

Assignment 5: Manual Calculations:

- Mini Batch Gradient Descent:

Step 1: Read dataset $[x, y]$, $\eta = 0.1$, $m = 1$, $c = -1$,

epochs = 2, batch-size = 2

x	y
0.2	3.4
0.4	3.8
0.6	4.2
0.8	4.6

Step 2: splitting data into batches.

batch 1	batch 2
0.2 3.4	0.4 3.8
0.8 4.6	0.6 4.2

Step 3: iter = 1

Step 4: batch = 1

Step 5: calculate gradient descents

$$\frac{\partial E}{\partial m} = -\frac{1}{2} \left[(3.4 - (1)(0.2) - (-1)) + (4.6 - (1)(0.8) - (-1)(0.8)) \right]$$

$$= -\frac{1}{2} \left[(3.4 - 0.2 + 1)(0.2) + (4.6 - 0.8 + 1)(0.8) \right]$$

$$= -\frac{1}{2} \left[(4.2)(0.2) + (4.8)(0.8) \right] = -\frac{1}{2} [4.68]$$

$$= -2.34$$

$$\frac{\partial E}{\partial c} = -\frac{1}{2} [4.2 + 4.8] = -9.0/2 = -4.5$$

Step 6: $\Delta m = -\eta \frac{\partial E}{\partial m} = 0.234$, $\Delta c = 0.45$

Step 7: $m = m + \Delta m \Rightarrow 1 + 0.234 = 1.234$

$$c = c + \Delta c = -1 + 0.45 = -0.55$$

Step 8: batch = batch + 1 = 1 + 1 = 2

Step 10: if batch > no-of batches $\Rightarrow 2 > 2 \rightarrow$ false
go to step 5

Step 11: $\frac{\partial E}{\partial m} = -\frac{1}{n_b} \sum_{i=1}^{n_b} (y_i - mx_i - c) x_i$

$$= -\frac{1}{2} \left[(3.8 - (1.234 \times 0.4) + 0.55)(0.4) + (4.2 - (1.234 \times 0.6) + 0.55)(0.6) \right]$$

$$= -\frac{1}{2} \times [(3.8564)(0.4) + (4.0096)(0.6)]$$

$$= -1.97416$$

$$\frac{\partial E}{\partial c} = -\frac{1}{2} [3.8564 + 4.0096] = -3.933$$

Step 12: $\Delta m = -\eta \frac{\partial E}{\partial m} = 0.197416$

$$\Delta c = -\eta \frac{\partial E}{\partial c} = 0.3933$$

Step 13: $m = 1.234 + 0.197416 = 1.4314$

$$c = -0.55 + 0.3933 = -0.1567$$

Step 14: batch = batch + 1 = 2 + 1 = 3

Step 15: if batch > $n_b \Rightarrow 3 > 2$

goto step 16

Step 16: iter = iter + 1 = 1 + 1 = 2

step 17: if iter > epoch $\Rightarrow 2 > 2 \Rightarrow$ false
 \Rightarrow goto step 4

step 18: batch = 1

$$\begin{aligned}\text{step 19: } \frac{\partial E}{\partial m} &= -\frac{1}{2} \times \left[(3.4 - (1.4314)(0.2) + 0.1567)(0.2) \right. \\ &\quad \left. + (4.6 - (1.4314)(0.8) + 0.1567)(0.8) \right] \\ &= -\frac{1}{2} \times \left[(3.27042)(0.2) + (3.61158)(0.8) \right] \\ &= -\frac{1}{2} \times [0.65408 + 2.88926] = -1.77167\end{aligned}$$

$$\frac{\partial E}{\partial c} = -\frac{1}{2} [3.27042 + 3.61158] = -3.441$$

$$\text{step 20: } \Delta m = -\eta \frac{\partial E}{\partial m} = 0.177167$$

$$\Delta c = -\eta \frac{\partial E}{\partial c} = 0.3441$$

$$\text{step 21: } m = m + \Delta m = \frac{1.4314}{3.27042} + 0.177167 = 1.60856$$

$$c = c + \Delta c = -0.1567 + 0.3441 = 0.1874$$

step 22: batch = batch + 1 = 1 + 1 = 2

step 23: if batch > nb = 2 > 2 \Rightarrow false
go to step 5

$$\begin{aligned}\text{step 24: } \frac{\partial E}{\partial m} &= -\frac{1}{2} \left[(3.8 - (1.60856)(0.4) - 0.1874)(0.4) + \right. \\ &\quad \left. (4.2 - (1.60856)(0.6) - 0.1874)(0.6) \right]\end{aligned}$$

$$= -\frac{1}{2} [(2.96917)(0.4) + (3.047464)(0.6)]$$

$$= -\frac{1}{2} [1.187668 + 1.828478] = -1.50807$$

$$\frac{\delta E}{\delta c} = -\frac{1}{2} [6.01663] = -3.00831$$

step 25: $\Delta m = 0.150807, \Delta c = 0.300831$

step 26: $m = 1.60851 + 0.150807 = 1.759317$

$$c = 0.1874 + 0.300831 = 0.488231$$

step 27: $batch = 2+1 = 3$

step 28: if $batch > n_b = 3 > 2 \Rightarrow$ goto step 29

step 29: $iter = iter + 1 = 2+1 = 3$

step 30: if $iter > epoch = 3 > 2 \Rightarrow$ goto step 31

step 31: $Print(m, c)$

$$\Rightarrow 1.759317, 0.488231$$

step 32: Mean Square error

$$= (3.4 - 0.84004) + (3.8 - 1.19185) + (4.2 - 1.54367) + (4.6 - 1.89548)$$

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$$mse = 2.63224$$