

Assignment-11

18KUIA05H1

Nesterov Accelerated Gradient Descent

Step-1 $\text{read}[x, y]; m=1, C=-1, \eta=0.1, \gamma=0.9, v_m=0.$

$v_C=0$, epochs = 2, no. of samples = 2.

Step-2 $\text{iter}=1$ Step-3 $\text{sample}=1$

Step-4 $g_m = -(y_i - (m + \gamma v_m)x_i - (C + \gamma v_C))x_i$
 $= -(3.4 - (1 + (0.9) \times 0) \times 0.2 - ((-1) + 0)) \times 0.2$
 $= -(3.4 - 0.2 + 1) \times 0.2 = -(4.2 \times 0.2) = -0.84$

$$g_C = -4.2.$$

Step-5 $v_m = \gamma v_m - \eta g_m = (0.9)(0) - (0.1)(-0.84)$
 $= 0.084$

$$v_C = \gamma v_C - \eta g_C = (0) - (0.1)(-4.2) = 0.42$$

Step-6 $m = m + v_m = 1 + 0.084 = 1.084$

$$C = C + v_C = -1 + 0.42 = -0.58$$

Step-7 $\text{sample} = 1 + 1 = 2.$

Step-8^v If Sample > no. of samples = 272 = false
goto step 4

Step-9^v $g_m = -(3.8 - (1.084 + (0.9) \times (0.084)) \times 0.4) -$
 $(-0.58 + 0.9) \times 0.42 \times 0.4)$

$\therefore g_m = -(3.8 - (1.1596 \times 0.4) + 0.958) \times 0.4$
 $= -(4.2946) \times 0.4 = -1.7176.$

$g_c = -4.2946.$

Step-10^v $V_m = \gamma V_m - \eta g_m = (0.9)(0.084) - (0.1)(-1.7176)$
 $= 0.24736.$

$V_c = \gamma V_c - \eta g_c = (0.9)(0.42) - (0.1)(-4.2946)$
 $= 0.807416.$

Step-11 $m = m + V_m = 1.084 + 0.24736 = 1.33136$

$C \pm C + V_c = -0.58 + 0.807416 = 0.2274$

Step-12^v Sample = 2 + 1 = 3.

Step-13^v If Sample > no. of samples = 372 = true
goto next step.

Step : $q_{tu} = 1 + 1 = 2$.

Step-15^v If $q_{tu} > \text{epochs}$ $\Rightarrow 2 > 2 = \text{false}$
goto step 3.

Step-16^v sample = 1

Step-17^v $g_m = -(y_i - (m + \sqrt{V_m})x_i - (c + \sqrt{V_c}))x_i$

$$= -(3.4 - (1.3313 + [(0.9) \times (0.2473)] \times 0.2 - (0.2274 + (0.9) \times 0.807416))$$

$$= -(3.4 - [1.5539] \times 0.2 - [0.95409])$$

$$= -(2.13511)$$

$$g_c = -(3.4 - 1.5539 - 0.9540) = -0.891926.$$

Step-18^v $V_m = \sqrt{V_m} - \eta g_m = (0.9) \times 0.24736 - (0.1) \times (-2.1351)$
 $= 0.4361$

$$V_c = \sqrt{V_c} - \eta g_c = (0.9) \times 0.80741 - (0.1) \times (-0.89192)$$

 $= 0.81586.$

Step-19^v

$$m = m + V_m = 1.3316 + 0.43614 = 1.76774$$

$$c = c + V_c = 0.227416 + 0.815867 = 1.043283$$

$$\underline{\text{Step 20}} \quad \text{Sample} = \text{Sample} + 1 = 171 - 2$$

$$\text{Step 19} \quad \text{Sample} > n_s \rightarrow \text{E72} = \text{False}$$

goto step 1

$$\underline{\text{Step 21}} \quad g_m = -(y_i(m + \gamma v_m) x_i - (c + \gamma v_c) x_i)$$

$$= -[3.8 - (1.767744 + (0.9) \times 0.43614) \times 0.4 -$$

$$(1.043283 + (0.9) \times 0.81586) \times 0.4]$$

$$- [3.8 - (2.160266) \times 0.4 - 1.77756] \times 0.4$$

$$= -0.4633.$$

$$g_c = -[3.8 - (2.16026 \times 0.4) - 1.7775]$$

$$= -1.15833.$$

Step 23

$$v_m = \gamma v_m - \eta \frac{\partial E}{\partial m}$$

$$(0.9) \times 0.43614 - (0.1) \times (-0.4633)$$

$$= 0.43885.$$

$$v_c = \gamma v_c - \eta \frac{\partial E}{\partial c}$$

$$= (0.9) \times 0.815864 - (0.1) \times (-1.15833)$$

$$= 0.85011$$

Step-24 $m = 1.76774 + 0.4388 = 2.20659$

$$C = 1.043283 + 1.15833 = 2.2016133$$

Step-25 \checkmark sample $= 2+1=372$. no. of samples

Step-26 \checkmark $q_{\text{tus}} = 2+1=3 > \text{epochs}$.

goto step 21

Print m, C values

$$= 2.20659, 2.2016.$$