Data Science Assessment

In the assessment you will implement a linear model for a set of 20 x/y data points.

We assume that the data can be described by a straight line with the slope a through the origin.

 $\hat{y} = a * x.$

Task 1

Read the x/y data points from the file datapoints.csv into Python

Task 2

Set the slope a to 10. Calculate \hat{y} for every value of x.

Task 3

Calculate the Mean Squared Error (MSE) of \hat{y} and y using the formula:

$$MSE = \frac{1}{N} \sum (\hat{y}_i - y_i)^2$$

Task 4

Find a value for **a** that gives the lowest possible MSE. Implement the following procedure:

- increase a by 0.1
- re-calculate \hat{y} using the modified a
- re-calculate the MSE
- check if the new MSE is smaller than the previous one
- if it is smaller, use the new value for a, otherwise discard it
- repeat the procedure 100 times
- print the final value for a and the MSE

Task 5

How could the algorithm be improved? Write down one or two ideas.

Hints

- $\bullet\;$ the implementation must be done in Python
- do not use any existing linear regression functions
- $\bullet\,$ you may use pandas or numpy
- $\bullet\,$ you may use ${\tt matplotlib}$ to plot the data