

LAB_06

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1 Polynomial regresion

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```
[13]: import numpy as np
      from matplotlib import pyplot as plt
      from matplotlib import gridspec as gs
      plt.rcParams()
      #plt.style.use('seaborn-whitegrid')
      plt.style.use('seaborn-dark-palette')
```

1.0.1 Note -

In the program poy_fit.py call this function -

analysis(order , print_all=True , plot_all = True)

- Parameters
 - order - order of polyomial to be fitted , example 3 for quadratic
 - print_all : set True to print the result
 - plot_all : set True to plot the results

1.1 Linear Equation Solving routines

1.1.1 Matrix Multiplication

```
[14]: def dot(v1,v2):
      return(sum([e1*e2 for e1,e2 in zip(v1,v2)]))

      def m_multiply(m1,m2):
          m1 = np.asarray(m1)
          m2 = np.asarray(m2)
          i = m1.shape[0]
          j1 = m1.shape[1]
          j2 = m2.shape[0]
          k = m2.shape[1]
          if(j1==j2):
              m_final = np.zeros((i,k))
```

```

        for i_itr in range(i):
            for k_itr in range(k):
                v1 = m1[i_itr,:]
                v2 = m2[:,k_itr]
                m_final[i_itr][k_itr] = dot(v1,v2)
            return m_final
    else :
        raise ValueError('dim invalid')

```

1.1.2 Solving Linear equation

```

[15]: def update_row(r2,r1):
        coeff = r2[0]/r1[0]
        r_temp = r2 - coeff*r1
        return(r_temp)

    def update_sub_mat(mat):
        m_temp = []
        m_temp.append(mat[0])
        for i in range(1,np.shape(mat)[0]):
            m_temp.append(update_row(mat[i],mat[0]))
        return (np.asarray(m_temp) )

    def calc_ecl(m):
        temp_mat = np.copy(m)
        for i in range(len(temp_mat)):
            temp_mat[i:,i:] = update_sub_mat(temp_mat[i:,i:])
        return(temp_mat)

    def calc_row_sol(mat_vec,sol_vec):
        sol = (mat_vec[-1] - np.dot(mat_vec[1:-1],sol_vec))/mat_vec[0]
        return(sol)

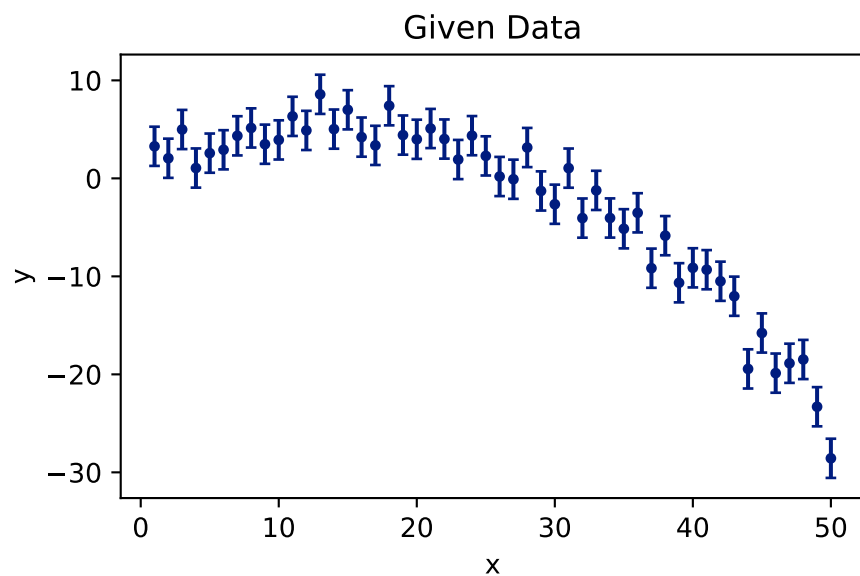
    def solve_mat_eqn(m,b_vec):

        if(np.shape(m)[0]!=len(b_vec)):
            raise ValueError('Matrix and vector dim mismatch')
        else:
            mat_given = np.column_stack((m,b_vec))
            mat = calc_ecl(mat_given)
            sol_vec = []
            for i in reversed(range(np.shape(mat)[0])):
                sol_vec.insert(0,calc_row_sol(mat[i,i:],sol_vec))
            return(sol_vec)

```

1.2 Data Given

```
[16]: data = np.loadtxt('data2')
x = data[:,0]
y = data[:,1]
sigma = data[:,2]
fig = plt.figure(figsize=(5,3))
ax = fig.add_subplot(111)
ax.errorbar(x,y,yerr=sigma , fmt= '.' , capsize = 2)
ax.set_xlabel('x')
ax.set_ylabel('y')
ax.set_title('Given Data')
plt.show()
```



1.2.1 Model Polynomial definition

```
[17]: def poly(x,a):
      val = sum([a[j]*(x**(j)) for j in range(1,len(a))])
      return val
```

1.3 Polynomial Regression

```
[18]: def regression(x,y,sigma,order):
      A = []
      for i in range(len(x)):
          temp = [(x[i]**j)/(sigma[i]) for j in range(order)]
          A.append(temp)
```

```

A = np.asarray(A)
b = np.asarray([y_i/sigma_i for y_i,sigma_i in zip(y,sigma)])
b = np.reshape(b , (len(b),1))
alpha = m_multiply(A.T , A)
beta = m_multiply(A.T ,b)
var_params = [alpha[i][i] for i in range(len(alpha))]
params = np.asarray(solve_mat_eqn(alpha ,beta))
cov_mat = np.asarray(np.linalg.inv(alpha))
return params , cov_mat

def cal_chi(y,y_mod,sigma):
    y_mod = poly(x , params)
    residuals = y_mod - y
    chi_sq_arr = [(y[i]-y_mod[i])**2/(sigma[i]**2) for i in range(len(y))]
    chi_sq = sum(chi_sq_arr)
    print('Chi sq = ' , chi_sq)
    dof = len(y)-len(params)
    red_chi_sq = chi_sq/dof
    print(red_chi_sq)

```

```

[19]: def analysis(order , print_all =True, plot_all=True):
    params , cov = regression(x,y,sigma,order)
    p_err = np.asarray([cov[i][i]**0.5 for i in range(len(cov))])
    np.set_printoptions(precision=4)
    y_mod = poly(x , params)
    residuals = y_mod - y
    chi_sq_arr = [(y[i]-y_mod[i])**2/(sigma[i]**2) for i in range(len(y))]
    chi_sq = sum(chi_sq_arr)
    dof = len(y)-len(params)
    red_chi_sq = chi_sq/dof

    if(print_all):
        print('Polynomial of degree : ', order-1)
        print('-----')
        print('\nparameters:')
        print(params)
        print('\nErrors:')
        print(p_err)
        print('-----')
        print('Chi sq = %.4f' %chi_sq)
        print('Reduced Chi sq = %.4f' %red_chi_sq)

    #Plot title and text generation
    if(plot_all):
        title = 'y='
        textbox = '$\chi^2 = {:.4f}$'.format(chi_sq)+'\n$\chi^2/dof = {:.4f}$\n'.format(red_chi_sq)

```

```

    for i in range(0,order):
        if(i==0):
            title += '$a_'+str(i)+'x^'+str(i)+'$'
        else:
            title += '+$a_'+str(i)+'x^'+str(i)+'$'
        textbox += '\na_'+str(i)+' = {:.4f} \pm {:.4f}$'.format(params[i],
→, p_err[i])

    fig = plt.figure(figsize=(8,6) , constrained_layout=True)
    spec = gs.GridSpec(nrows=2, ncols = 1 , height_ratios=[1,0.2] ,
→hspace=0)
    ax = fig.add_subplot(spec[0,0])
    ax.errorbar(x,y,yerr=sigma , fmt= '.' , capsize = 2)
    #ax.set_title('Model')
    ax.set_ylabel('y')
    ax.plot(x,y_mod)
    ax.legend([title , 'given data'])

    #ax.text(0,-20 , ,bbox = {'facecolor':'blue' , 'alpha':0.2} , fontsize
→= 10)
    pad = 0
    ax.text(0,np.amin(y) , textbox ,bbox = {'facecolor':'blue' , 'alpha':0.
→2 } , fontsize = 10)
    #plt.style.use('bmh')
    res_plot = fig.add_subplot(spec[1,0],sharex=ax)
    res_plot.errorbar(x,residuals , yerr=sigma , fmt='.' , color='k' ,
→capsize = 2)
    res_plot.set_ylabel('residuals')
    res_plot.set_xlabel('x')
    res_plot.axhline(np.mean(residuals) , linewidth=0.5)
    plt.show()
    #print(y_mod)

```

1.4 Result

[20]: analysis(3 , print_all=1 , plot_all=True)

Polynomial of degree : 2

parameters:

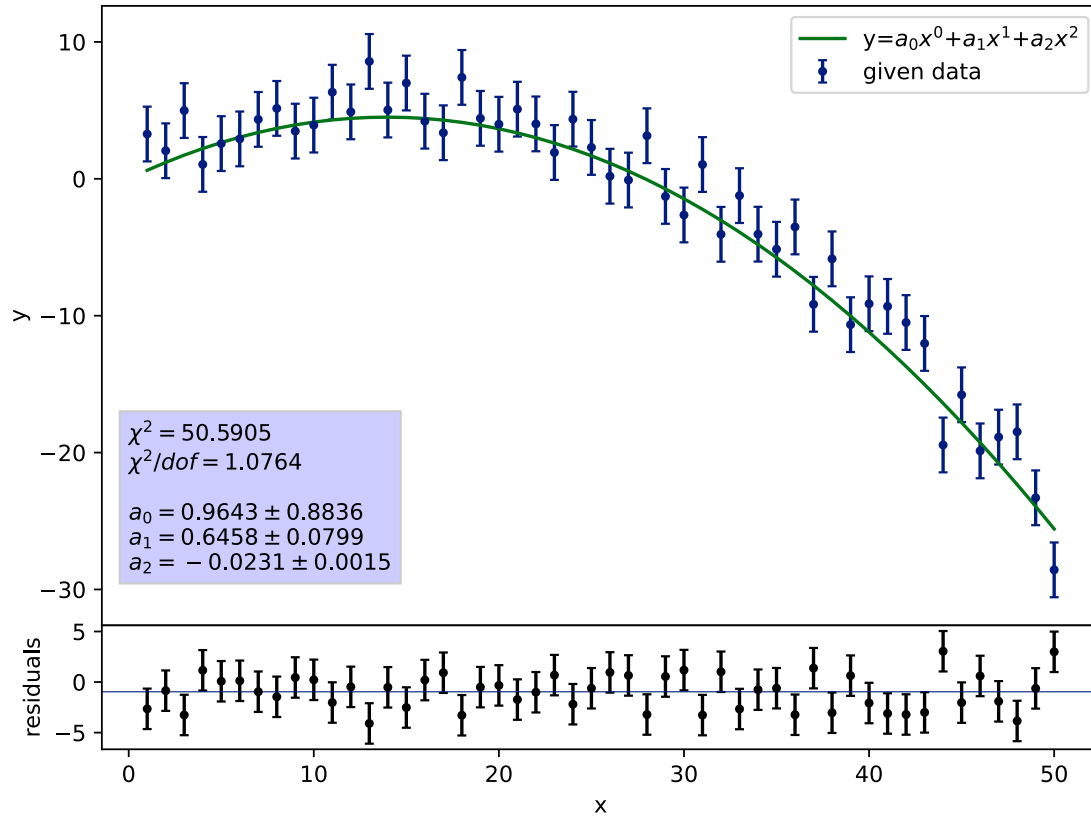
[0.9643 0.6458 -0.0231]

Errors:

[0.8836 0.0799 0.0015]

Chi sq = 50.5905

Reduced Chi sq = 1.0764



```
[21]: analysis(2 , print_all=1 , plot_all=True)
```

Polynomial of degree : 1

parameters:

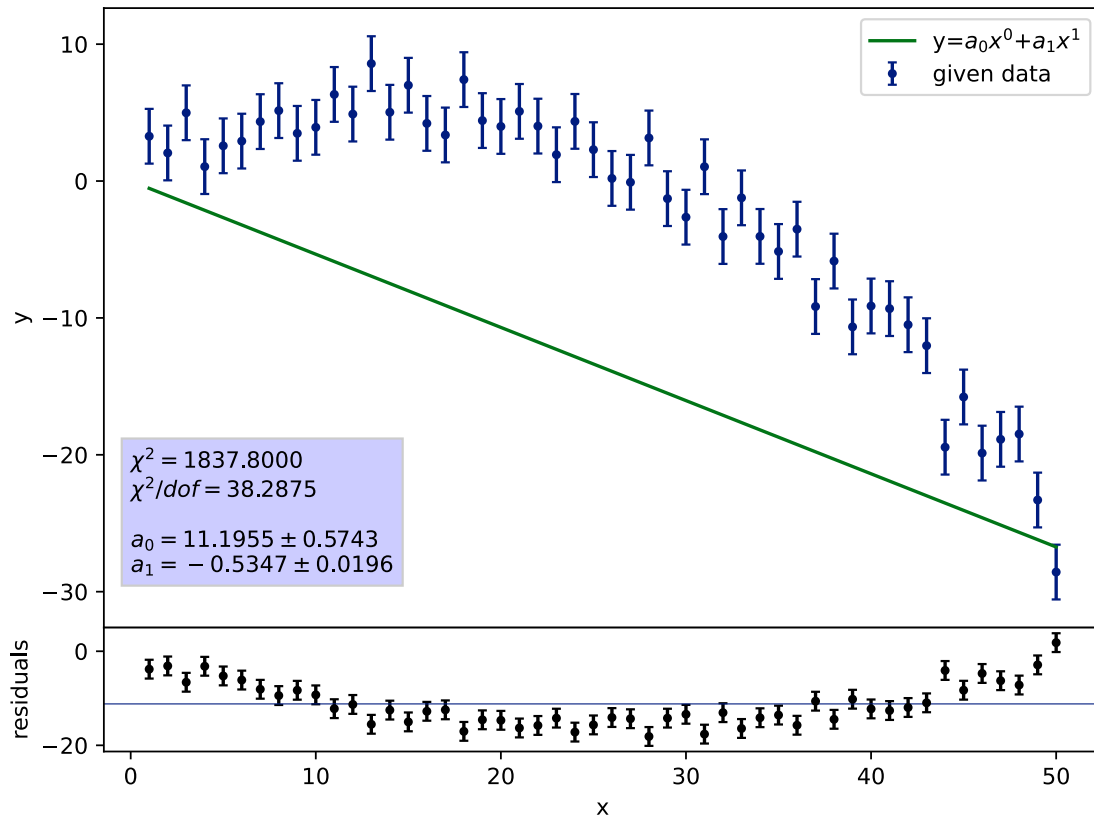
[11.1955 -0.5347]

Errors:

[0.5743 0.0196]

Chi sq = 1837.8000

Reduced Chi sq = 38.2875



```
[22]: analysis(4 , print_all=1 , plot_all=True)
```

Polynomial of degree : 3

parameters:

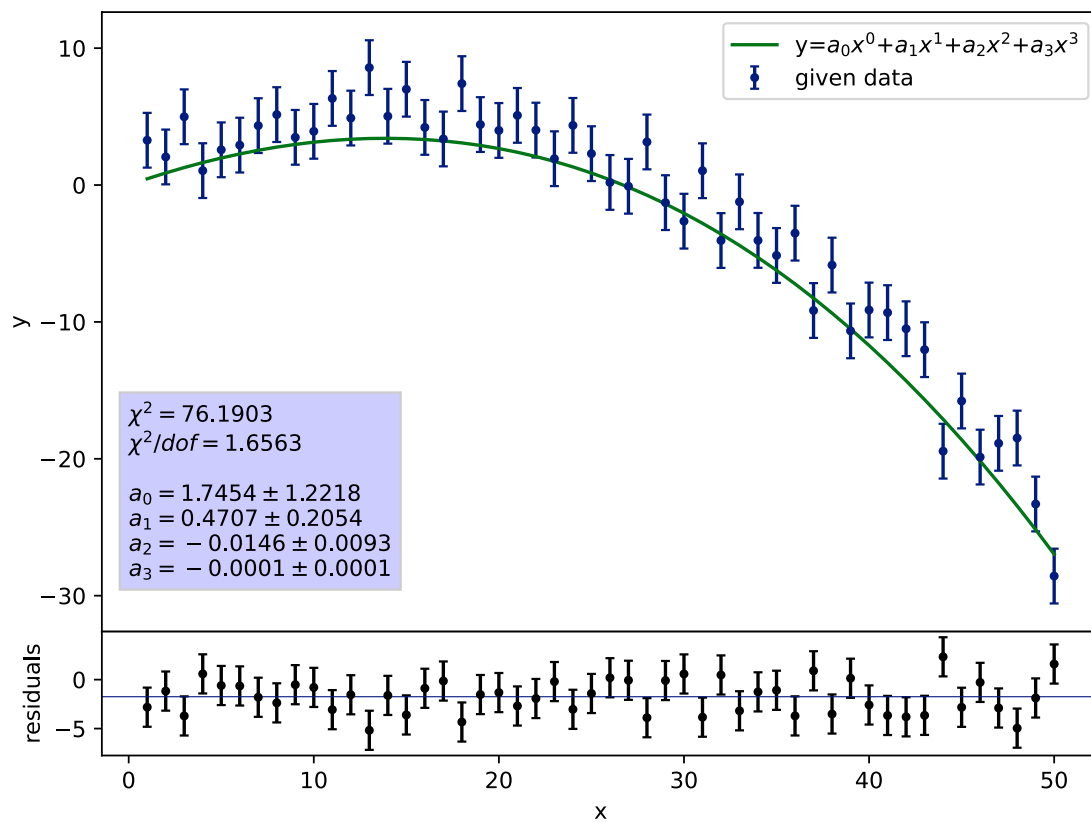
[1.7454e+00 4.7067e-01 -1.4645e-02 -1.1115e-04]

Errors:

[1.2218e+00 2.0543e-01 9.3101e-03 1.2007e-04]

Chi sq = 76.1903

Reduced Chi sq = 1.6563



1.5 Conclusion

Best fit is given by quadratic polynomial

Best fit reduced $\chi^2 = 1.07$