

Assignment 1 : Linear Regression

Linear regression is based on the relationship of dependent and independent variables. Using linear regression we can predict the dependent variable with the independent variable by using $Y=MX+C$.

Part 1 : Linear Regression using Pseudoinverse

In this we use the formula weights $\mathbf{m} = (\mathbf{X}^T \mathbf{X})^{-1} (\mathbf{X}^T \mathbf{Y})$ also known as pseudo inverse.

In this I have used the data set which is provided by sklearn which is of **Boston house price prediction**. This can be directly downloaded from sklearn library also for calculating the inverse I have used the PINV function provided by numpy library.

To run the Program, first upload the .ipynb file.

Description of Dataset:

1. Experimental data used for **Prediction** (house price in boston) from different independent features.
2. This dataset contains 13 features and a target variable: 'CRIM' 'ZN' 'INDUS' 'CHAS' 'NOX' 'RM' 'AGE' 'DIS' 'RAD' 'TAX' 'PTRATIO' 'B' 'LSTAT'
3. Target Variable: price or target
4. This Dataset contains 506 rows and 14 columns with 13 features and 1 target.
5. No missing values.

I have used the 'RM' feature as an independent feature for prediction of target; any other feature can also be used. All the required steps are already written in the .ipynb file, Different Splits are also Provided; Maximum mean squared error is found as 2.51%.

Part 2 : Linear Regression using gradient descent

In this we use the formula weights $\mathbf{Y}=\mathbf{MX}+\mathbf{C}$ and optimize the weight w or m using the gradients of M and C but updating M and C in various iterations.

In this I have used the data set which is provided by sklearn which is of **Boston house price prediction**. This can be directly downloaded/loaded from sklearn library also for calculating the inverse I have used the PINV function provided by numpy library.

To run the Program, first upload the .ipynb file.

Description of Dataset:

1. Experimental data used for **Prediction** (house price in boston) from different independent features.
2. This dataset contains 13 features and a target variable: 'CRIM' 'ZN' 'INDUS' 'CHAS' 'NOX' 'RM' 'AGE' 'DIS' 'RAD' 'TAX' 'PTRATIO' 'B' 'LSTAT'
3. Target Variable: price or target
4. This Dataset contains 506 rows and 14 columns with 13 features and 1 target.
5. No missing values.

I have used the 'LSTAT' feature as an independent feature for prediction of target; any other feature can also be used. All the required steps are already written in the .ipynb file, Different Splits are also Provided; minimum mean squared error is found as 1%.

Note:

1. For different splits just run the respective cell you want.
2. For different feature just replace the feature name in X
3. **I have used the original model, which is provided by Sklearn for checking the accuracy of the defined model with the one that is provided by sklearn, by using the same we can see how much different both the models are.**