

```

1 import util
2 import numpy as np
3 import matplotlib.pyplot as plt
4
5 np.seterr(all='raise')
6
7
8 factor = 2.0
9
10 class LinearModel(object):
11     """Base class for linear models."""
12
13     def __init__(self, theta=None):
14         """
15         Args:
16             theta: Weights vector for the model.
17         """
18         self.theta = theta
19
20     def fit(self, X, y):
21         """Run solver to fit linear model. You have to update the value of
22         self.theta using the normal equations.
23
24         Args:
25             X: Training example inputs. Shape (n_examples, dim).
26             y: Training example labels. Shape (n_examples,).
27         """
28         # *** START CODE HERE ***
29
30         y_new = np.expand_dims(y, axis=1)
31         self.theta = np.linalg.solve(np.dot(X.T, X), np.dot(X.T, y_new))
32
33         # *** END CODE HERE ***
34
35     def create_poly(self, k, X):
36         """
37         Generates a polynomial feature map using the data x.
38         The polynomial map should have powers from 0 to k
39         Output should be a numpy array whose shape is (n_examples, k+1)
40
41         Args:
42             X: Training example inputs. Shape (n_examples, 2).
43         """
44         # *** START CODE HERE ***
45         for i in range(2, k+1):
46             pow_x=np.power(X[:,1], i)
47             pow_x=np.expand_dims(pow_x, axis=1)
48             X=np.hstack([X, pow_x])
49         return X
50         # *** END CODE HERE ***
51
52     def create_sin(self, k, X):
53         """
54         Generates a sin with polynomial featuremap to the data x.
55         Output should be a numpy array whose shape is (n_examples, k+2)
56
57         Args:
58             X: Training example inputs. Shape (n_examples, 2).
59         """
60         # *** START CODE HERE ***
61         sin_x=np.sin(X[:,1])
62         sin_x=np.expand_dims(sin_x, axis=1)
63         for i in range(2, k+1):
64             pow_x=np.power(X[:,1], i)
65             pow_x=np.expand_dims(pow_x, axis=1)
66             X=np.hstack([X, pow_x])
67         X=np.hstack([X,sin_x])
68         return X
69         # *** END CODE HERE ***
70
71     def predict(self, X):
72         """

```

```

73     Make a prediction given new inputs x.
74     Returns the numpy array of the predictions.
75
76     Args:
77         X: Inputs of shape (n_examples, dim).
78
79     Returns:
80         Outputs of shape (n_examples,).
81     """
82     # *** START CODE HERE ***
83     return np.dot(X, self.theta)
84     # *** END CODE HERE ***
85
86
87 def run_exp(train_path, sine=False, ks=[1, 2, 3, 5, 10, 20], filename='plot.png'):
88     train_x, train_y = util.load_dataset(train_path, add_intercept=True)
89     plot_x = np.ones([1000, 2])
90     plot_x[:, 1] = np.linspace(-factor*np.pi, factor*np.pi, 1000)
91     plt.figure()
92     plt.scatter(train_x[:, 1], train_y)
93
94     for k in ks:
95         '''
96         Our objective is to train models and perform predictions on plot_x data
97         '''
98         # *** START CODE HERE ***
99         lmod = LinearModel()
100        print(k, sine, filename)
101        if sine:
102            train_phi = lmod.create_sin(k, train_x)
103            plot_phi = lmod.create_sin(k, plot_x)
104        else:
105            train_phi = lmod.create_poly(k, train_x)
106            plot_phi = lmod.create_poly(k, plot_x)
107        lmod.fit(train_phi, train_y)
108
109        plot_y = lmod.predict(plot_phi)
110        # *** END CODE HERE ***
111        '''
112        Here plot_y are the predictions of the linear model on the plot_x data
113        '''
114        plt.ylim(-2, 2)
115        plt.plot(plot_x[:, 1], plot_y, label='k=%d' % k)
116
117    plt.legend()
118    plt.savefig(filename)
119    plt.clf()
120
121
122 def main(train_path, small_path, eval_path):
123     '''
124     Run all experiments
125     '''
126     # *** START CODE HERE ***
127     run_exp(train_path, False, [3], 'large-poly3.png')
128     run_exp(train_path, False, [3, 5, 10, 20], 'large-poly.png')
129     run_exp(train_path, True, [0, 1, 2, 3, 5, 10, 20], 'large-sine.png')
130     run_exp(small_path, True, [1, 2, 5, 10, 20], 'small-sine.png')
131     run_exp(small_path, False, [1, 2, 5, 10, 20], 'small-poly.png')
132     # *** END CODE HERE ***
133
134 if __name__ == '__main__':
135     main(train_path='train.csv',
136          small_path='small.csv',
137          eval_path='test.csv')

```