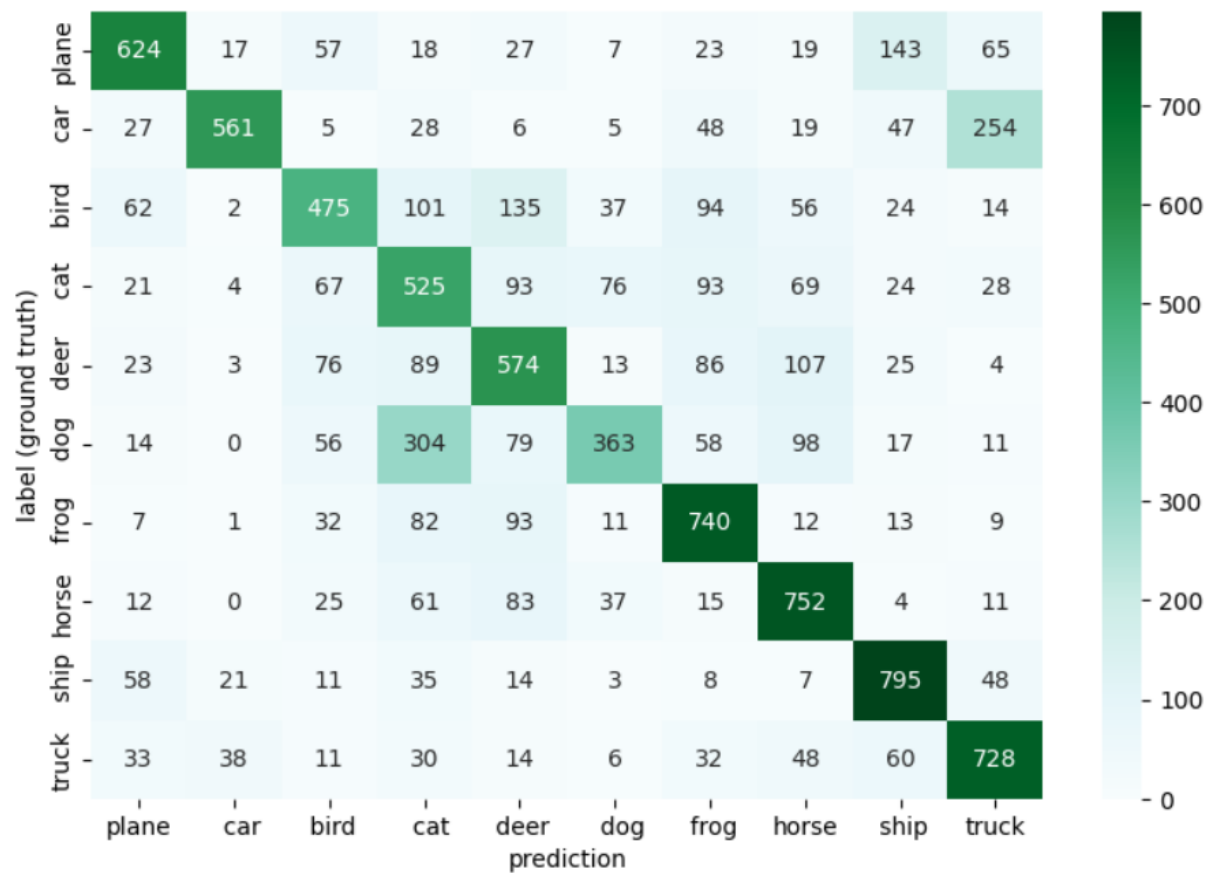
1. Analysis of the equation presented by us

Test accuracy: 61.370%



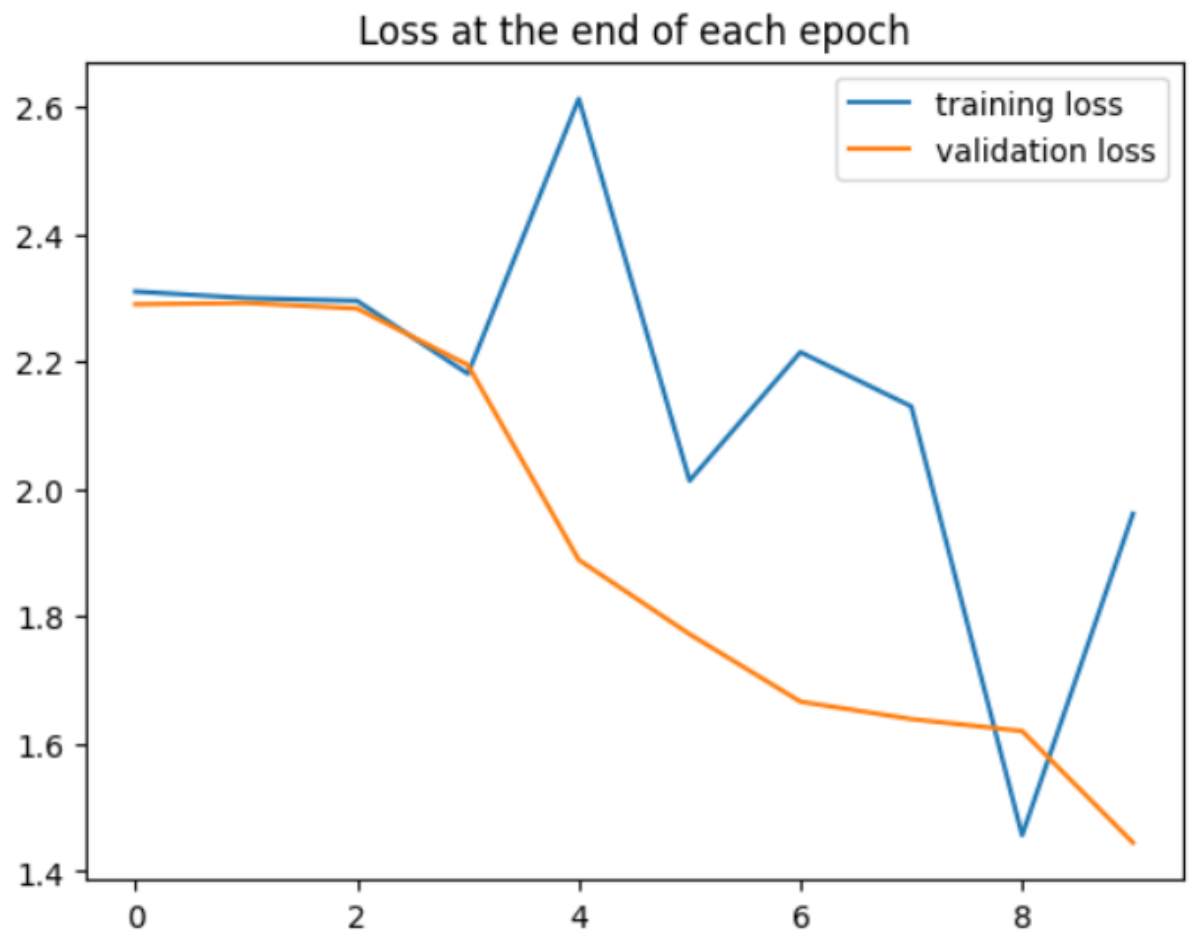
Accuracy at the end of each epoch



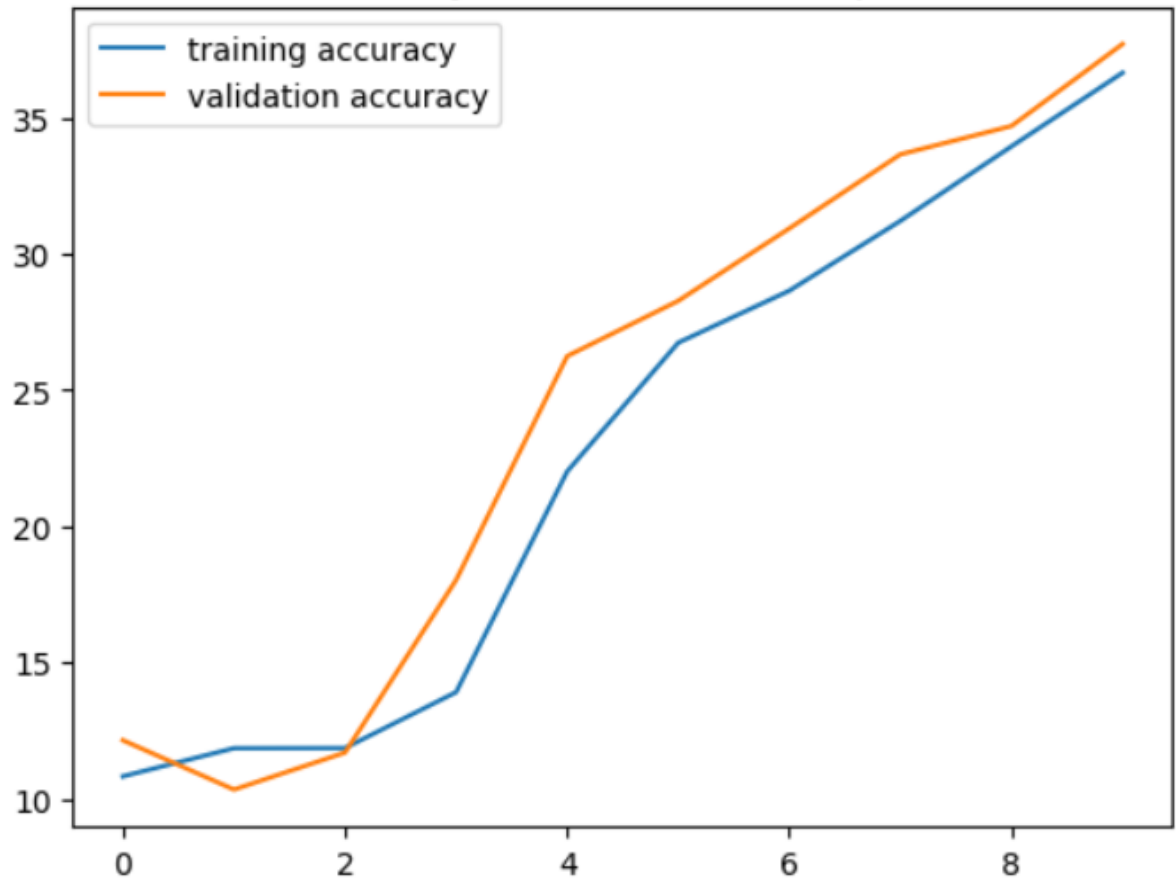


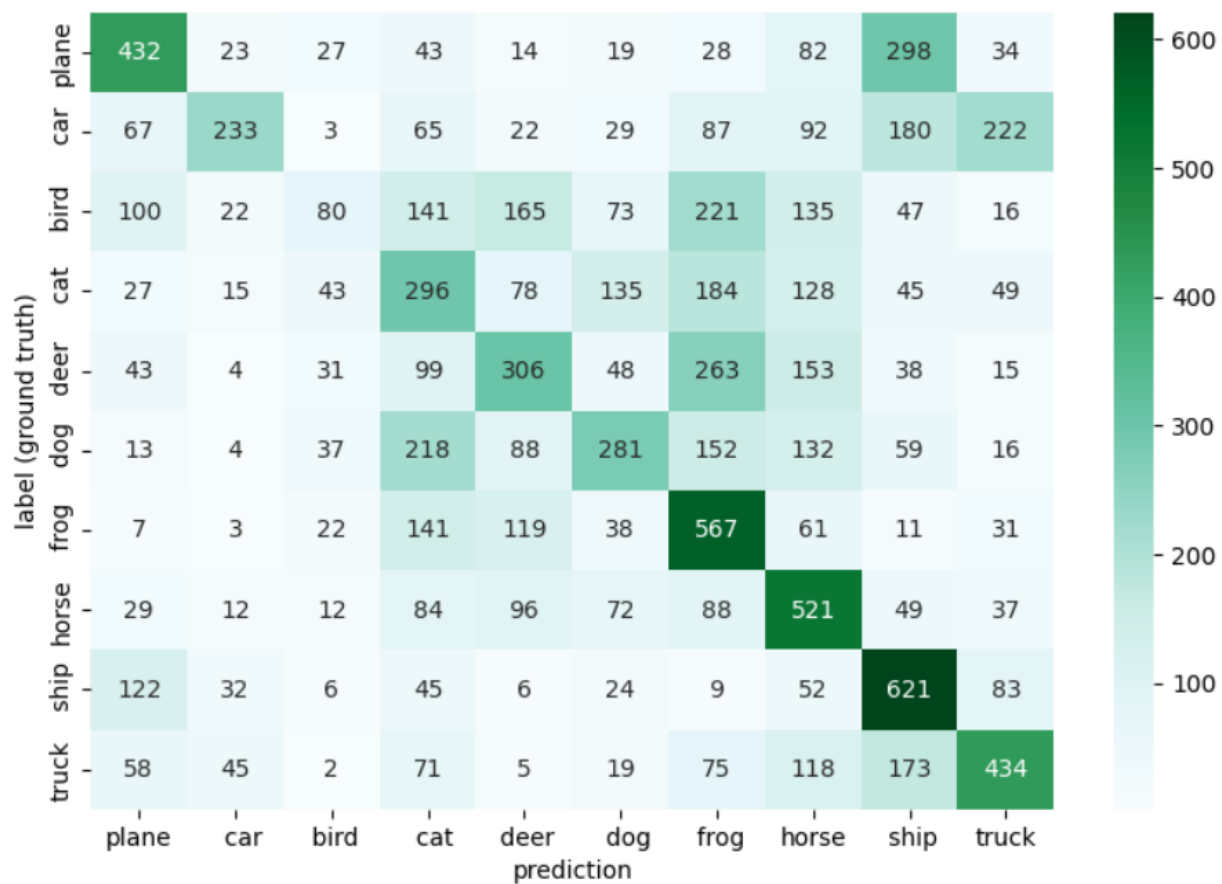
2. Analysis of Stochastic Gradient

Test accuracy: 37.710%



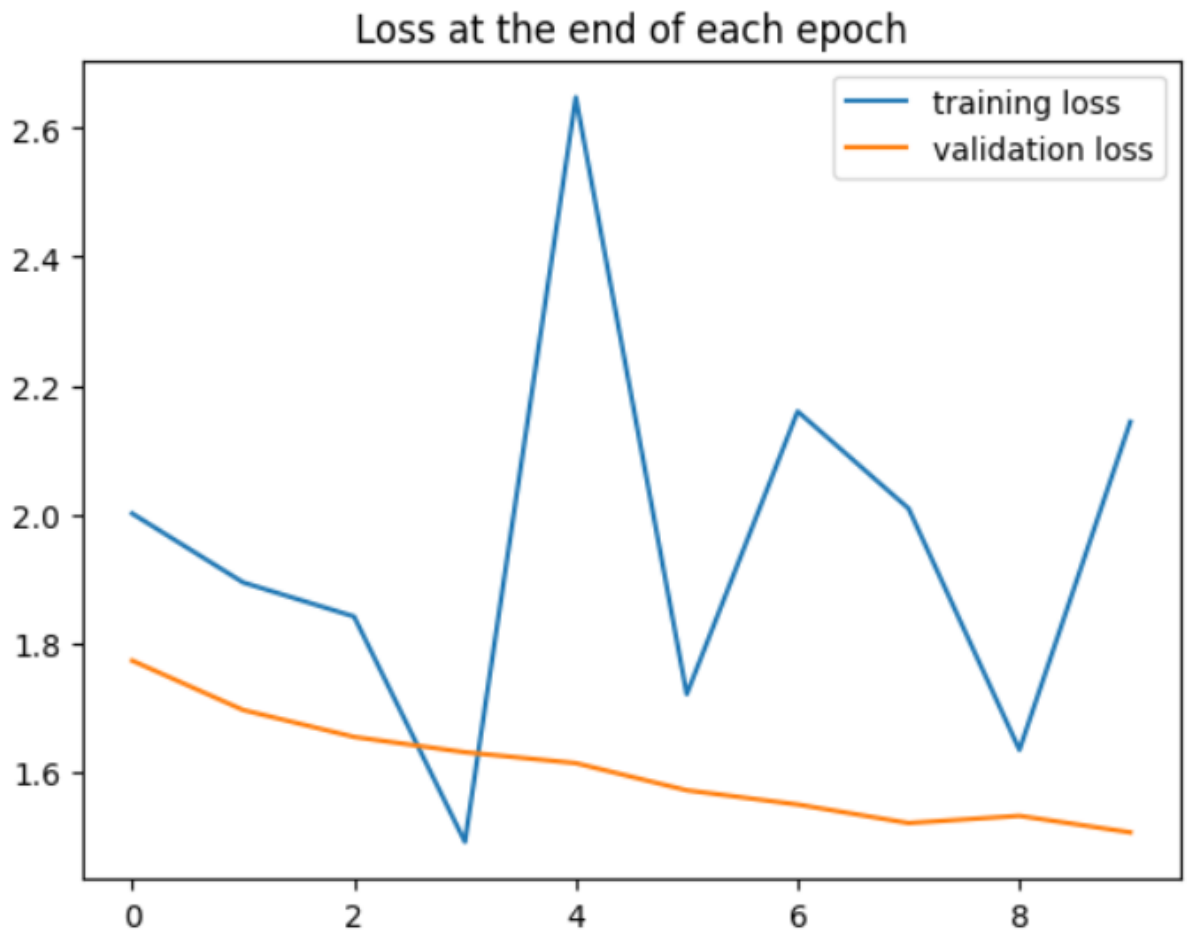
Accuracy at the end of each epoch



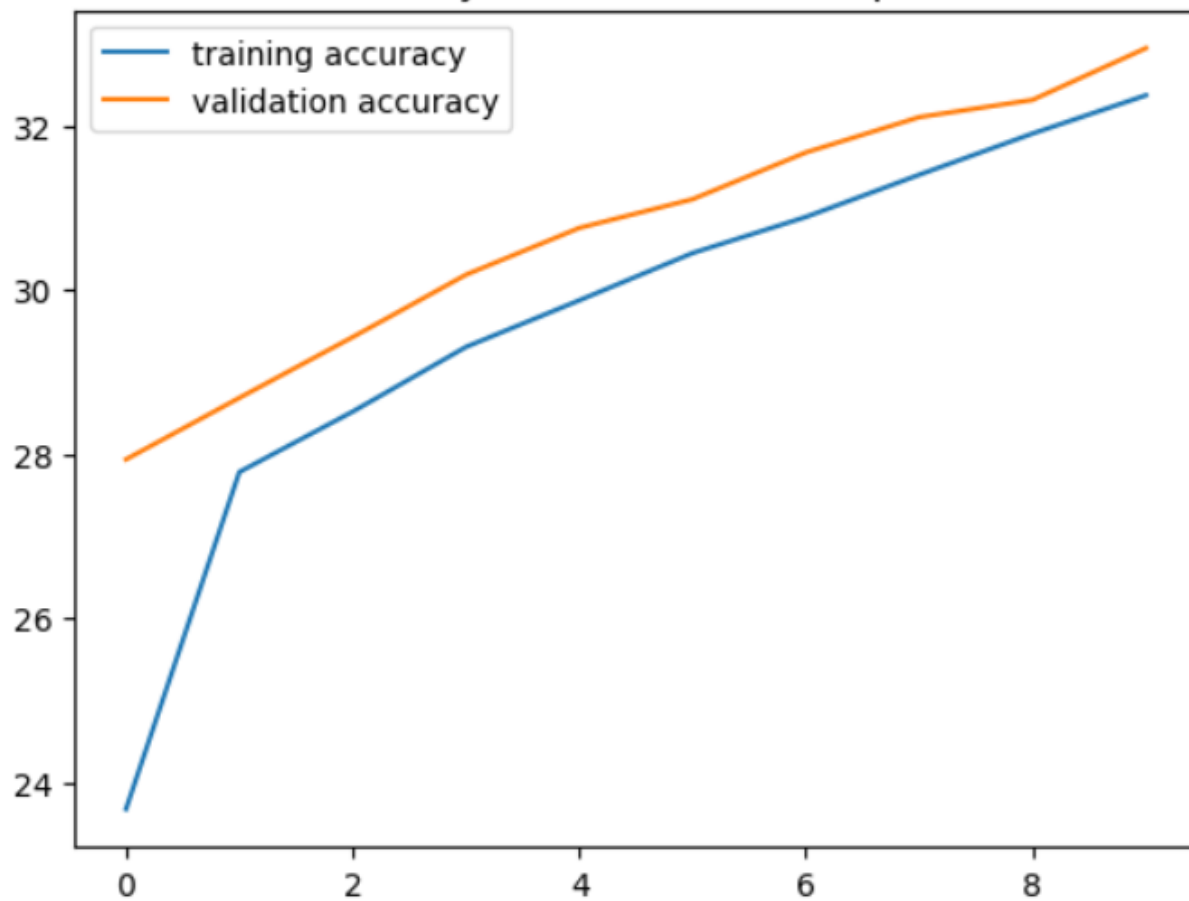


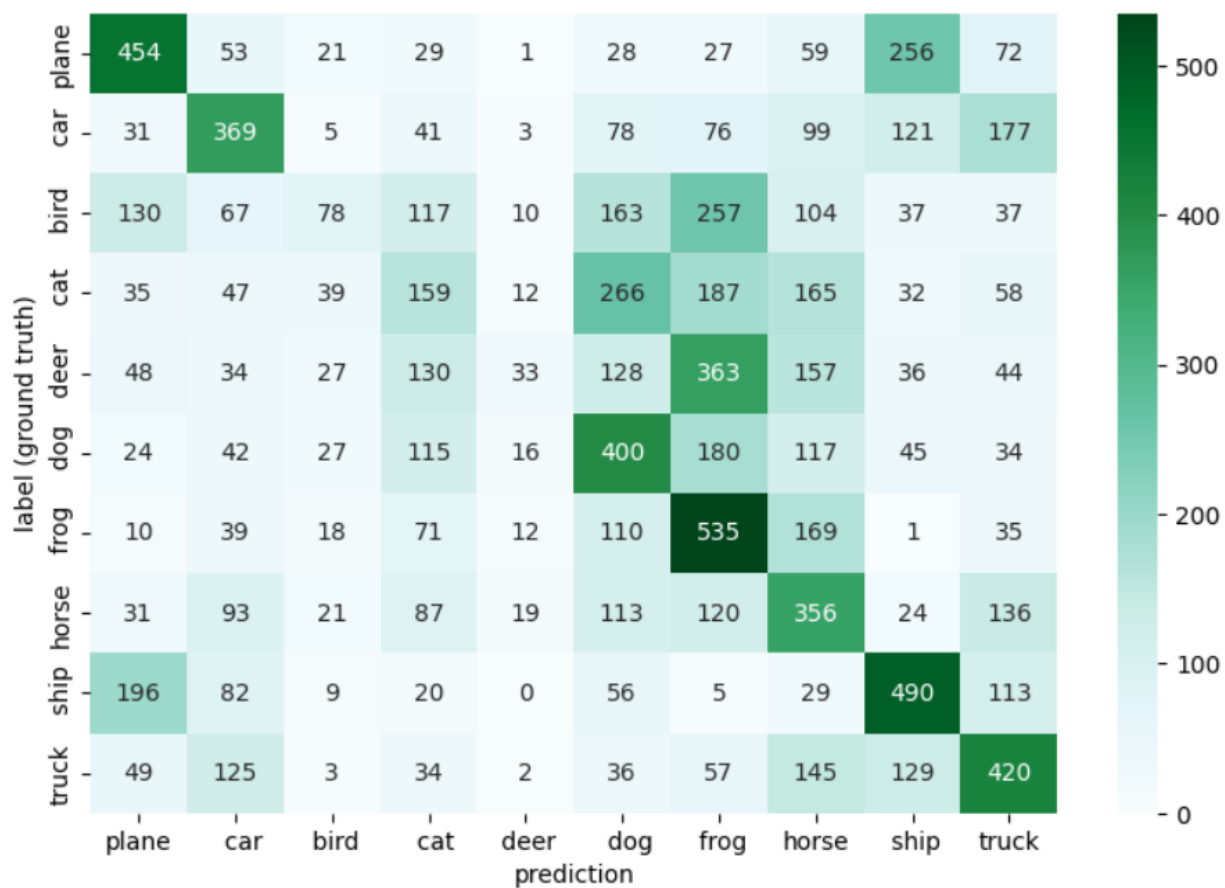
3. Analysis of Adagrad

Test accuracy: 32.940%



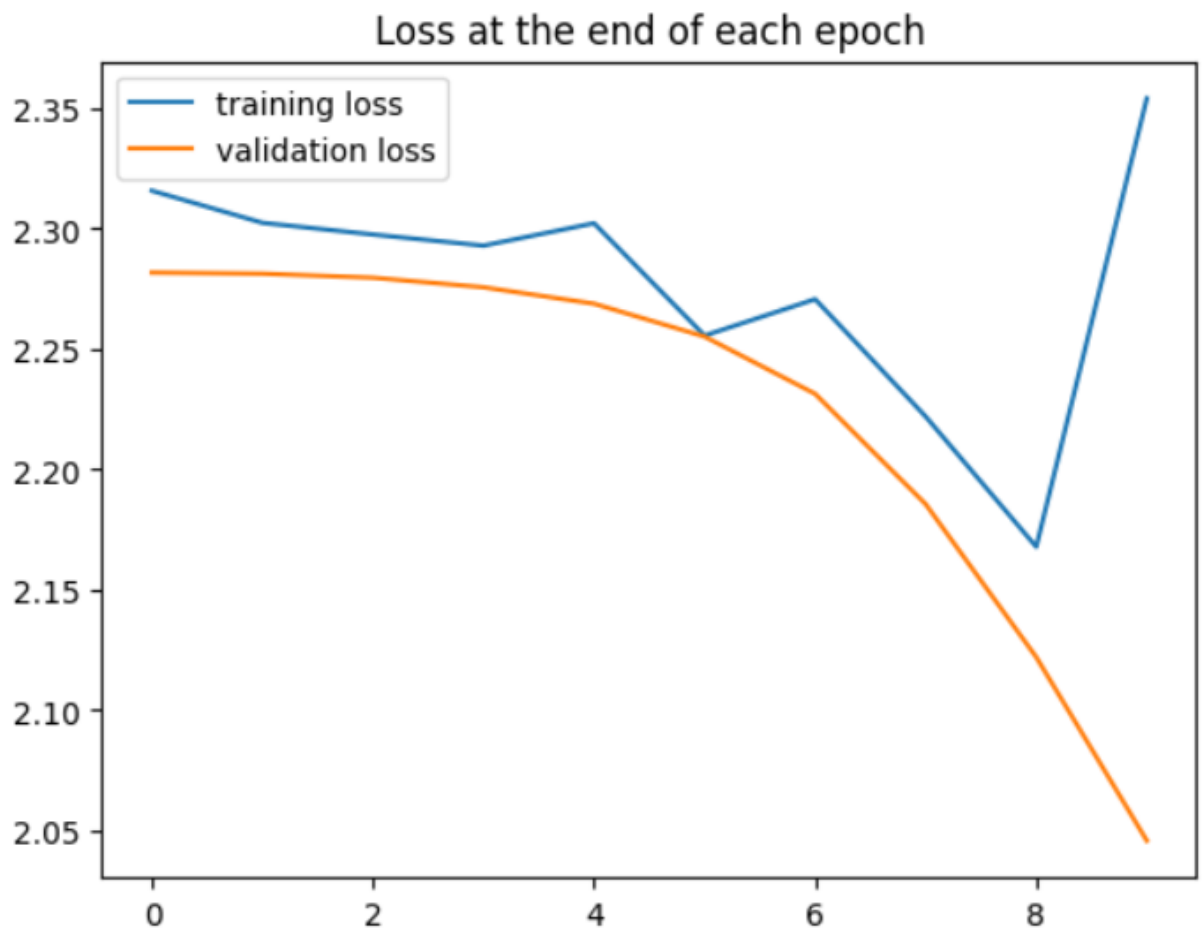
Accuracy at the end of each epoch



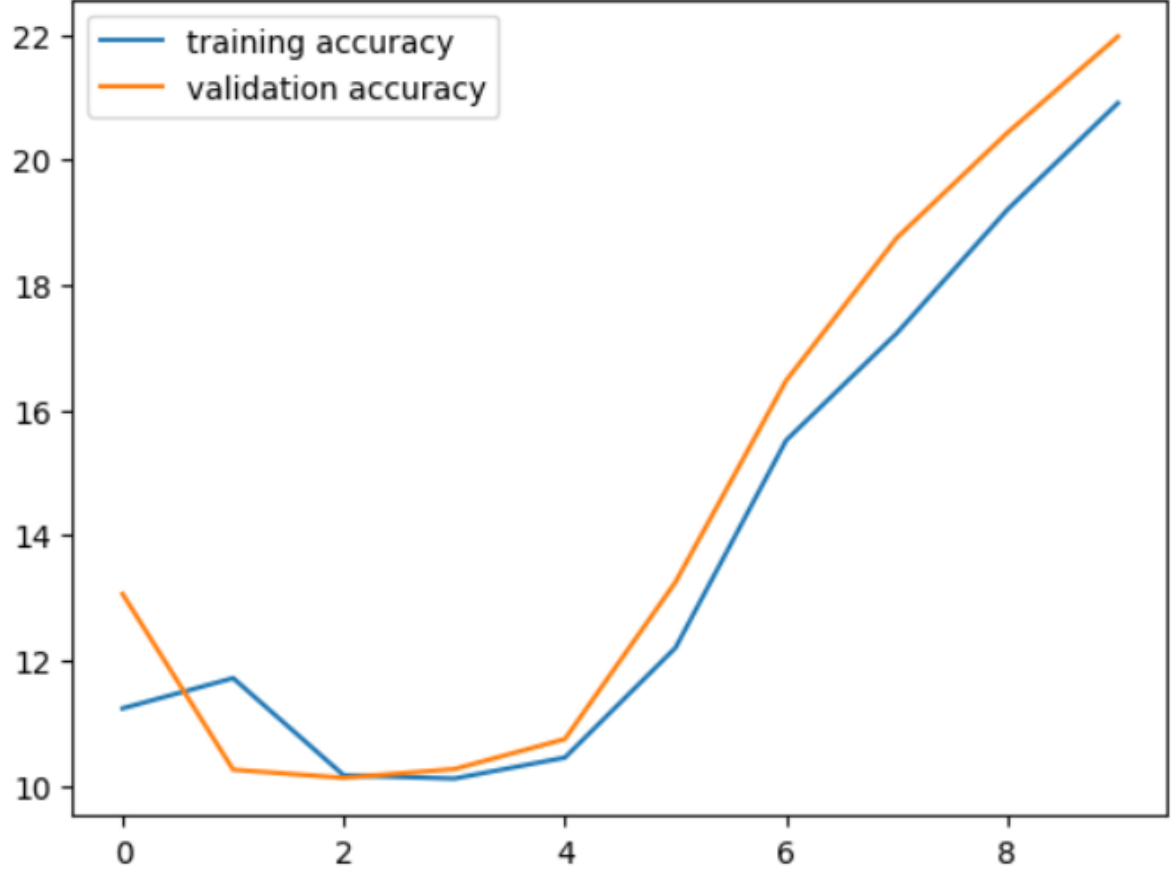


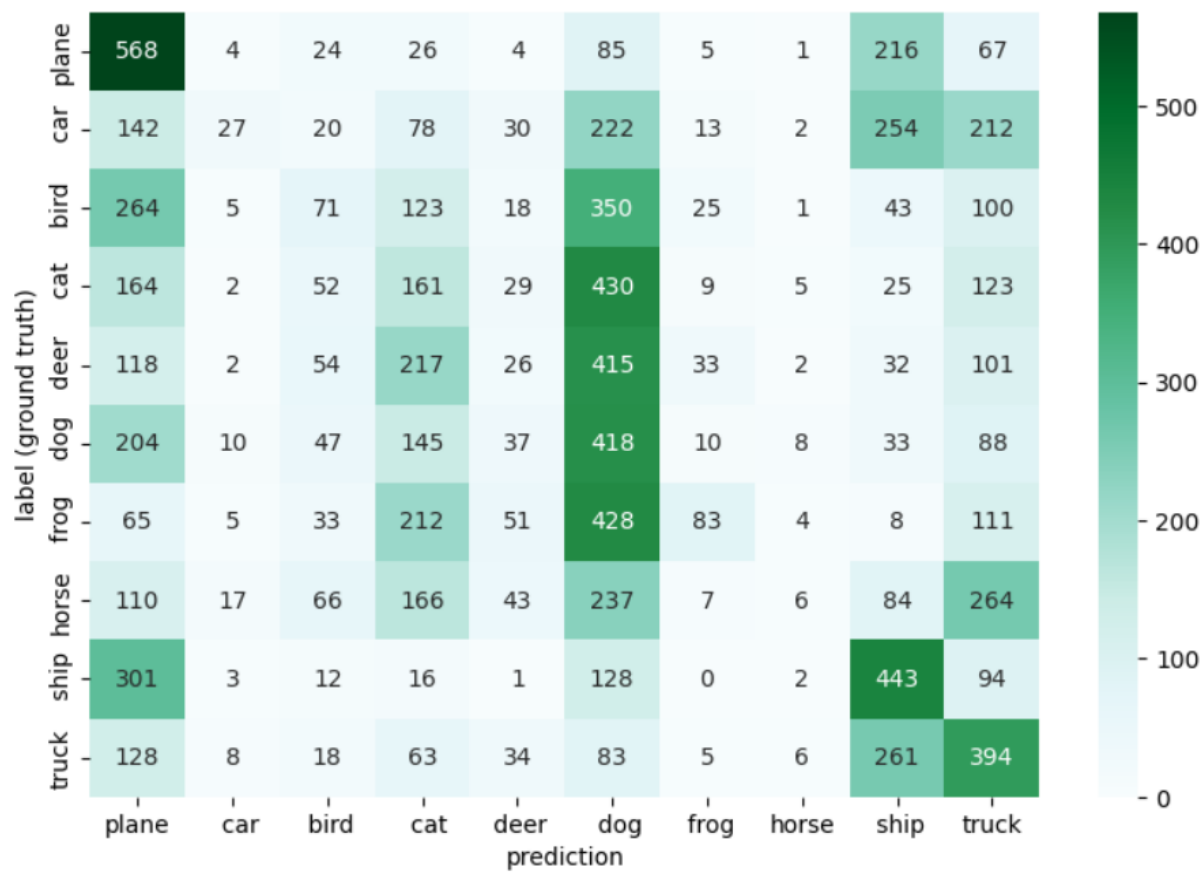
4. Analysis of Ada Delta

Test accuracy: 21.970%



Accuracy at the end of each epoch



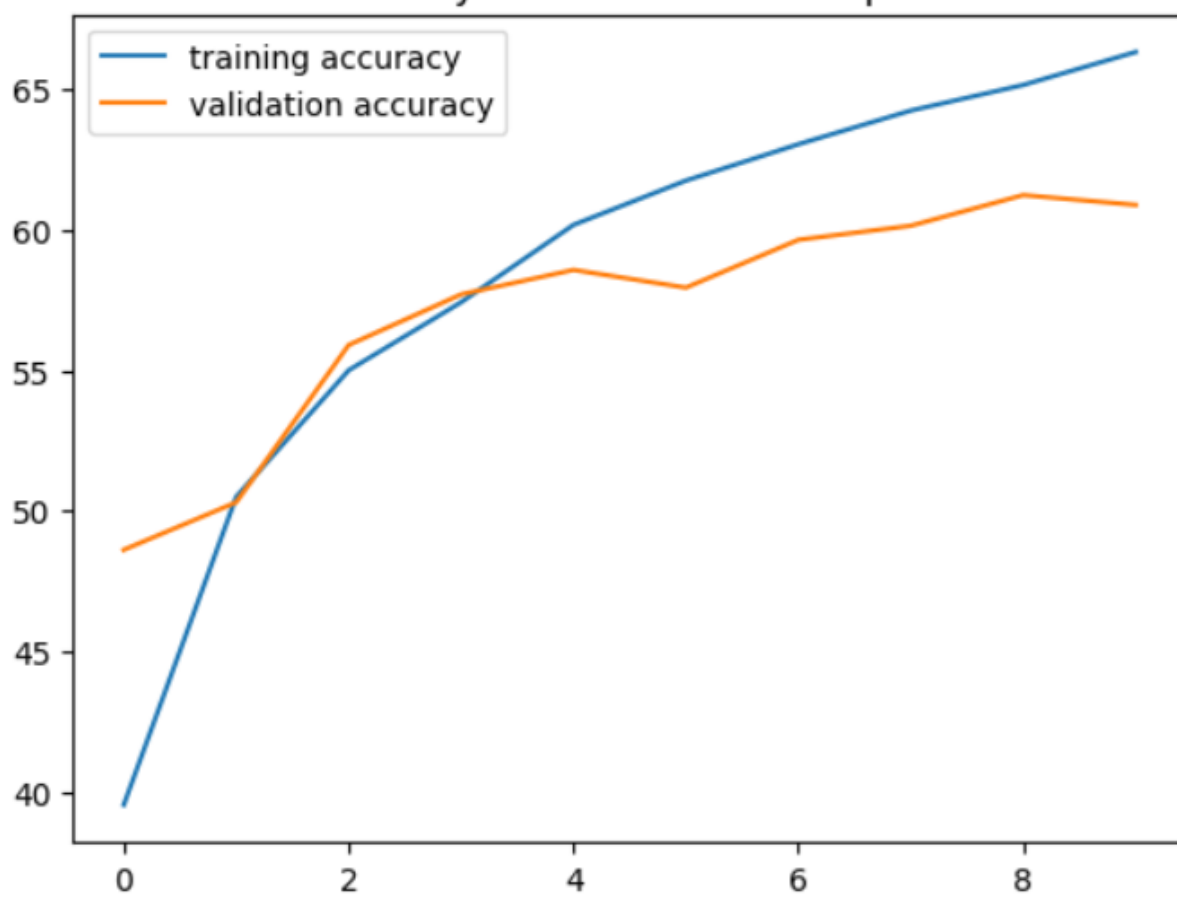


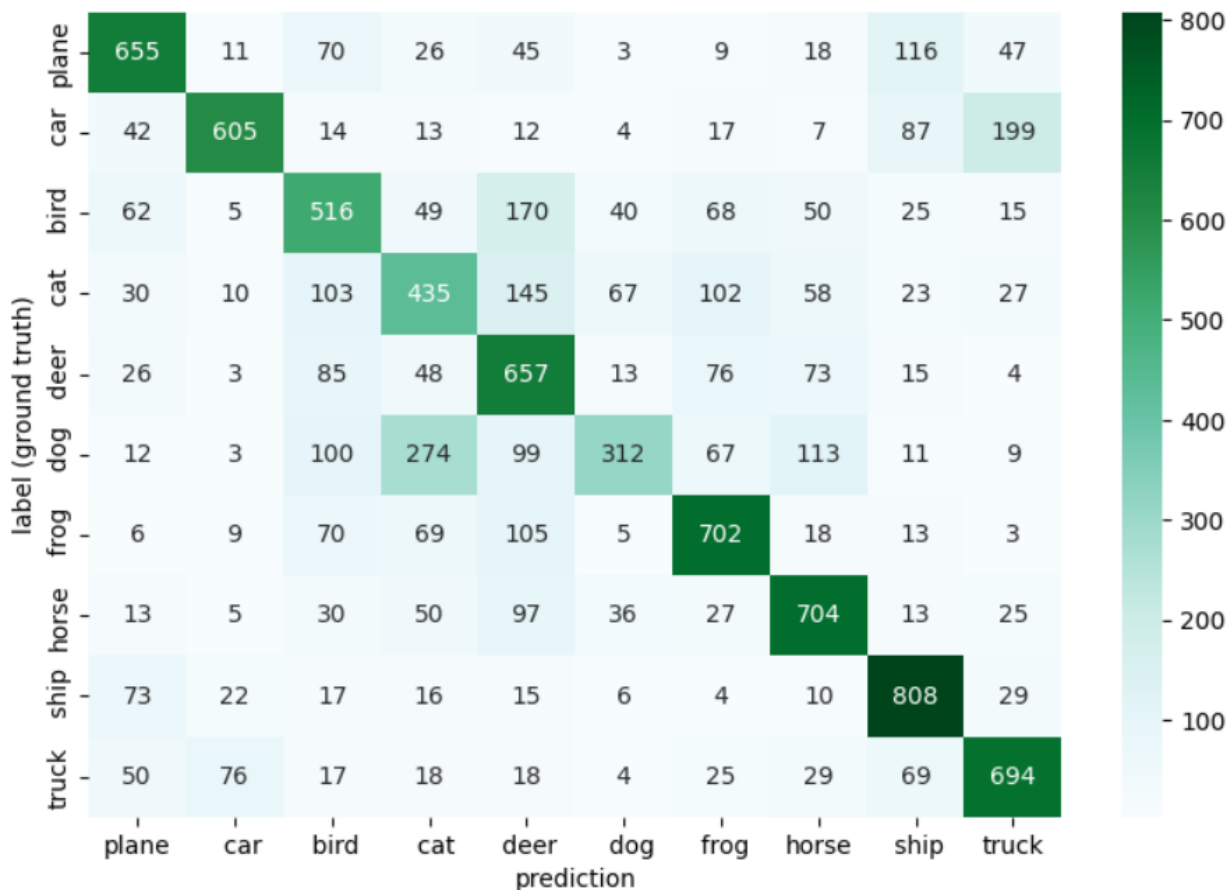
5. Analysis of Adam

Test accuracy: 60.880%



Accuracy at the end of each epoch





Conclusion : We are calling this optimiser Gradual Gradient Descent Momentum (GGDM) Method and its comparison with other optimiser is as follows :

AdaDelta < Adagrad < Stochastic Gradient < Adam < GGDM

Test Accuracy : 21.97 32.94 37.71 60.88 61.37

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