



VISVESVARAYA NATIONAL INSTITUTE OF TECHNOLOGY (VNIT), NAGPUR

Machine Learning Lab Report

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Experiment-1

Abstract: The implementation and findings of linear regression using the pseudo-inverse approach and gradient descent approach are shown in the following report..

Introduction: Based on the value of another variable, linear regression analysis makes predictions about the value of one variable. The term "dependent variable" refers to the variable you want to predict. The independent variable is the one you're using to predict the value of the other variable.

Problem Statement :

Estimating the number of fatalities in relation to the body's alcohol consumption.

Method: Pseudo Inverse Method:

$$X = (A^T.A)^{-1}.A^Tb$$

It is a method of doing linear regression analytically with a least squares cost function. We don't need to use Gradient Descent to determine the value. This approach is effective and time-saving when dealing with a data set with few features. The strategy is based on the concept of maxima and minima in mathematics, which states that the derivative and partial derivative of any function are equal to zero at the maxima and minima points. As a result, we extract the partial derivative of the Cost function with respect to each weight using the Normal Equation method and equalise it to zero.

Gradient Decent

The Gradient Descent approach finds the best-fit line for a given training dataset with less iterations. The least amount of errors will be returned for each m and c combination (MSE). The best fit line will be provided by that m/c combination.

Output: Pseudo Inverse Method : For Train Data :

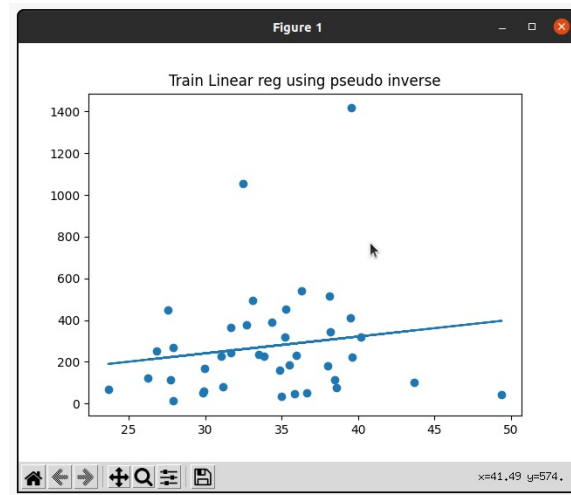


Figure 1: Plot of the linear curve and the train data

For Test Data :

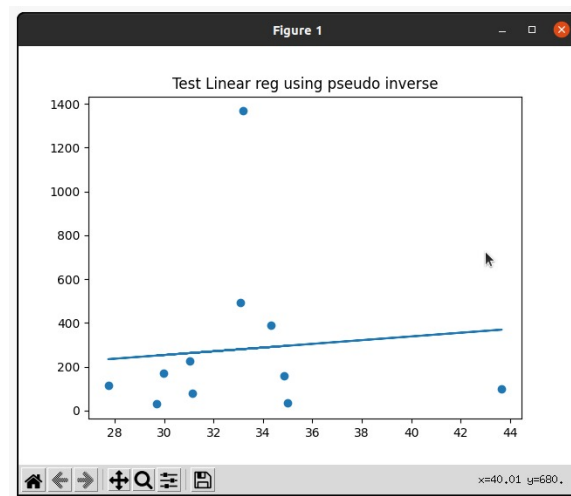


Figure 2: Plot of the linear curve and the test data

Gradient descent method

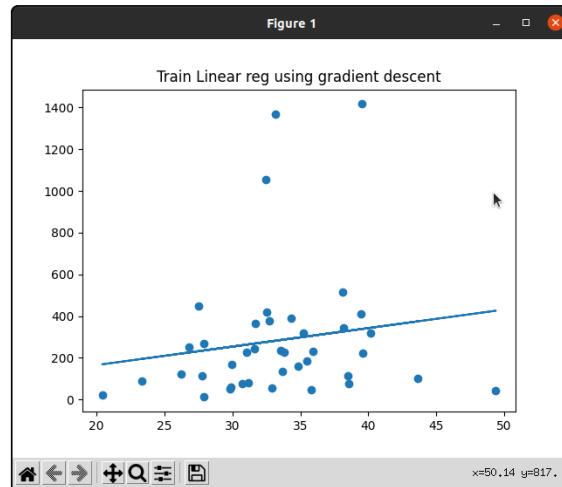


Figure 3: Plot of the linear curve and the train data

For Test Data :

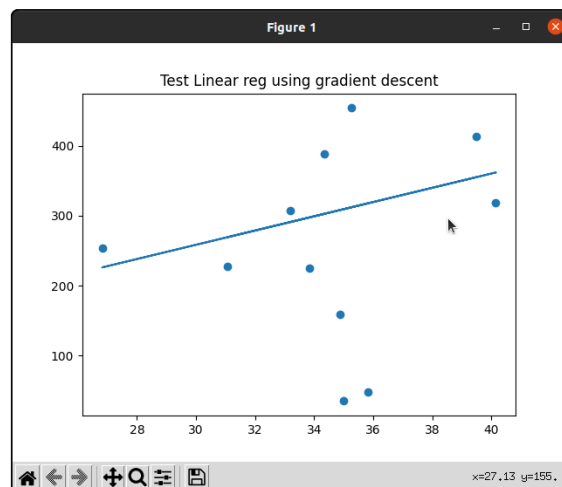
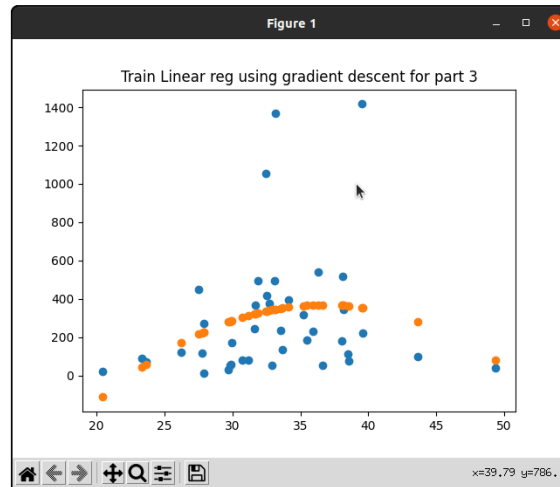


Figure 4: Plot of the linear curve and the test data

With different type of input output relationship



Observations and Discussions:

- Linear-regression models are quite straightforward and offer a simple mathematical framework for producing predictions. Several different forms of input may be utilised with linear regression.
- When dealing with small data sets, the pseudo inverse method works well. The graphs show that the linear line successfully matches the data.
- The graph for the test data validates the above assertion.
- The main motivation for using gradient descent in linear regression is the cost-effectiveness of the method in some situations due to the complexity of the computing process (faster).

Conclusion:

1. As a result, we were able to build and evaluate the linear regression using the gradient descent technique and the pseudo inverse approach.
2. We also examined linear regression for various input-output configurations.

Appendices: Code :

```
1
2 import pandas as pd
3 import numpy as np
4 from scipy.io import loadmat
5 import os
6 import matplotlib.pyplot as plt
7 from numpy.random.mtrand import shuffle
8 from sklearn.linear_model import LinearRegression
9
10 def grad_desc(Xs, Ys, rate = 0.001, iterations = 100):
11     w = np.random.rand(Xs.shape[1],1)
12     for _ in range(iterations):
13         errors = Ys - np.dot(Xs,w)
14         grad = (Xs.T).dot(errors)
15         w = w - rate*grad
16     return w
17
18 def BT19ECE084_linreg(filename):
19
20     # filename = r"/content/Matlab_accidents.mat"
21     dff,head = suffle_divide(filename)
22     df = dff.drop([head[i] for i in ...
23                   [0,1,2,3,4,5,6,7,8,9,10,13,14,15,16] ],axis=1)
24
25     ratio = 0.8
26     data_numpy = df.to_numpy()
27     np.random.shuffle(data_numpy)
28
29     train_data = data_numpy[:int(len(data_numpy) * ratio), :]
30     test_data = data_numpy[int(len(data_numpy) * ratio):, :]
31     # print(train_data.shape , test_data.shape)
32
33     Y_train = train_data[:,0]
34     X_train = train_data[:,1]
35     Y_train = Y_train.reshape( len(Y_train) , 1)
36     X_train = X_train.reshape( len(X_train) , 1)
37     # pseudo inverse
38     W = np.dot( np.dot( np.linalg.inv( np.dot(X_train.T, ...
39           X_train)) , X_train.T ) , Y_train )
40
41     Y_pre = W*X_train
42
43     plt.scatter(list(X_train.T[0]) ,list(Y_train.T[0]) )
44     plt.plot(list(X_train.T[0]) ,list(Y_pre.T[0]) )
45     plt.title("Train Linear reg using pseudo inverse")
46     plt.show()
```

```
45
46     # testing lin reg using pseudo inverse
47     # testing
48     Y_test = test_data[:,0]
49     X_test = test_data[:,1]
50     Y_test = Y_test.reshape( len(Y_test) , 1)
51     X_test = X_test.reshape( len(X_test) , 1)
52
53     Y_pre = W*X_test
54
55     plt.scatter(list(X_test.T[0]) ,list(Y_test.T[0]))
56     plt.plot(list(X_test.T[0]) ,list(Y_pre.T[0]))
57     plt.title("Test Linear reg using pseudo inverse")
58     plt.show()
59
60     # using gradient descent
61     reg = LinearRegression()
62     reg.fit(X_train, Y_train)
63
64     Y_pre = reg.predict(X_train)
65
66     plt.scatter(list(X_train.T[0]) ,list(Y_train.T[0]))
67     plt.plot(list(X_train.T[0]) ,list(Y_pre.T[0]))
68     plt.title("Train Linear reg using gradient descent")
69     plt.show()
70
71     # testing lin reg using gradient descent
72
73     Y_pre = reg.predict(X_test)
74
75     plt.scatter(list(X_test.T[0]) ,list(Y_test.T[0]))
76     plt.plot(list(X_test.T[0]) ,list(Y_pre.T[0]))
77     plt.title("Test Linear reg using gradient descent")
78     plt.show()
79
80     # using another type of input output relationship
81
82     X_sq = X_test**2
83     X_new = np.concatenate((X_train,X_train**2),axis=1)
84     reg.fit(X_new, Y_train)
85     Y_pre = reg.predict(X_new)
86
87     plt.scatter(list(X_new.T[0]) ,list(Y_train.T[0]))
88     plt.plot(list(X_new.T[0]) ,list(Y_pre.T[0]))
89     plt.title("Train Linear reg using gradient descent for part 3")
90     plt.show()
```