

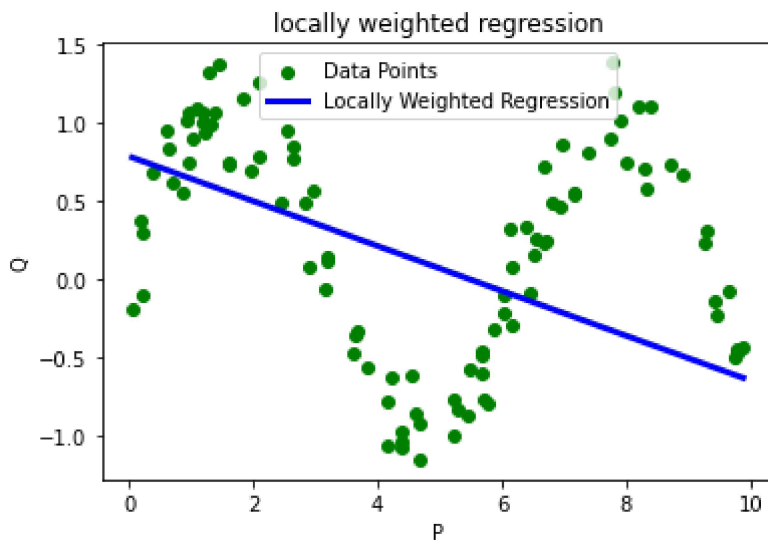
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In [12]: import numpy as np
import matplotlib.pyplot as plt
from sklearn.linear_model import LinearRegression
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In [32]: def local_regression(w,P,Q,alpha):
        """perform local regression at point w"""
        weights = np.exp( - (P-w)**2 / (2*alpha**2)).ravel()
        #fit a weighted linear model
        model = LinearRegression()
        model.fit(P,Q,sample_weight= weights)
        #predict values of w
        return model.predict(np.array([[w]]))
```

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In [33]: #sample data
np.random.seed(0)
P = np.sort(np.random.rand(100)*10).reshape(-1,1)
Q = np.sin(P).ravel() + np.random.normal(0,0.2,100)
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In [34]: #fit local regression for each point in P
alpha = 1.0 #bandwidth parameter
Q_pred = np.array([local_regression(w,P,Q,alpha) for w in P.ravel()])
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In [36]: #PLOT THE RESULTS
plt.scatter(P,Q,label = "Data Points",color="green")
plt.plot(np.sort(P.ravel()),Q_pred[np.argsort(P.ravel())], label = "Locally Weighted Regression")
plt.title("locally weighted regression")
plt.xlabel("P")
plt.ylabel("Q")
plt.legend()
plt.show()
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In [ ]:
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