You have to carry out regression tasks on the following UCI Machine Repository Datasets

Housing - <http://archive.ics.uci.edu/ml/datasets/Housing>

Computer Hardware - <http://archive.ics.uci.edu/ml/datasets/Computer+Hardware>

Wine Quality - <http://archive.ics.uci.edu/ml/datasets/Wine+Quality>

You have to use split the dataset into three parts – approximately the first 70% of training and the last 30% for testing.

The number of variables are respectively 14 (Housing), 9 (Computer Hardware) and 12 (Wine).

Your task is to find out the top 5 most influential variables, responsible for the output.

You have to IMPLEMENT Orthogonal Matching Pursuit (OMP) for this task.

During training, you will run OMP to find out the top 3 and top 5 variables.

During testing, you will use these selected (top 3 or top 5) variables in linear regression to predict the output variable.

You have to report the prediction error in the following table.

|  |  |  |
| --- | --- | --- |
|  | Top 3 Error | Top 5 Error |
| Housing | 11.2015 | 11.3351 |
| Computer Hardware | 132.3807 | 131.4372 |
| Wine | Red: 0.7375  White: 0.8084 | 0.7342  0.7528 |

You have report the root mean squared error (RMSE). Defined <https://www.kaggle.com/wiki/RootMeanSquaredError>.

**NOTE:**

You have to write the OMP algorithm on your own. If you copy for the internet, it will be considered plagiarism. If you copy from a fellow student, it will be considered plagiarism. Appropriate action will be taken.