

Q1

b) The experiment to run is as shown below:

```
# -*- coding: utf-8 -*-
```

```
"""
```

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```
@author: tchat
```

```
"""
```

```
import numpy as np
```

```
import matplotlib.pyplot as plt
```

```
# Generate dataset
```

```
x1 = np.random.uniform(-1,1,1000)
```

```
x2 = np.random.uniform(-1,1,1000)
```

```
y1 = x1**2
```

```
y2 = x2**2
```

```
a = x1+x2
```

```
b = -x1*x2
```

```
# Plot  $\bar{g}$  vs f
```

```
for i in range(0,1000):
```

```
    x = [x1[i],x2[i]]
```

```
    y = [y1[i],y2[i]]
```

```
    plt.plot(x,y,'g')
```

```
x_value = np.arange(-1,1,0.01)
```

```
y_value = x_value**2
```

```
plt.plot(x_value,y_value,'r')
plt.title('Plot of  $g(x)$  and  $f(x)$  together')
plt.xlabel('Input values between -1 and 1')
plt.ylabel('Output values of the function')
```

```
# Calculate  $g_{bar}$ 
```

```
x = np.random.uniform(-1,1,1000)
```

```
a_gbar = np.mean(x1+x2)
```

```
b_gbar = -np.mean(x1)*np.mean(x2)
```

```
 $g_{bar} = a_{gbar} * x + b_{gbar}$ 
```

```
plt.plot(x,g_bar, 'b')
```

```
# Calculate bias
```

```
 $f_x = x^{**2}$ 
```

```
bias = np.mean((g_bar - f_x)**2)
```

```
print('Value of Bias is : ', bias)
```

```
# Calculate variance
```

```
 $g_x = a*x + b$ 
```

```
var = np.mean((g_x - g_bar)**2)
```

```
print('Value of Variance is : ', var)
```

```
# Calculate Eout
```

```
eout = np.mean((g_x - f_x)**2)
```

```
print('Value of Eout is : ', eout)
```

```
print('Value of  $E[Eout]$  is : ', np.mean(eout))
```

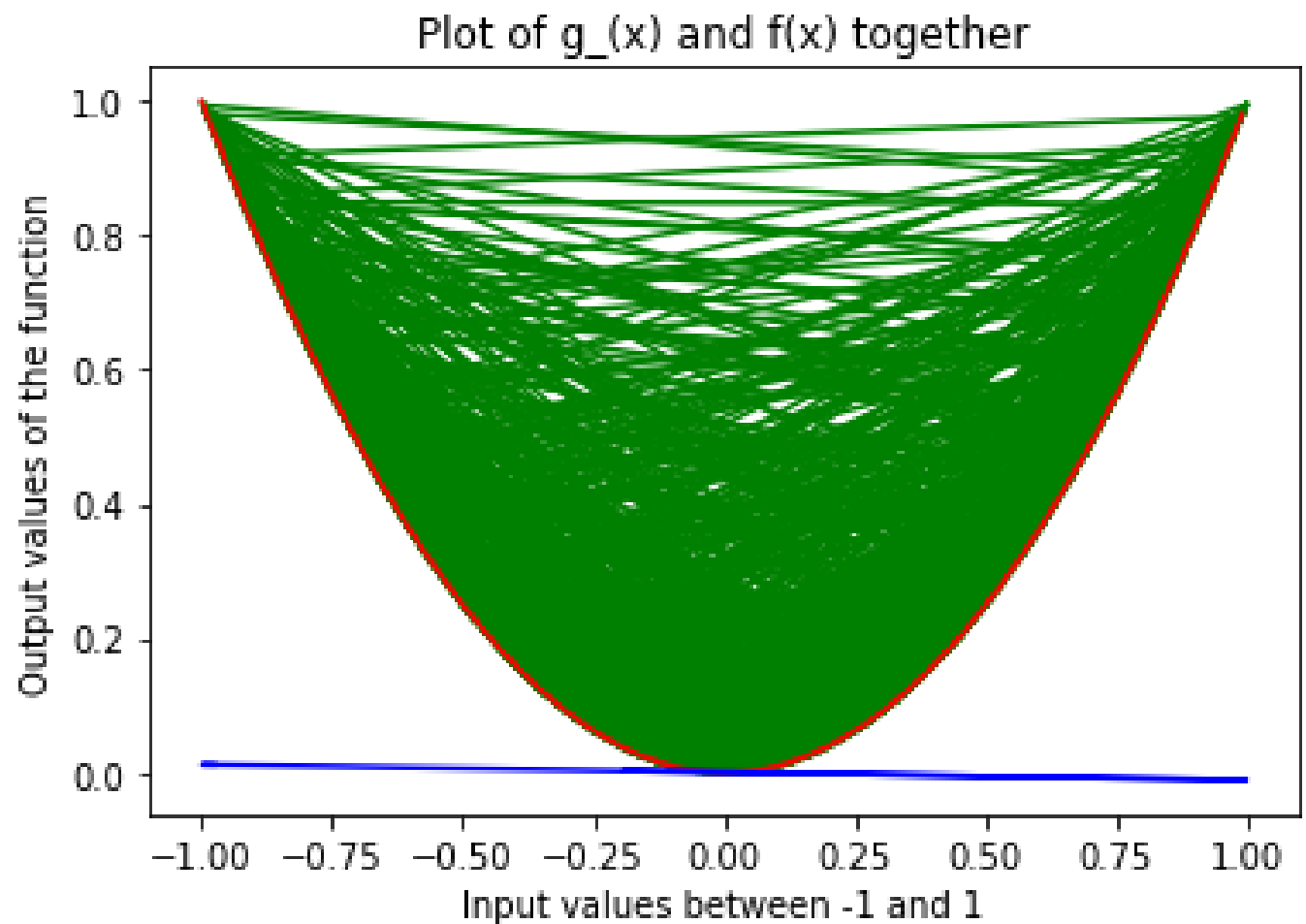
c) The results of the experiment are:

Value of Bias is : 0.184952445711

Value of Variance is : 0.338417840272

Value of Eout is : 0.540673960157

Value of  $E[E_{out}]$  is : 0.540673960157



As we can see from our results,

Expected value of Eout is almost equal to the value of variance + bias experimentally.