

Exercise 2.1

November 6, 2024

1 Linear Regression

The code is also a file `exercise2_1.py`.

```
1 import numpy as np
2
3 # ** Indexes ** #
4 AGE = 0
5 AREA = 1
6
7 # ** Data ** #
8 age = np.array([1, 42, 13, 25, 63, 15])
9 area = np.array([50.73, 41.83, 46.54, 58.27, 72.53, 51.47])
10 price = np.array([523902.67, 325104.45, 434919.86, 575719.18, 629274.54, 390576.98])
11
12 # ** Matrix ** #
13 X = np.vstack([age, area]).T
14
15 # ---- 2.1.1 ---- #
16 w = np.linalg.inv(X.T @ X) @ X.T @ price #  $(X^T X)^{-1} X^T y$  i.e analytical linear regression
17
18 print("[Ans 2.1.1] Weights:", w)
19
20 # ---- 2.1.2 ---- #
21 # Given age and area for the prediction
22 age_test = 10
23 area_test = 50.0
24
25 # Predicted price using the linear model #
26 predicted_price = w[AGE] * age_test + w[AREA] * area_test
27 print("[Ans 2.1.2] predicted price for test values: ", predicted_price)
28
29 # ---- 2.1.3 ---- #
30 # Real value of test
```

```
31 real_price = 427451.10
32
33 # won't do a summation because there's only one pair of values
34 l2_loss = (predicted_price - real_price) ** 2
35 l1_loss = abs(predicted_price - real_price)
36
37 print("[Ans 2.1.3] l2_loss: ", l2_loss, "l1_loss: ", l1_loss)
```

Results

- **Answer 2.1.1:** Weights: $[-1481.44628961, 9742.08372386]$
- **Answer 2.1.2:** Predicted price for test values: 472289.723296897
- **Answer 2.1.3:**
 - $L2$ Loss: 2010502139.1610384
 - $L1$ Loss: 44838.62329689704