

Assignment - 5

AK 41-A0 444

Manual calculation

① Read data $[x_1, x_2, x_3, y]$

$L[T-3]$	$L[T-2]$	$L[T-1]$	$L[T]$
5551.822	4983.17	4888.39680	5672.95
4983.17184	4888.39	5672.95	51.9625

② data preprocessor
using normalization

$L[T-3]$	$L[T-2]$	$L[T-1]$	$L[T]$
0.397	0.293	0.276	0.310
0.293	0.276	0.310	0.232

③ initialization $m_1 = 1$ $m_2 = 1$ $m_3 = 1$

max iteration = 1000, $\epsilon = 0.1$ $c = -1$
epochs = 1

④ set iter = 1

⑤ set sample = 1

⑥ ~~$$\frac{dE}{dm_1} = -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c)$$~~

$x_1 = \text{data}[L[T-3]]$, $x_2 = \text{data}[L[T-2]]$
 $x_3 = \text{data}[L[T-1]]$, $y = \text{data}[L[T]]$

$$\begin{aligned}\frac{dE}{dm_1} &= -(y - m_1 x_1 - m_2 x_2 - m_3 x_3 - c) x_1 \\ &= -(0.310 - 1(0.397) - 1(0.293) - 1(0.276) + 1) 0.397 \\ &= -0.136568\end{aligned}$$

d

$$\begin{aligned}\frac{df}{dm_2} &= -(y - m_1 x_1^i + m_2 x_2^i - c) x_2^i \\ &= -(0.310 - 1(0.397) - 1(0.293) - 1(0.276) \\ &\quad + 1) 0.293 \\ &= -0.100792\end{aligned}$$

$$\begin{aligned}\frac{df}{dm_3} &= -(0.310 - 1(0.397) - 1(0.293) - 1(0.276) \\ &\quad + 1) 0.276 \\ &= -0.0949\end{aligned}$$

$$\begin{aligned}\frac{df}{dc} &= -(y - m_1 x_1^i - m_2 x_2^i - m_3 x_3^i - c) \\ &= -(0.310 - 1(0.397) - 1(0.293) - 1(0.276) + 1) \\ &= -0.344.\end{aligned}$$

$$\textcircled{7} \quad \Delta m_1 = -\eta \frac{df}{dm_1} = -0.1(-0.136) = 0.0136$$

$$\Delta m_2 = -\eta \frac{df}{dm_2} = -0.1(-0.10079) = 0.01$$

$$\Delta m_3 = -\eta \frac{df}{dm_3} = -0.1(-0.094) = 9.4 \times 10^{-3}$$

$$\Delta c = -\eta \frac{df}{dc} = -0.1(-0.344) = 0.0344$$

$$\textcircled{8} \quad m_1 = m_1 + \Delta m_1 = 1 + 0.0136 = 1.0136$$

$$m_2 = m_2 + \Delta m_2 = 1 + 0.01 = 1.01$$

$$m_3 = m_3 + \Delta m_3 = 1 + 9.4 \times 10^{-3} = 1.0094$$

$$c = c + \Delta c = -1 + 0.0344 = -0.9656$$

$$⑨ \text{ sample}(i) = \text{sample}(i) + 1$$

$$i = 1 + 1 = 2$$

$$⑩ \text{ if } (\text{sample}^{(i)} \leq n_s)$$

$$\text{if}(2 \leq 2) \text{ T} \rightarrow \text{step } ⑤$$

$$⑤ \text{ sample} = 2$$

$$⑥ \frac{df}{dm_1} = -((0.332) - 1.0136(0.293) - (1.01)(0.276) - 1.0094(0.310) + 0.9656)0.293$$

$$= -0.1205$$

$$\frac{df}{dm_2} = -((0.332) - 1.0136(0.293) - 1.01(0.276) - 1.009(0.310) + 0.965)0.276$$

$$= -0.11355$$

$$\frac{df}{dm_3} = -((0.332) - 1.0136(0.293) - 1.01(0.276) - 1.009(0.310) + 0.965)0.310$$

$$\frac{df}{dc} = -0.411 = -0.127$$

$$⑦ \Delta m_1 = -\eta \frac{df}{dm_1} = -0.1(-0.1205) = 0.01205$$

$$\Delta m_2 = -\eta \frac{df}{dm_2} = -0.1(-0.11355) = 0.0113$$

$$\Delta m_3 = -\eta \frac{df}{dm_3} = -0.1(-0.127) = 0.0127$$

$$\Delta c = -\eta \frac{df}{dc} = -0.1(-0.411) = 0.0411$$

$$⑧ m_1 = m_1 + \Delta m_1 = 1.0136 + 0.0120 = 1.025$$

$$m_2 = m_2 + \Delta m_2 = 1.01 + 0.0113 = 1.021$$

$$m_3 = m_3 + \Delta m_3 = 1.00 + 0.0127 = 1.012$$

$$c = c + \Delta c = -0.9656 + 0.411 = -0.554$$

⑨ $\text{sample}(i) = \text{sample}(i) + 1$

$$i) = 2 + 1$$

$$i) = 3$$

⑩ if ($\text{sample}(i) \leq n_c$)

if ($3 \leq 2$) $F \rightarrow \text{next step}$

⑪ $\text{iter} = \text{iter} + 1$

$$= 1 + 1 = 2$$

⑫ if ($\text{iter} \leq \text{epochs}$)

if ($2 \leq 1$) $\rightarrow F \rightarrow \text{next step}$

⑬ stop