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Program-9: Implement the non-parametric Locally Weighted
Regression algorithm in order to fit data points. Select
appropriate data set for your experiment and draw graphs
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import numpy as np
import matplotlib.pyplot as plt
def local regression (x0, X, Y, tau):
    x0 = [1, x0]
    X = [[1, i] \text{ for } i \text{ in } X]
    X = np.asarray(X)
    xw = (X.T) * np.exp(np.sum((X - x0) ** 2, axis=1) / (-2 *
tau))
    beta = np.linalg.pinv(xw @ X) @ xw @ Y @ x0
    return beta
def draw(tau):
    prediction = [local_regression(x0, X, Y, tau) for x0 in
domain]
    plt.plot(X, Y, 'o', color='black')
    plt.plot(domain, prediction, color='red')
    plt.show()
X = np.linspace(-3, 3, num=1000)
domain = X
Y = np.log(np.abs(X ** 2 - 1) + .5)
draw(10)
draw(0.1)
draw(0.01)
draw(0.001)
Output:
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