

## Assignment-11 :

let us consider a sample dataset have one input ( $x_i$ ) and one output ( $y_i$ ) and number of samples 4. develop a GLR model using nested

Accelerated gradient (NAG) optimiser

sample(i)	$x_i$	$y_i$
1	0.2	3.4
2	0.4	3.8
3	0.6	4.2
4	0.8	4.6

→ Do manual calculations for 2 iterations with 1st 2 samples:

step 1:  $[x, y], m=1, c=-1, \eta=0.1, \text{epochs}=2, \gamma=0.9, v_m=v_c=0, n_s=2$

step 2: iter=1

step 3: sample=1

$$\begin{aligned}\text{step 4: } g_m &= \frac{\partial E}{\partial m} = -(y_i - (m + \gamma v_m) x_i - (c + \gamma v_c)) x_i \\ &= -(3.4 - (1 + (0.9)0)0.2 - (-1 + (0.9)0))0.2 \\ &= -0.84\end{aligned}$$

$$\begin{aligned}g_c &= \frac{\partial E}{\partial c} = -(y_i - (m + \gamma v_m) x_i - (c + \gamma v_c)) \\ &= -(3.4 - (1 + 0.9 \times 0)0.2 - (-1 + (0.9)0)) \\ &= -4.2\end{aligned}$$

$$\begin{aligned}\text{step-5: } v_m &= \gamma v_m - \eta g_m \\ &= (0.9)0 - (-0.1) \times (-0.84) \Rightarrow -0.084\end{aligned}$$

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

$$\text{step-6: } m + \gamma v_m = 1 - 0.084 = 0.916$$

$$c + \gamma v_c = -1 - 0.42 = -1.42$$



step7: sample  $t=1 \Rightarrow 1+1 \Rightarrow 2$

step-8: if (sample  $> ns$ ) : goto step9

else : goto step4

step4:  $g_m = \frac{\partial E}{\partial m} \Rightarrow -(3.8 - (0.916 + (0.9 \times -0.084)) \times 0.4 - (-1.42 + (0.9 \times -0.084) \times 0.4))$   
 $\Rightarrow -1.983$

$$g_c = \frac{\partial E}{\partial c} = -4.959$$

steps:  $V_m = \lambda V_m - \eta g_m$

$$= (0.9 \times -0.084) - (-0.1 \times -1.983) \Rightarrow -0.2739$$

$$V_c = (0.9 \times -0.42) - (-0.1 \times -4.959) \Rightarrow -0.8739$$

step6:  $m += V_m = 0.916 - 0.2739 = 0.6421$

$$c += V_c = -1.42 - 0.8739 = -2.2939$$

step7: sample  $t=1 \Rightarrow 2+1 \Rightarrow 3$

step8: if (sample  $> ns$ ) : goto step9

else : goto step4

step9: itot  $+= 1 \Rightarrow 1+1 \Rightarrow 2$

step10: if (itot  $> epochs$ ): goto step11  
 $2 > 2$

else : goto step3

step3: sample = 1

step4:  $\frac{\partial E}{\partial m} \Rightarrow -(3.4 - (0.642 + (0.9 \times -0.273)) \times 0.2 - (-2.293 + (0.9 \times -0.273) \times 0.2))$   
 $g_m \Rightarrow -1.171$

$$g_c = \frac{\partial E}{\partial c} = -5.859$$

step5:  $V_m = \lambda V_m - \eta g_m \Rightarrow [(0.9) \times (-0.273)] - (-0.1 \times -1.171)$   
 $\Rightarrow -0.3627$

$$V_c = \lambda V_c - \eta g_c \Rightarrow (0.9) \times (-0.873) - (-0.1) \times (-5.859)$$
$$= -1.3707$$

steps:  $m += V_m \Rightarrow 0.6421 + (-0.3627) = 0.2794$

$$c += V_c \Rightarrow -2.2939 - 1.3707 = -3.6646$$



step7: sample += 1  $\Rightarrow 1+1=2$

step8: if (sample > ns): goto step 9

else: goto step 4

step4:  $g_m = \frac{\partial E}{\partial m} = -(3.8 - (0.279 + (0.9 \times -0.3627))) \times 0.4 - (-3.6646 + 10.9 -$

$$= -2.985$$

$$g_c = \frac{\partial E}{\partial c} = -7.4645$$

step5:  $v_m = [0.9 \times -0.3627] - [-0.1 \times -2.985] \Rightarrow -0.6249$

$$v_c = [0.9 \times -1.3707] - [-0.1 \times -7.4645] \Rightarrow -1.9800$$

step6:  $m += v_m = 0.2974 + (-0.6249) = -0.3275$

$$c += v_c = -3.6646 - 1.9800 = -4.6446$$

step7: sample += 1  $\Rightarrow 2+1=3$

step8: if (sample > ns): goto step 9

else: goto step 4

step9: its += 1  $\Rightarrow 2+1=3$

step10: if (its > epochs): goto step 4

else: goto step 3

step11: print m, c

$$m = 0.3275$$

$$c = -4.6446$$