

## pgm9.py

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1  '''
2  exp-9:Implement the non-parametric Locally Weighted Regression algorithm in order to fit data
3  points. Select appropriate data set for your experiment and draw graphs.'''
4  import numpy as np
5  import matplotlib.pyplot as plt
6
7  def local_regression(x0, X, Y, tau):
8      x0 = [1, x0]
9      X = [[1, i] for i in X]
10     X = np.asarray(X)
11     xw = (X.T) * np.exp(np.sum((X - x0) ** 2, axis=1) / (-2 * tau))
12     beta = np.linalg.pinv(xw @ X) @ xw @ Y @ x0
13     return beta
14
15 def draw(tau):
16     prediction = [local_regression(x0, X, Y, tau) for x0 in domain]
17     plt.plot(X, Y, 'o', color='black')
18     plt.plot(domain, prediction, color='red')
19     plt.show()
20
21 X = np.linspace(-3, 3, num=1000)
22 domain = X
23 Y = np.log(np.abs(X ** 2 - 1) + .5)
24
25 draw(10)
26 draw(0.1)
27 draw(0.01)
28 draw(0.001)
29 # OUTPUT----> Diagram
```