

Machine Learning (CS-601)

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Introduction

Neural Network

A Neural Network is a parallel distributed system made up of simple processing units, known as neurons, which has a natural tendency of storing experiential knowledge and making it available for use.

It resembles the brain in two respects:

- 1. Knowledge is acquired through the learning process.
- 2. Inter-neuron connection weights, are used to store the acquired knowledge.

Introduction

Example Neural Networks

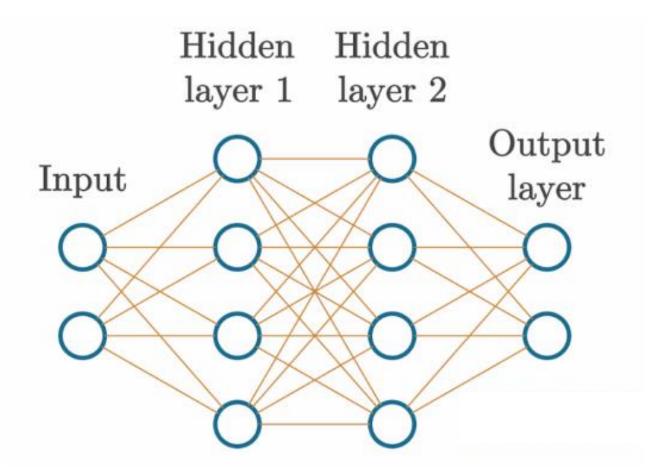


Fig: Example basic neural network.

Source: Google Images

Activation Functions

- The Activation Function is applied to the output of a neuron.
- The Activation Function modifies the neuron output.
- We use Activation Functions to introduce nonlinearity or desired mapping in the model.
- In general, neural networks use two types of activation functions.
- The first will be the activation function used in hidden layers, and the second will be used in the output layer.

Loss Function

- In neural network training, a loss function/cost function/objective function is a mathematical function.
- The goal of training a neural network is to minimize this loss function, to improving the accuracy of the model's predictions.
- Different types of loss functions are used depending on the task, such as regression, or classification.
- During training, the neural network uses optimization algorithms to minimize the loss function.
- The gradients of the loss function with respect to the network's parameters are computed through backpropagation, and these gradients guide the updates to the parameters in each training iteration.

Forward Pass

- Let's start with a simplified forward pass with just one neuron.
- Let's backpropagate the ReLU function for a single neuron.
- ➤ We're first doing this only as a demonstration to simplify the explanation.
- We'll start by showing how we can understand the chain rule with derivatives and partial derivatives to calculate the impact of each variable on the ReLU activated output.

Forward Pass

We'll use an example neuron with 3 inputs, which means that it also has 3 weights and a bias.

```
x = [1.0, -2.0, 3.0] # input values

w = [-3.0, -1.0, 2.0] # weights

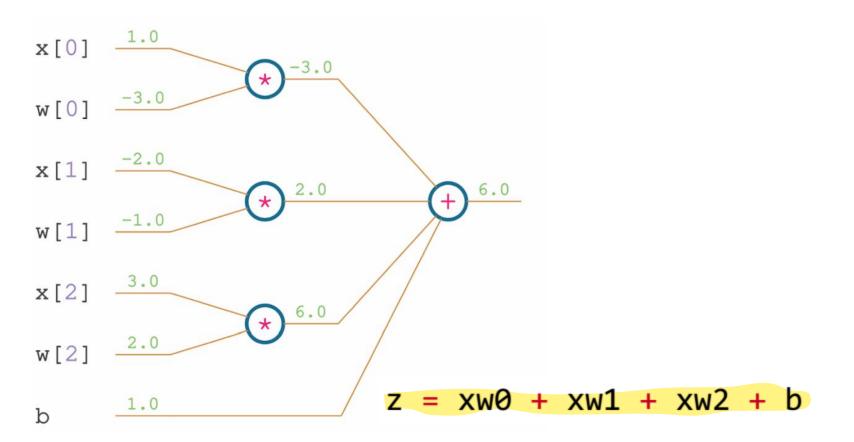
b = 1.0 # bias
```

We have to multiply the input by the weight:

$$x[0]$$
 $x[0]$
 $x[0]$
 $x[0]$
 $x[0]$
 $x[0]$
 $x[0]$
 $x[0]$
 $x[0]$

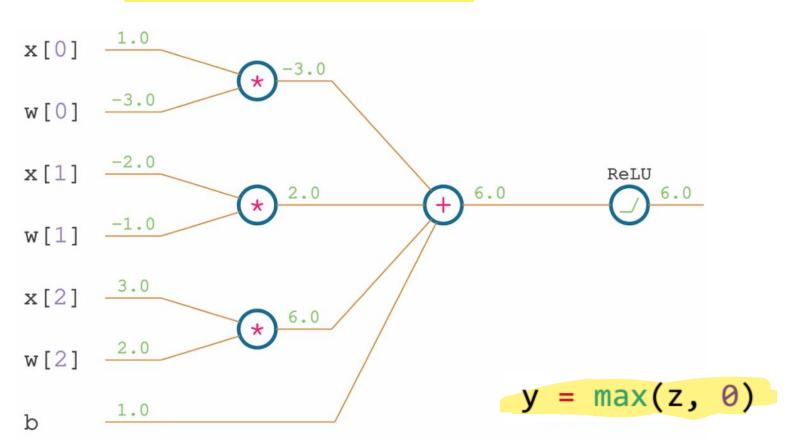
Forward Pass

The next operation to perform is a sum of all weighted inputs with a bias:



Forward Pass

The last step is to apply the ReLU activation function on this output:



The Chain Rule

- We want to know the impact of a given weight or bias on the output's loss function.
- During the backward pass, we'll calculate the derivative of the loss function.
- Then derivative of the activation function of the output layer.
- Then derivative of the output layer, and so on, through all of the hidden layers and activation functions.
- The derivative with respect to the weights and biases will form the gradients that we'll use to update the weights and biases.

The Chain Rule

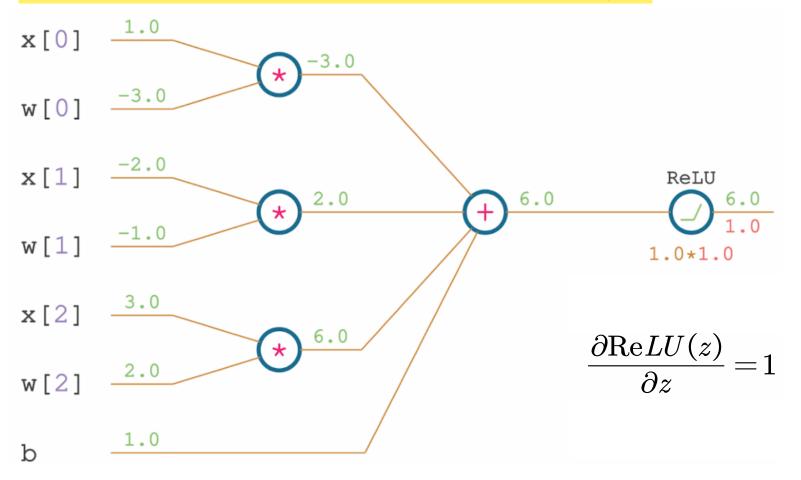
Recall that the derivative of ReLU() with respect to its input is 1, if the input is greater than 0, and 0 otherwise as:

$$\frac{\partial \text{Re}LU(sum())}{\partial sum()} = \frac{\partial \text{Re}LU(z)}{\partial z} = \frac{\partial}{\partial z} \max(z,0) = 1 (z > 0)$$

The input value to the ReLU function is 6, so the derivative equals 1.

The Chain Rule

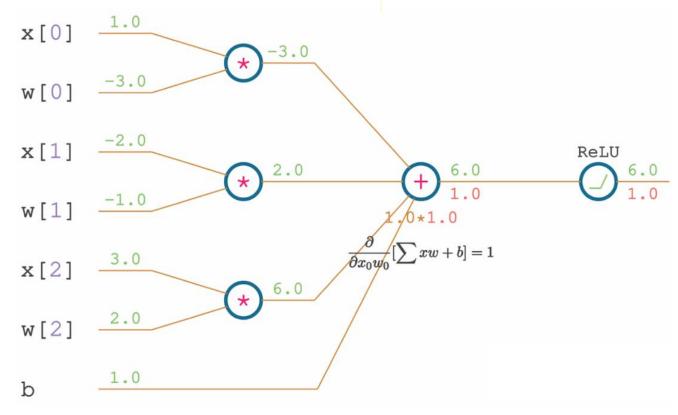
Use the chain rule and multiply this derivative with the derivative received from the next layer



The Chain Rule

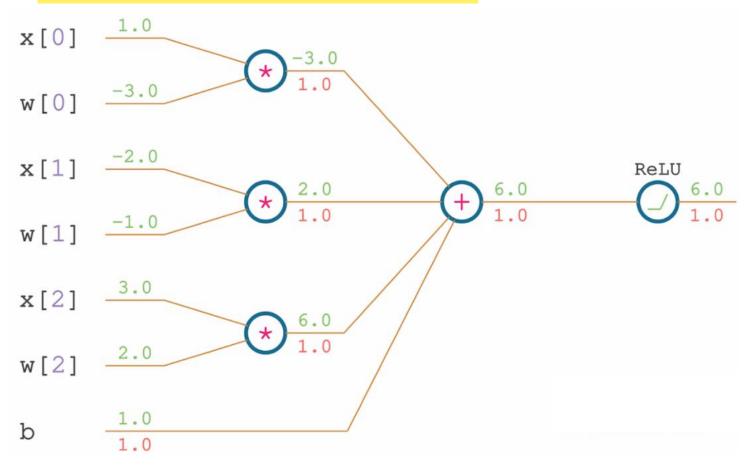
The partial derivative of the sum operation

$$rac{\partial sum()}{\partial mul(x_0, w_0)} = rac{\partial (x_0 w_0 + x_1 w_1 + x_2 w_2 + b)}{\partial x_0 w_0} = 1$$



The Chain Rule

The partial derivative of the sum operation for all input & weight pairs and bias



The Chain Rule

The overall gradient terms are:

$$\frac{\partial \operatorname{Re}LU(\operatorname{sum}(\))}{\partial w_0} = \frac{\partial \operatorname{Re}LU(\operatorname{sum}(\))}{\partial \operatorname{sum}(\)} \times \frac{\partial \operatorname{sum}(\)}{\partial \operatorname{mul}(x_0,w_0)} \times \frac{\partial \operatorname{mul}(x_0,w_0)}{\partial w_0} = 1 \times 1 \times x_0 = x_0$$

$$\frac{\partial \operatorname{Re}LU(\operatorname{sum}(\))}{\partial w_1} = \frac{\partial \operatorname{Re}LU(\operatorname{sum}(\))}{\partial \operatorname{sum}(\)} \times \frac{\partial \operatorname{sum}(\)}{\partial \operatorname{mul}(x_1,w_1)} \times \frac{\partial \operatorname{mul}(x_1,w_1)}{\partial w_1} = 1 \times 1 \times x_1 = x_1$$

$$\frac{\partial \operatorname{Re}LU(\operatorname{sum}(\))}{\partial w_2} = \frac{\partial \operatorname{Re}LU(\operatorname{sum}(\))}{\partial \operatorname{sum}(\)} \times \frac{\partial \operatorname{sum}(\)}{\partial \operatorname{mul}(x_2,w_2)} \times \frac{\partial \operatorname{mul}(x_2,w_2)}{\partial w_2} = 1 \times 1 \times x_2 = x_2$$

 $\frac{\partial \text{Re}LU(sum(\))}{\partial b} = \frac{\partial \text{Re}LU(sum(\))}{\partial sum(\)} \times \frac{\partial sum(\)}{\partial b} = 1 \times 1 = 1$

The Parameter Update Rule

The i^{th} weight (w_i) is updated by the rule:

$$w_i(new) = w_i(old) - \alpha \frac{\partial L}{\partial w_i}$$

- > α is known as "learning rate"
- L is known as the "loss function"

$$b_{j}(new) = b_{j}(old) - \alpha \frac{\partial L}{\partial b_{j}}$$

The Parameter Update Rule

> For our example:

$$x = [1.0, -2.0, 3.0]$$
 # input values
 $w = [-3.0, -1.0, 2.0]$ # weights
 $b = 1.0$ # bias

If
$$\alpha$$
 = 0.01, then $w_0(new) = -3.01$ $w_1(new) = -0.98$ $w_2(new) = 1.97$ $b(new) = 0.99$

The Parameter Update Rule

For our example:

$$x = [1.0, -2.0, 3.0]$$
 # input values
 $w = [-3.0, -1.0, 2.0]$ # weights
 $b = 1.0$ # bias

> The new output

$$w_0(new) = -3.01, \ w_1(new) = -0.98, \ w_2(new) = 1.97$$

$$b(new) = 0.99$$

$$\underbrace{(out(new)) = \text{Re}LU(-3.01 \times 1.0 - 0.98 \times -2.0 + 1.97 \times 3.0 + 0.99)}_{=5.85}$$

Weights and bias Optimization in Neural Networks

- Optimizing weights and biases in neural networks is crucial for training models effectively and achieving high performance.
- There are several optimization methods used to adjust the weights and biases during training.
- ☐ Gradient Descent (GD)
- Gradient Descent with Momentum (GDM)
- Adaptive Gradient Algorithm (AdaGrad)
- ☐ Root Mean Square Propagation (RMSProp)
- Adaptive Moment Estimation (Adam)

Weights and bias Optimization in Neural Networks

- The choice of optimization method depends on several factors, including the dataset size, model architecture, and specific problem.
- Experimentation is key to finding the best optimizer for a particular task.
- ☐ Gradient Descent (GD)
- ☐ Gradient Descent with Momentum (GDM)
- Adaptive Gradient Algorithm (AdaGrad)
- ☐ Root Mean Square Propagation (RMSProp)
- ☐ Adaptive Moment Estimation (Adam)

Gradient Descent (GD)

Update Rule: The parameters are updated iteratively using the formula:

$$heta_{t+1} = heta_t - lpha \,
abla L\left(heta_t
ight)$$

- \triangleright θ_t are the parameters at iteration(epoch) t,
- α is the learning rate, a hyperparameter that controls the size of the steps taken toward the minimum,
- \triangleright $\nabla L(\theta_t)$ is the gradient of the loss function with respect to θ_t .

Gradient Descent with Momentum (GDM)

> The momentum update rules are:

$$egin{aligned} v_{t+1} &= \gamma v_t + lpha \,
abla L\left(heta_t
ight) \ heta_{t+1} &= heta_t - v_{t+1} \end{aligned} \qquad egin{aligned} v_t &= lpha \sum_{i=1}^t \gamma^{t-i}
abla L\left(heta_{i-1}
ight) \end{aligned}$$

- $\triangleright v_t$ is the velocity vector at iteration t,
- γ (gamma) is the momentum coefficient, typically a value between 0 and 1 (e.g., 0.9),
- \triangleright α (alpha) is the learning rate,
- $ightharpoonup
 abla L(\theta_t)$ is the gradient of the loss function with respect to the parameters θ_t .

Adaptive Gradient Algorithm (AdaGrad)

The AdaGrad update rule for each parameter θ_i at iteration t is given by:

$$heta_{i,t+1} \! = \! heta_{i,t} \! - \! rac{lpha}{\sqrt{G_{i,t} + \epsilon}}
abla_{ heta_i} L(heta_t)$$

where:

 \succ $G_{i,t}$ is the cumulative sum of the squares of the gradients for parameter θ_i up to time step t:

$$G_{i,t}\!=\sum_{j\,=\,0}ig(
abla_{\! heta_i}\!L(heta_j)ig)^{\,2}$$

- ϵ is a small constant (e.g., 10^{-8}) added to prevent division by zero.
- $\nabla_{\theta i} L(\theta_t)$ is the gradient of the loss function with respect to parameter θ_i at iteration t.

Root Mean Square Propagation (RMSProp)

The update rule for a parameter θ_i at iteration t is given by: $\theta_{i,t+1} \!=\! \theta_{i,t} \!-\! \frac{\alpha}{\sqrt{E\lceil g_{i,t}^2 \rceil + \epsilon}} \nabla_{\!\theta_i} L(\theta_t)$

where:

- $g_{i,t} = \nabla \theta_i L(\theta_t)$ is the gradient of the loss function with respect to parameter θ_i at iteration t.
- $\triangleright E[g_{i,t}^2]$ is the exponentially decaying average of past squared gradients for parameter θ_i .
- \blacktriangleright The $E[g_{i,t}^2]$ is updated as:

$$E[g_{i,t}^2] = \gamma E[g_{i,t-1}^2] + (1-\gamma)g_{i,t}^2$$

γ is the decay rate (a hyperparameter, typically set to 0.9).

Adaptive Moment Estimation (Adam)

- Adam is an optimization algorithm that combines the benefits of AdaGrad and RMSProp methods.
- Adam maintains an adaptive learning rate for each parameter by computing first (mean) and second moments (variance) of the gradients.
- The first moment is an exponentially decaying average of past gradients, while the second moment is an exponentially decaying average of past squared gradients.

Adaptive Moment Estimation (Adam)

The update rule for a parameter θ_i at iteration t is given by:

$$heta_{i,t+1} \! = \! heta_{i,t} \! - \! rac{lpha}{\sqrt{\hat{v}_{i,t} + \epsilon}} \hat{m}_{i,t}$$

- $\hat{v}_{i,t}$ is the bias-corrected first moment estimate (mean of the gradients).
- $\hat{m}_{i,t}$ is the bias-corrected second moment estimate (variance of the gradients).

Adaptive Moment Estimation (Adam)

First Moment (Mean) Estimate:

$$m_{i,t} = eta_1 m_{i,t-1} + (1 - eta_1) g_{i,t}$$

- $\triangleright m_{i,t}$ is the moving average of the gradient.
- \triangleright β_1 is the exponential decay rate for the first moment (typically β_1 =0.9).
- $g_{i,t} = \nabla \theta_i L(\theta_t)$ is the gradient of the loss function with respect to parameter θ_i at iteration t.

Adaptive Moment Estimation (Adam)

Second Moment (Variance) Estimate:

$$v_{i,t} = \beta_2 v_{i,t-1} + (1 - \beta_2) g_{i,t}^2$$

- $\succ v_{i,t}$ is the moving average of the squared gradient.
- β_2 is the exponential decay rate for the second moment (typically β_2 =0.999).

Adaptive Moment Estimation (Adam)

Since $m_{i,t}$ and $v_{i,t}$ are initialized as zeros, they are biased toward zero, therefore, bias-corrected estimates:

$$\hat{m}_{i,t} = rac{m_{i,t}}{1-eta_1}, \; \hat{v}_{i,t} = rac{v_{i,t}}{1-eta_2}$$

Gradient Descent (GD)

Update Rule: The parameters are updated iteratively using the formula:

$$\theta_{t+1} = \theta_t - \alpha \nabla L(\theta_t)$$

- \triangleright θ_t are the parameters at iteration(epoch) t,
- \triangleright α is the learning rate, a hyperparameter that controls the size of the steps taken toward the minimum,
- \triangleright $\nabla L(\theta_t)$ is the gradient of the loss function with respect to θ_t .

Gradient Descent (GD)

> Example: Let the function to be minimized is:

$$L(\theta) = \theta^2$$

Iteration 1:

$$\theta_{t+1} = \theta_t - \alpha \nabla L(\theta_t) \rightarrow \theta_1 = \theta_0 - \alpha \nabla L(\theta_0)$$

Let

$$\triangleright \theta_0 = 10$$

$$\geq \alpha = 0.1$$

$$\triangleright \nabla L(\theta_0) = 2^*\theta_0 = 20.$$

$$\theta_1 = \theta_0 - \alpha \nabla L(\theta_0) \rightarrow \theta_1 = 10 - 0.1*20 = 8$$

Gradient Descent (GD)

> Example: Let the function to be minimized is:

$$L(\theta) = \theta^2$$

Iteration 2:

$$\theta_{t+1} = \theta_t - \alpha \nabla L(\theta_t) \rightarrow \theta_2 = \theta_1 - \alpha \nabla L(\theta_1)$$

Now

$$\triangleright \theta_1 = 8$$

$$\triangleright \alpha = 0.1$$

$$\triangleright \nabla L(\theta_1) = 2^*\theta_1 = 16.$$

$$\theta_2 = \theta_1 - \alpha \nabla L(\theta_1) \rightarrow \theta_2 = 8 - 0.1*16 = 6.4$$

```
import numpy as np
import matplotlib.pyplot as plt
# Define the function f(x) = x^2
def f(x):
    return x**2
# Derivative of f(x), which is 2*x
def gradient(x):
    return 2 * x
```

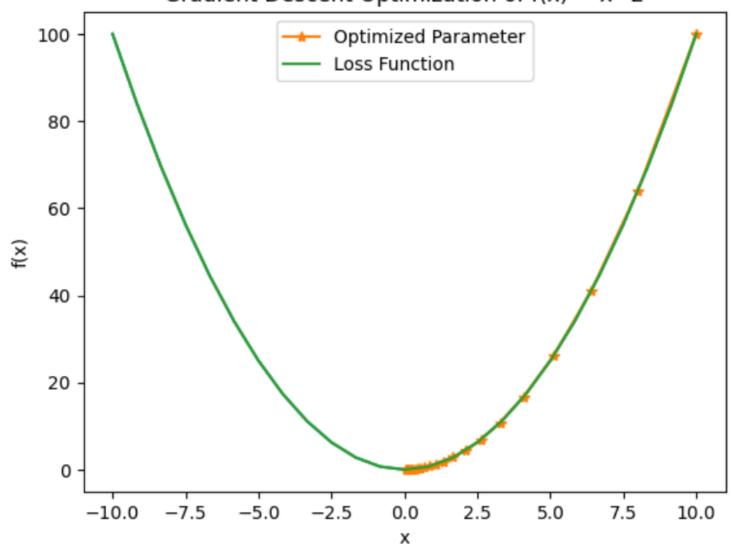
```
# Gradient Descent function
def gradient_descent(starting_x, learning_rate, num_iterations):
    x = starting_x # Initial value of x
    x_values = [] # To store the values of x during the iterations
    f_{values} = [] # To store the values of f(x)
    for i in range(num_iterations):
        x values.append(x)
        f_values.append(f(x))
        grad = gradient(x)
        x = x - learning_rate * grad # Update x using gradient
        # Print the iteration details
        print(f"Iteration {i+1}: x = \{x\}, f(x) = \{f(x)\}")
    return x_values, f_values
```

```
# Parameters for gradient descent
starting x = 10 # Start far from the minimum
learning_rate = 0.1
num_iterations = 25
# Perform gradient descent
x_values, f_values = gradient_descent(starting_x, learning_rate, num_iterations)
x_var = np.linspace(-10,10,num_iterations)
y var = f(x var)
plt.plot(x var,y var)
# Plot the results
plt.plot(x_values, f_values, '-*', label='Optimized Parameter')
plt.plot(x_var,y_var, label = 'Loss Function')
plt.xlabel('x')
plt.ylabel('f(x)')
plt.title('Gradient Descent Optimization of f(x) = x^2')
plt.legend()
plt.show()
```

```
Iteration 1: x = 8.0, f(x) = 64.0
Iteration 2: x = 6.4, f(x) = 40.96000000000001
Iteration 3: x = 5.12, f(x) = 26.2144
Iteration 4: x = 4.096, f(x) = 16.777216
Iteration 5: x = 3.2768, f(x) = 10.73741824
Iteration 6: x = 2.62144, f(x) = 6.871947673600001
Iteration 7: x = 2.0971520000000003, f(x) = 4.398046511104002
Iteration 8: x = 1.6777216000000004, f(x) = 2.8147497671065613
Iteration 9: x = 1.3421772800000003, f(x) = 1.801439850948199
Iteration 10: x = 1.0737418240000003, f(x) = 1.1529215046068475
Iteration 11: x = 0.8589934592000003, f(x) = 0.7378697629483825
Iteration 12: x = 0.6871947673600002, f(x) = 0.47223664828696477
Iteration 13: x = 0.5497558138880001, f(x) = 0.3022314549036574
Iteration 14: x = 0.43980465111040007, f(x) = 0.19342813113834073
Iteration 15: x = 0.35184372088832006, f(x) = 0.12379400392853807
Iteration 16: x = 0.281474976710656, f(x) = 0.07922816251426434
Iteration 17: x = 0.22517998136852482, f(x) = 0.050706024009129186
Iteration 18: x = 0.18014398509481985, f(x) = 0.03245185536584268
Iteration 19: x = 0.14411518807585588, f(x) = 0.020769187434139313
Iteration 20: x = 0.11529215046068471, f(x) = 0.013292279957849162
Iteration 21: x = 0.09223372036854777, f(x) = 0.008507059173023463
Iteration 22: x = 0.07378697629483821, f(x) = 0.0054445178707350165
Iteration 23: x = 0.05902958103587057, f(x) = 0.00348449143727041
Iteration 24: x = 0.04722366482869646, f(x) = 0.002230074519853063
Iteration 25: x = 0.037778931862957166, f(x) = 0.0014272476927059603
```

Gradient Descent (GD)

Gradient Descent Optimization of $f(x) = x^2$



Gradient Descent with Momentum (GDM)

> The momentum update rules are:

$$egin{aligned} v_{t+1} &= \gamma v_t + lpha \,
abla L\left(heta_t
ight) \ heta_{t+1} &= heta_t - v_{t+1} \end{aligned} \qquad egin{aligned} v_t &= lpha \sum_{i=1}^t \gamma^{t-i}
abla L\left(heta_{i-1}
ight) \end{aligned}$$

- $\triangleright v_t$ is the velocity vector at iteration t,
- \triangleright γ (gamma) is the momentum coefficient, typically a value between 0 and 1 (e.g., 0.9),
- \triangleright α (alpha) is the learning rate,
- $ightharpoonup
 abla L(\theta_t)$ is the gradient of the loss function with respect to the parameters θ_t .

Gradient Descent with Momentum (GDM)

Example: For the same function

Iteration 1

$$v_{t+1} = \gamma v_t + \alpha \nabla L(\theta_t) \rightarrow v_1 = \gamma v_0 + \alpha \nabla L(\theta_0)$$

$$\theta_{t+1} = \theta_t - v_{t+1}
ightarrow \theta_1 = \theta_0 - v_1$$

Let:

- \triangleright v_0 is 0, θ_0 is 10,
- $\triangleright \gamma$ (gamma) is 0.9,
- \triangleright α (alpha) is 0.1,
- $\triangleright \nabla L(\theta_0)$ is $2^*\theta_0$.

$$v_1 = \gamma v_0 + \alpha \nabla L(\theta_0) \rightarrow v_1 = 0.9*0 + 0.1*20 = 2$$

$$\theta_1 = \theta_0 - v_1 \rightarrow \theta_1 = 10 - 2 = 8$$

Gradient Descent with Momentum (GDM)

Example: For the same function

Iteration 2

$$v_{t+1} = \gamma v_t + \alpha \nabla L\left(\theta_t\right) \rightarrow v_2 = \gamma v_1 + \alpha \nabla L\left(\theta_1\right)$$

$$\theta_{t+1} = \theta_t - v_{t+1} \to \theta_2 = \theta_1 - v_2$$

Let:

- $\triangleright v_1$ is 2, θ_0 is 8,
- $\triangleright \gamma$ (gamma) is 0.9,
- \triangleright α (alpha) is 0.1,
- $\triangleright \nabla L(\theta_1)$ is $2^*\theta_1$.

$$v_2 = \gamma v_1 + \alpha \nabla L(\theta_1) \rightarrow v_2 = 0.9 * 2 + 0.1 * 16 = 3.4$$

$$\theta_2 = \theta_1 - v_2 \rightarrow \theta_2 = 8 - 3.4 = 4.6$$

Gradient Descent with Momentum (GDM)

```
import numpy as np
import matplotlib.pyplot as plt
# Define the function f(x) = x^2
def f(x):
    return x**2
# Derivative of f(x), which is 2*x
def gradient(x):
    return 2 * x
```

Gradient Descent with Momentum (GDM)

```
# Gradient Descent with Momentum function
def gradient_descent_with_momentum(starting_x, learning_rate, momentum_factor, num_iterations):
   x = starting x # Initial value of x
   velocity = 0  # Initialize velocity to 0
   x_values = [] # To store the values of x during the iterations
   f_{values} = [] # To store the values of f(x)
   for i in range(num iterations):
        x values.append(x)
        f_values.append(f(x))
        grad = gradient(x)
       velocity = momentum_factor * velocity - learning_rate * grad # Update velocity
        x = x + velocity # Update x using the velocity
        # Print the iteration details
        print(f"Iteration {i+1}: x = \{x\}, f(x) = \{f(x)\}, velocity = {velocity}")
    return x values, f values
```

Coding Parameters Optimization Gradient Descent with Momentum (GDM)

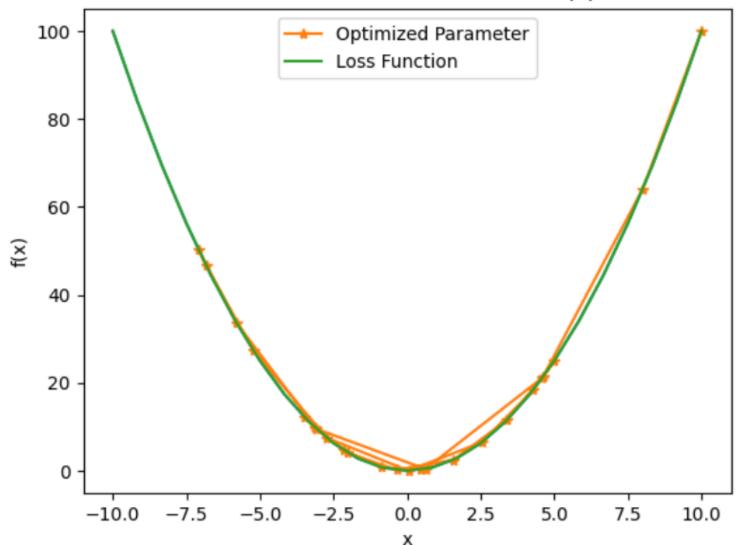
```
# Parameters for gradient descent with momentum
starting x = 10 # Start far from the minimum
learning rate = 0.1
momentum factor = 0.9 # Momentum factor (between 0 and 1)
num iterations = 25
# Perform gradient descent with momentum
x_values_momentum, f_values_momentum = gradient_descent_with_momentum \
                    (starting x, learning rate, momentum factor, num iterations)
x var = np.linspace(-10,10,num iterations)
y var = f(x var)
plt.plot(x_var,y_var)
# Plot the results
plt.plot(x_values_momentum,f_values_momentum, '-*', label='Optimized Parameter')
plt.plot(x_var,y_var, label = 'Loss Function')
plt.xlabel('x')
plt.ylabel('f(x)')
plt.title('Gradient Descent with Momentum for f(x) = x^2')
plt.legend()
plt.show()
```

Coding Parameters Optimization Gradient Descent with Momentum (GDM)

```
Iteration 1: x = 8.0, f(x) = 64.0, velocity = -2.0
Iteration 4: x = -3.08600000000000007, f(x) = 9.523396000000005, velocity = -3.706
Iteration 8: x = -5.228156599999998, f(x) = 27.333621434123543, velocity = 1.6006214000000003
Iteration 9: x = -2.7419660199999982, f(x) = 7.518377654834631, velocity = 2.48619058
Iteration 10: x = 0.04399870600000133, f(x) = 0.0019358861296745532, velocity = 2.7859647259999996
Iteration 11: x = 2.5425672182000008, f(x) = 6.46464805906529, velocity = 2.4985685121999994
Iteration 12: x = 4.28276543554, f(x) = 18.342079775856124, velocity = 1.7401982173399997
Iteration 13: x = 4.9923907440379995, f(x) = 24.92396534115629, velocity = 0.7096253084979998
Iteration 14: x = 4.632575372878599, f(x) = 21.460754585401293, velocity = -0.3598153711594002
Iteration 15: x = 3.382226464259419, f(x) = 11.439455855536771, velocity = -1.2503489086191801
Iteration 16: x = 1.580467153650273, f(x) = 2.4978764237673956, velocity = -1.801759310609146
Iteration 17: x = -0.3572096566280132, f(x) = 0.12759873878830308, velocity = -1.9376768102782862
Iteration 18: x = -2.029676854552868, f(x) = 4.119588133907623, velocity = -1.6724671979248549
Iteration 19: x = -3.128961961774664, f(x) = 9.790402958232752, velocity = -1.099285107221796
Iteration 20: x = -3.4925261659193474, f(x) = 12.197739019631296, velocity = -0.3635642041446836
Iteration 21: x = -3.1212287164656933, f(x) = 9.74206870049008, velocity = 0.3712974494536542
Iteration 22: x = -2.1628152686642657, f(x) = 4.67776988636728, velocity = 0.9584134478014276
Iteration 23: x = -0.8676801119101276, f(x) = 0.7528687766043716, velocity = 1.295135156754138
Iteration 24: x = 0.4714775515506222, f(x) = 0.22229108161616962, velocity = 1.3391576634607498
Iteration 25: x = 1.5824239383551726, f(x) = 2.504065520679495, velocity = 1.1109463868045504
```

Gradient Descent with Momentum (GDM)

Gradient Descent with Momentum for $f(x) = x^2$



Adaptive Gradient Algorithm (AdaGrad)

 \succ The AdaGrad update rule for each parameter θ_i at iteration t is given by:

where:
$$heta_{i,t+1}\!=\! heta_{i,t}\!-\!rac{lpha}{\sqrt{G_{i,t}}\!+\!\epsilon}
abla_{\!\scriptscriptstyle{ heta_{\!\scriptscriptstyle{i}}}}\!L(heta_{\!\scriptscriptstyle{t}})$$

 \succ $G_{i,t}$ is the cumulative sum of the squares of the gradients for parameter θ_i up to time step t:

$$G_{i,t} = \sum_{j=0}^{\infty} ig(
abla_{ heta_i} L(heta_j)ig)^{\,2}$$

- \succ ϵ is a small constant (e.g., 10⁻⁸) added to prevent division by zero.
- $\triangleright \nabla_{\theta i} L(\theta_t)$ is the gradient of the loss function with respect to parameter θ_i at iteration t.

Adaptive Gradient Algorithm (AdaGrad)

For the same example: Iteration 1:

$$heta_{i,t+1} \!=\! heta_{i,t} \!-\! rac{lpha}{\sqrt{G_{i,t}} + \epsilon}
abla_{\! heta_i} L(heta_t) o heta_{i,1} \!=\! heta_{i,0} \!-\! rac{lpha}{\sqrt{G_{i,0}} + \epsilon}
abla_{\! heta_i} L(heta_0)$$

 \triangleright $G_{i,0}$ is:

$$G_{i,t}\!=\sum_{j=0}^t ig(
abla_{\!\scriptscriptstyle{ heta_i}}\!L(heta_j)ig)^{\,2}
ightarrow G_{i,\,0}\!=\!400$$

 \succ ϵ is 10^{-8} , $\nabla_{\theta i} L(\theta_0)$ is 20, $\alpha=1.0$.

$$heta_{i,\,1} \!=\! heta_{i,\,0} \!-\! rac{lpha}{\sqrt{G_{i,\,0}} + \epsilon}
abla_{ heta_i} L(heta_0)$$

$$\theta_{i,\,1} = 10 - \frac{1}{\sqrt{400 + 10^{-8}}} *20 = 9$$

Adaptive Gradient Algorithm (AdaGrad)

For the same example: Iteration 2:

$$heta_{i,t+1} \!=\! heta_{i,t} \!-\! rac{lpha}{\sqrt{G_{i,t}} + \epsilon}
abla_{ heta_i} L(heta_t) o heta_{i,2} \!=\! heta_{i,1} \!-\! rac{lpha}{\sqrt{G_{i,1}} + \epsilon}
abla_{ heta_i} L(heta_1)$$

 $\succ G_{i,1}$ is:

$$G_{i,\,1} = \sum_{i=0}^{\infty} (
abla_{ heta_i} L(heta_j))^{\,2}
ightarrow G_{i,\,1} = 20 \, ^*20 + 18 \, ^*18 = 724$$

 \succ ϵ is 10^{-8} , $\nabla_{\theta i} L(\theta_1)$ is 18, $\alpha=1.0$.

$$\theta_{i,1} = 9 - \frac{1}{\sqrt{724} + 10^{-8}} * 18 = 8.33104$$

```
import numpy as np
import matplotlib.pyplot as plt
# Define the function f(x) = x^2
def f(x):
    return x**2
# Derivative of f(x), which is 2*x
def gradient(x):
    return 2 * x
```

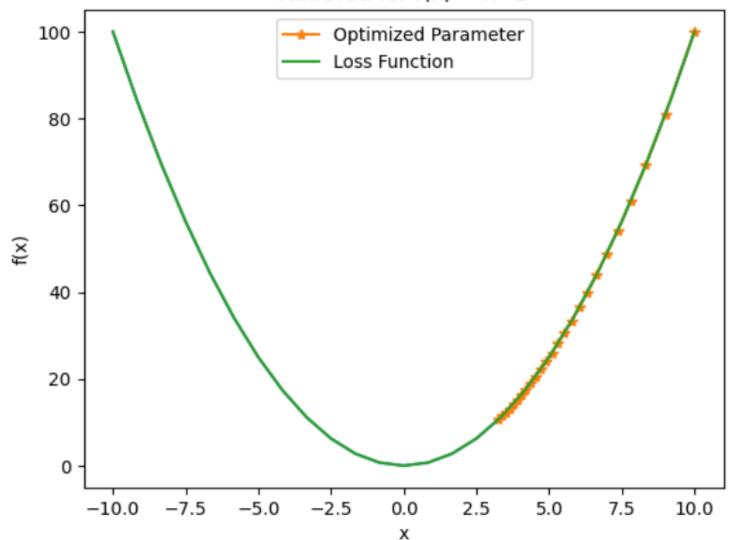
```
# AdaGrad function
def adagrad(starting x, learning rate, num iterations, epsilon=1e-8):
    x = starting x # Initial value of x
    grad squared sum = 0 # Initialize the sum of squared gradients
    x values = [] # To store the values of x during the iterations
    f values = [] # To store the values of f(x)
    for i in range(num iterations):
        x values.append(x)
        f values.append(f(x))
        grad = gradient(x)
        grad squared sum += grad**2 # Accumulate the sum of squared gradients
        # Update rule for AdaGrad
        adjusted learning rate = learning rate / (np.sqrt(grad squared sum) + epsilon)
        x = x - adjusted learning rate * grad # Update x
        # Print the iteration details
        print(f"Iteration {i+1}: x = \{x\}, f(x) = \{f(x)\}, learning rate = {adjusted learning rate}")
    return x values, f values
```

```
# Parameters for AdaGrad
starting x = 10  # Start far from the minimum
learning rate = 1 # Initial learning rate (larger than usual)
num iterations = 25
epsilon = 1e-8 # Small value to prevent division by zero
# Perform AdaGrad
x values adagrad, f values adagrad = adagrad(starting x, learning rate, num iterations, epsilon)
x var = np.linspace(-10,10,num iterations)
y var = f(x var)
plt.plot(x var,y var)
# Plot the results
plt.plot(x values adagrad, f values adagrad, '-*', label='Optimized Parameter')
plt.plot(x var,y var, label = 'Loss Function')
plt.xlabel('x')
plt.ylabel('f(x)')
plt.title('AdaGrad for f(x) = x^2')
plt.legend()
plt.show()
```

```
Iteration 1: x = 9.00000000005, f(x) = 81.000000009, learning rate = 0.049999999975
Iteration 2: x = 8.331035269105636, f(x) = 69.406148655082, learning rate = 0.037164707297622175
Iteration 3: x = 7.804561814351674, f(x) = 60.911185114036286, learning rate = 0.031597120750785204
Iteration 4: x = 7.362231327484282, f(x) = 54.202450119390974, learning rate = 0.028337944998654396
Iteration 5: x = 6.977148621485869, f(x) = 48.68060288630216, learning rate = 0.026152581253515023
Iteration 6: x = 6.634323432648377, f(x) = 44.014247408987345, learning rate = 0.02456771436556293
Iteration 7: x = 6.32439447017695, f(x) = 39.99796541440478, learning rate = 0.023357993141111116
Iteration 8: x = 6.041052051430944, f(x) = 36.49430988809801, learning rate = 0.022400754734870177
Iteration 9: x = 5.779803025647223, f(x) = 33.4061230152808, learning rate = 0.021622808706129093
Iteration 10: x = 5.537312004775913, f(x) = 30.66182423823544, learning rate = 0.020977446791463652
Iteration 11: x = 5.311021038418302, f(x) = 28.206944470521815, learning rate = 0.020433286598482796
Iteration 12: x = 5.0989162104553465, f(x) = 25.99894652124431, learning rate = 0.019968366386487038
Iteration 13: x = 4.899377258503165, f(x) = 24.00389752113799, learning rate = 0.0195668004450658
Iteration 14: x = 4.711076758751052, f(x) = 22.194244226844315, learning rate = 0.019216778971787356
Iteration 15: x = 4.532910267695452, f(x) = 20.54727549497885, learning rate = 0.018909317357719394
Iteration 16: x = 4.363946542413079, f(x) = 19.04402942503907, learning rate = 0.018637444302231274
Iteration 17: x = 4.203391208154996, f(x) = 17.66849764879472, learning rate = 0.018395657771887196
Iteration 18: x = 4.050559684115051, f(x) = 16.40703375457822, learning rate = 0.018179550328724727
Iteration 19: x = 3.9048566381226113, f(x) = 15.247905364290222, learning rate = 0.017985544882086084
Iteration 20: x = 3.7657601436683796, f(x) = 14.180949459641296, learning rate = 0.017810704379803668
Iteration 21: x = 3.632809287493172, f(x) = 13.197303319296648, learning rate = 0.017652592186300917
Iteration 22: x = 3.5055943516746795, f(x) = 12.289191758493416, learning rate = 0.017509167940147702
Iteration 23: x = 3.3837489454617797, f(x) = 11.449756925913706, learning rate = 0.01737870871378658
Iteration 24: x = 3.2669436337362607, f(x) = 10.672920706009883, learning rate = 0.017259748522740728
Iteration 25: x = 3.154880728403642, f(x) = 9.953272410452696, learning rate = 0.017151031345535826
```

Adaptive Gradient Algorithm (AdaGrad)

AdaGrad for $f(x) = x^2$



Root Mean Square Propagation (RMSProp)

The update rule for a parameter θ_i at iteration t is given by: $\theta_{i,t+1} \!=\! \theta_{i,t} \!-\! \frac{\alpha}{\sqrt{E\lceil g_{i,t}^2 \rceil + \epsilon}} \nabla_{\!\theta_i} L(\theta_t)$

where:

- $ightharpoonup g_{i,t} = \nabla \theta_i L(\theta_t)$ is the gradient of the loss function with respect to parameter θ_i at iteration t.
- $\triangleright E[g_{i,t}^2]$ is the exponentially decaying average of past squared gradients for parameter θ_i .
- \blacktriangleright The $E[g_{i,t}^2]$ is updated as:

$$E[g_{i,t}^2] = \gamma E[g_{i,t-1}^2] + (1-\gamma)g_{i,t}^2$$

γ is the decay rate (a hyperparameter, typically set to 0.9).

Root Mean Square Propagation (RMSProp)

> For the same example: Iteration 1

$$heta_{i,t+1} \!=\! heta_{i,t} \!-\! rac{lpha}{\sqrt{E\!\left[g_{i,t}^2
ight] + \epsilon}}
abla_{ heta_i} \!L(heta_t) o heta_{i,1} \!=\! heta_{i,0} \!-\! rac{lpha}{\sqrt{E\!\left[g_{i,0}^2
ight] + \epsilon}}
abla_{ heta_i} \!L(heta_0)$$

- $> g_{i,0} = \nabla \theta_i L(\theta_0)$ is 20, γ is set to 0.9.
- ightharpoonup The $E[g_{i,0}^2]$ is calculated as:

$$E[g_{i,t}^2] = \gamma E[g_{i,t-1}^2] + (1-\gamma)g_{i,t}^2$$
 $E[g_{i,0}^2] = 0.9*0.0 + (1-0.9)*400 = 40$
 $heta_{i,1} = heta_{i,0} - rac{lpha}{\sqrt{E[g_{i,0}^2] + \epsilon}}
abla_{ heta_i} L(heta_0)$
 $heta_{i,1} = 10 - rac{1}{\sqrt{40 + 10^{-8}}} *20 = 6.83772$

Root Mean Square Propagation (RMSProp)

For the same example: Iteration 2

$$heta_{i,t+1} \!=\! heta_{i,t} \!-\! rac{lpha}{\sqrt{E\!\left[g_{i,t}^2
ight] + \epsilon}}
abla_{\! heta_i} \!L(heta_t) o heta_{i,2} \!=\! heta_{i,1} \!-\! rac{lpha}{\sqrt{E\!\left[g_{i,1}^2
ight] + \epsilon}}
abla_{\! heta_i} \!L(heta_1)$$

- $\triangleright g_{i,1} = \nabla \theta_i L(\theta_1)$ is 13.68, γ is set to 0.9.
- ightharpoonup The $E[g_{i,1}^2]$ is calculated as:

$$E[g_{i,1}^2] = \gamma E[g_{i,0}^2] + (1-\gamma)g_{i,0}^2$$

$$E[g_{i,0}^2] = 0.9*40.0 + (1-0.9)*13.68*13.68 = 54.7142$$

$$\theta_{i,2} = \theta_{i,1} - \frac{\alpha}{\sqrt{E[a_{i,1}^2] + \epsilon}} \nabla_{\theta_i} L(\theta_1)$$

$$\theta_{i,\,1}\!=\!6.83772-rac{1}{\sqrt{54.71+10^{-8}}}*13.68\!=\!4.98823$$

Root Mean Square Propagation (RMSProp)

```
# RMSProp function
def rmsprop(starting x, learning rate, num iterations, decay rate=0.9, epsilon=1e-8):
    x = starting_x # Initial value of x
    grad squared avg = 0 # Initialize the moving average of squared gradients
   x values = [] # To store the values of x during the iterations
   f values = [] # To store the values of f(x)
   for i in range(num iterations):
        x values.append(x)
        f values.append(f(x))
        grad = gradient(x)
        # Update the moving average of squared gradients
        grad squared avg = decay rate * grad squared avg + (1 - decay rate) * grad**2
        # Update rule for RMSProp
        adjusted learning rate = learning rate / (np.sqrt(grad squared avg) + epsilon)
        x = x - adjusted learning rate * grad # Update x
        # Print the iteration details
        print(f"Iteration {i+1}: x = \{x\}, f(x) = \{f(x)\}, learning rate = {adjusted learning rate}")
    return x values, f values
```

Root Mean Square Propagation (RMSProp)

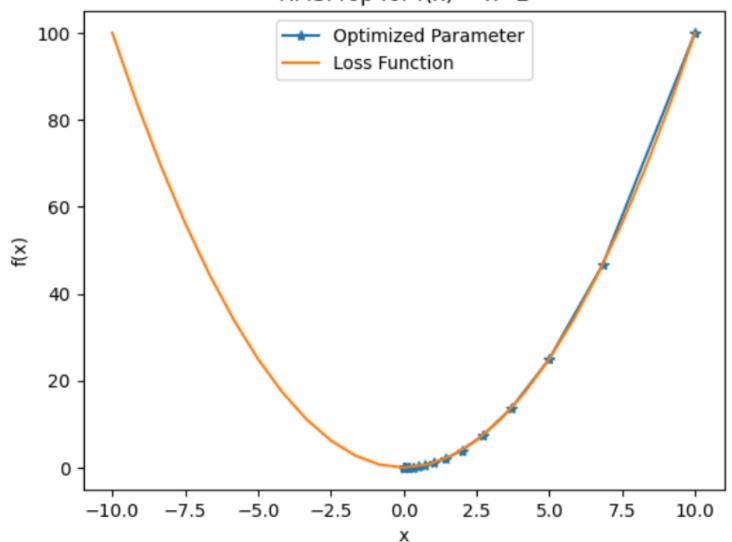
```
# Parameters for RMSProp
starting x = 10 # Start far from the minimum
learning rate = 1 # Initial learning rate
decay rate = 0.9 # Decay rate for the moving average
num iterations = 25
epsilon = 1e-8 # Small value to prevent division by zero
# Perform RMSProp
x values rmsprop, f values rmsprop = \
           rmsprop(starting x, learning rate, num iterations, decay rate, epsilon)
# Plot the results
plt.plot(x values rmsprop, f values rmsprop, '-*', label='Optimized Parameter')
plt.plot(x var,y var, label = 'Loss Function')
plt.xlabel('x')
plt.ylabel('f(x)')
plt.title('RMSProp for f(x) = x^2')
plt.legend()
plt.show()
```

Root Mean Square Propagation (RMSProp)

```
Iteration 1: x = 6.8377223448316204, f(x) = 46.75444686500963, learning rate = 0.15811388275841898
Iteration 2: x = 4.988706075578886, f(x) = 24.88718830851769, learning rate = 0.13520703064598233
Iteration 3: x = 3.6918055386894855, f(x) = 13.629428135498362, learning rate = 0.12998365881266208
Iteration 4: x = 2.728248854368664, f(x) = 7.443341811363928, learning rate = 0.13049938224303984
Iteration 5: x = 1.9979515428511783, f(x) = 3.9918103675814036, learning rate = 0.1338399373554363
Iteration 6: x = 1.4429607379737774, f(x) = 2.0821356913338285, learning rate = 0.13888995628127213
Iteration 7: x = 1.0241749420328934, f(x) = 1.0489343118880805, learning rate = 0.14511337173627742
Iteration 8: x = 0.7123800671598245, f(x) = 0.507485360086636, learning rate = 0.15221758611579808
Iteration 9: x = 0.4843702896369644, f(x) = 0.23461457748299677, learning rate = 0.1600337993958115
Iteration 10: x = 0.3211707872482439, f(x) = 0.10315067458165673, learning rate = 0.16846564073019274
Iteration 11: x = 0.20717894627728273, f(x) = 0.0429231157805652, learning rate = 0.17746296596217664
Iteration 12: x = 0.12969144164975607, f(x) = 0.016819870037192083, learning rate = 0.18700622341186024
Iteration 13: x = 0.07856808539588585, f(x) = 0.006172944042775211, learning rate = 0.19709610597102334
Iteration 14: x = 0.04592360102576324, f(x) = 0.0021089771311734824, learning rate = 0.20774646731961735
Iteration 15: x = 0.025810939758880276, f(x) = 0.0006662046112365466, learning rate = 0.21897957496407694
Iteration 16: x = 0.013895417466702722, f(x) = 0.0001930826265739471, learning rate = 0.23082310065982795
Iteration 17: x = 0.007133675126461505, f(x) = 5.0889320809895576e-05, learning rate = 0.24330835530649686
Iteration 18: x = 0.0034745370270136233, f(x) = 1.2072407552088668e-05, learning rate = 0.25646935377493935
Iteration 19: x = 0.001595907751163574, f(x) = 2.546921550223976e-06, learning rate = 0.2703423882439868
Iteration 20: x = 0.0006863492170486867, f(x) = 4.7107524774334523e-07, learning rate = 0.28496588648426874
Iteration 21: x = 0.0002740174899419085, f(x) = 7.508558479406392e-08, learning rate = 0.30038041631329576
Iteration 22: x = 0.00010049385410321911, f(x) = 1.0099014712519089e-08, learning rate = 0.3166287594917322
Iteration 23: x = 3.341299705846426e-05, f(x) = 1.1164283724289412e-09, learning rate = 0.33375601743692135
Iteration 24: x = 9.902961940402537e-06, f(x) = 9.806865519306119e-11, learning rate = 0.35180973255594417
Iteration 25: x = 2.558132747664291e-06, f(x) = 6.544043154672456e-12, learning rate = 0.37084001922558596
```

Root Mean Square Propagation (RMSProp)

RMSProp for $f(x) = x^2$



Adaptive Moment Estimation (Adam)

The update rule for a parameter θ_i at iteration t is given by:

$$heta_{i,t+1} \! = \! heta_{i,t} \! - \! rac{lpha}{\sqrt{\hat{v}_{i,t} + \epsilon}} \hat{m}_{i,t}$$

- $\hat{v}_{i,t}$ is the bias-corrected first moment estimate (mean of the gradients).
- $\hat{m}_{i,t}$ is the bias-corrected second moment estimate (variance of the gradients).

Adaptive Moment Estimation (Adam)

> First Moment (Mean) Estimate:

$$m_{i,t} = eta_1 m_{i,t-1} + (1 - eta_1) g_{i,t}$$

- $\succ m_{i,t}$ is the moving average of the gradient.
- \triangleright β_1 is the exponential decay rate for the first moment (typically β_1 =0.9).
- $ightharpoonup g_{i,t} = \nabla \theta_i L(\theta_t)$ is the gradient of the loss function with respect to parameter θ_i at iteration t.

Adaptive Moment Estimation (Adam)

Second Moment (Variance) Estimate:

$$v_{i,t} = \beta_2 v_{i,t-1} + (1 - \beta_2) g_{i,t}^2$$

- $\triangleright v_{i,t}$ is the moving average of the squared gradient.
- \triangleright β_2 is the exponential decay rate for the second moment (typically β_2 =0.999).
- ightharpoonup Since $m_{i,t}$ and $v_{i,t}$ are initialized as zeros, they are biased toward zero, therefore, bias-corrected estimates:

$$\hat{m}_{i,t} = rac{m_{i,t}}{1-eta_1}, \; \hat{v}_{i,t} = rac{v_{i,t}}{1-eta_2}$$

Adaptive Moment Estimation (Adam)

$$\begin{array}{l} \blacktriangleright \text{ Iteration 1:} \\ \theta_{i,t+1} = \theta_{i,t} - \frac{\alpha}{\sqrt{\hat{v}_{i,t} + \epsilon}} \, \hat{m}_{i,t} \to \theta_{i,1} = \theta_{i,0} - \frac{\alpha}{\sqrt{\hat{v}_{i,0} + \epsilon}} \, \hat{m}_{i,0} \\ \theta_{i,0} = 10, \; \alpha = 0.5, \beta_1 = 0.9, \; \beta_2 = 0.999, \; \epsilon = 10^{-8} \\ v_{i,-1} = 0, \; m_{i,-1} = 0, \; g_{i,0} = 20 \\ m_{i,t} = \beta_1 m_{i,t-1} + (1 - \beta_1) \, g_{i,t} \to m_{i,0} = (1 - 0.9) *20 = 2 \\ v_{i,t} = \beta_2 v_{i,t-1} + (1 - \beta_2) \, g_{i,t}^2 \to v_{i,0} = (1 - 0.999) *400 = 0.4 \\ \hat{m}_{i,0} = \frac{m_{i,0}}{1 - \beta_1} = \frac{2}{1 - 0.9} = 20, \; \hat{v}_{i,0} = \frac{v_{i,0}}{1 - \beta_2} = \frac{0.4}{1 - 0.999} = 400 \end{array}$$

$$\theta_{i,1} = \theta_{i,0} - \frac{\alpha}{\sqrt{\hat{v}_{i,0} + \epsilon}} \hat{m}_{i,0} \rightarrow \theta_{i,1} = 10 - \frac{0.5}{\sqrt{400}} *20 = 9.5$$

```
# Adam function
def adam(starting x, learning rate, num iterations, beta1=0.9, beta2=0.999, epsilon=1e-8):
    x = starting x # Initial value of x
    m = 0 # Initialize the first moment (mean of gradients)
    v = 0 # Initialize the second moment (mean of squared gradients)
    t = 0 # Time step
    x values = [] # To store the values of x during the iterations
    f values = [] # To store the values of f(x)
    for i in range(num iterations):
        t += 1
        x values.append(x)
        f values.append(f(x))
        grad = gradient(x)
        # Update biased first moment estimate (m) and second moment estimate (v)
        m = beta1 * m + (1 - beta1) * grad
        v = beta2 * v + (1 - beta2) * grad**2
        # Compute bias-corrected first and second moment estimates
        m hat = m / (1 - beta1**t)
        v hat = v / (1 - beta2**t)
        # Update rule for Adam
        x = x - learning rate * m hat / (np.sqrt(v hat) + epsilon)
        # Print the iteration details
        print(f"Iteration {i+1}: x = \{x\}, f(x) = \{f(x)\}, m = \{m\}, v = \{v\}")
    return x values, f values
```

```
# Parameters for Adam
starting x = 10 # Start far from the minimum
learning rate = 0.5 # Initial learning rate
beta1 = 0.9 # Decay rate for first moment
beta2 = 0.999 # Decay rate for second moment
num iterations = 25
epsilon = 1e-8 # Small value to prevent division by zero
# Perform Adam optimization
x values_adam, f_values_adam = \
    adam(starting x, learning rate, num iterations, beta1, beta2, epsilon)
# Plot the results
plt.plot(x_values_adam,f_values_adam, '-*', label='Optimized Parameter')
plt.plot(x var,y var, label = 'Loss Function')
plt.xlabel('x')
plt.ylabel('f(x)')
plt.title('Adam Optimization for f(x) = x^2')
plt.legend()
plt.show()
```

```
Iteration 1: x = 9.5000000000250001, f(x) = 90.25000000475002, m = 1.999999999999999, v = 0.40000000000000000000
Iteration 2: x = 9.00083242855694, f(x) = 81.01498440696223, m = 3.7000000000499993, v = 0.7606000000190007
Iteration 3: x = 8.503116957169732, f(x) = 72.30299798730745, m = 5.130166485756387, v = 1.0838993376468309
Iteration 4: x = 8.007524472326658, f(x) = 64.12044817491032, m = 6.317773228614694, v = 1.3720274302584141
Iteration 5: x = 7.514778901283166, f(x) = 56.47190193517063, m = 7.287500800218556, v = 1.6271371955277971
Iteration 6: x = 7.025658644527531, f(x) = 49.35987938942442, m = 8.061706500453333, v = 1.8513976660729519
Iteration 7: x = 6.5409974707103276, f(x) = 42.7846479118389, m = 8.660667579313506, v = 2.046985785964577
Iteration 8: x = 6.061684707194276, f(x) = 36.74402148943296, m = 9.10280031552422, v = 2.216077391825968
Iteration 9: x = 5.588664535297112, f(x) = 31.233171288087686, m = 9.404857225410653, v = 2.360837400391874
Iteration 10: x = 5.122934178536807, f(x) = 26.244454597620592, m = 9.58210440992901, v = 2.4834092481438326
Iteration 11: x = 4.665540757532327, f(x) = 21.767270560195318, m = 9.64848080464347, v = 2.585903657286171
Iteration 12: x = 4.217576580430411, f(x) = 17.787952211795076, m = 9.616740875685588, v = 2.670386835869666
Iteration 13: x = 3.780172647157486, f(x) = 14.289705242317636, m = 9.49858210420311, v = 2.7388682578809767
Iteration 14: x = 3.3544901739954085, f(x) = 11.252604327431746, m = 9.304758423214297, v = 2.793288210592366
Iteration 15: x = 2.9417099961522313, f(x) = 8.653657701461961, m = 9.04518061569195, v = 2.835505339691501
Iteration 16: x = 2.5430197831736097, f(x) = 6.466949617612353, m = 8.7290045533532, v = 2.8672844651576574
Iteration 17: x = 2.1595991060771524, f(x) = 4.663868298969236, m = 8.364708054652601, v = 2.8902849791629492
Iteration 18: x = 1.7926025236453471, f(x) = 3.2134238077796673, m = 7.960157070402771, v = 2.9060501673796635
Iteration 19: x = 1.4431410019801139, f(x) = 2.082655951596167, m = 7.522661868091564, v = 2.9159978124434023
Iteration 20: x = 1.112262135376103, f(x) = 1.2371270577914086, m = 7.0590238816784305, v = 2.9214124384373434
Iteration 21: x = 0.8009297829721906, f(x) = 0.6414885172518804, m = 6.575573920585808, v = 2.923439534230072
Iteration 22: x = 0.5100038570394293, f(x) = 0.26010393419509464, m = 6.078202485121665, v = 2.9230820487648494
Iteration 23: x = 0.24022107746654114, f(x) = 0.057706166059185965, m = 5.5723830080173835, v = 2.921199382452865
Iteration 24: x = -0.007822471879864429, f(x) = 6.119106631126973e-05, m = 5.063188922708954, v = 2.9185090077346487
Iteration 25: x = -0.2336861946874083, f(x) = 0.0546092375874813, m = 4.555305536062085, v = 2.915590743491179
```

Adam Optimization for $f(x) = x^2$

