

## Week1 과제

```
In [4]: !pip install PyTorch
from Python.display import Image

Requirement already satisfied: IPython in c:\users\user\anaconda3\lib\site-packages (7.12.0)
Requirement already satisfied: setuptools>=18.5 in c:\users\user\anaconda3\lib\site-packages
(from IPython) (45.2.0.post20200210)
Requirement already satisfied: colorama; sys_platform == "win32" in c:\users\user\anaconda3\lib\site-packages (from IPython) (0.4.3)
Requirement already satisfied: pickleshare in c:\users\user\anaconda3\lib\site-packages (from IPython) (0.7.5)
Requirement already satisfied: prompt-toolkit!=3.0.0,!<3.0.1,>=2.0.0 in c:\users\user\anaconda3\lib\site-packages (from IPython) (3.0.3)
Requirement already satisfied: jedi>=0.10 in c:\users\user\anaconda3\lib\site-packages (from IPython) (0.14.1)
Requirement already satisfied: traitlets>=4.2 in c:\users\user\anaconda3\lib\site-packages (from IPython) (4.3.3)
Requirement already satisfied: backcall in c:\users\user\anaconda3\lib\site-packages (from IPython) (0.1.0)
Requirement already satisfied: pygments in c:\users\user\anaconda3\lib\site-packages (from IPython) (2.5.2)
Requirement already satisfied: decorator in c:\users\user\anaconda3\lib\site-packages (from IPython) (4.4.1)
Requirement already satisfied: wcwidth in c:\users\user\anaconda3\lib\site-packages (from prompt-toolkit!=3.0.0,!<3.0.1,>=2.0.0->IPython) (0.1.8)
Requirement already satisfied: parso>=0.5.0 in c:\users\user\anaconda3\lib\site-packages (from jedi>=0.10->IPython) (0.5.2)
Requirement already satisfied: ipython-genutils in c:\users\user\anaconda3\lib\site-packages (from traitlets>=4.2->IPython) (0.2.0)
Requirement already satisfied: six in c:\users\user\anaconda3\lib\site-packages (from traitlets>=4.2->IPython) (1.14.0)
```

**[1번 문제] ISL 3.5**

```
In [54]: Image("C:/Users/User/Desktop/Q1.jpg")
```

[illegible]

**[2번 문제] ESL 3.4**

```
In [52]: Image("C:/Users/User/Desktop/Q2.jpg")
```

$\text{out}[52]:$

**ESL 3.4**

By QR decomposition

$X = QR \quad \cdot \quad Q = ZD^{\frac{1}{2}}, R = D^{\frac{1}{2}}T$

$\rightarrow \hat{\beta} = (X^T X)^{-1} X^T y = ((R^T Q^T) Q R)^T (R^T Q^T) y$

$= (R^T R)^T R^T Q^T y$

$= R^T (R^T)^T R^T Q^T y$

$= R^T Q^T y$

$\odot R \hat{\beta} = Q^T y$

$\begin{bmatrix} (x_{11} \hat{\beta}_1) & (x_{12} \hat{\beta}_2) & \dots \\ & (x_{22} \hat{\beta}_2) & \dots \\ & & \ddots \end{bmatrix} \begin{bmatrix} \hat{\beta}_1 \\ \vdots \\ \hat{\beta}_p \end{bmatrix} = \begin{bmatrix} (y_1 \hat{\beta}_1) + \dots + (y_p \hat{\beta}_p) \hat{\beta}_1 \\ \vdots \\ (y_p \hat{\beta}_p) \hat{\beta}_p \end{bmatrix}$

$\begin{bmatrix} \hat{\beta}_1 \\ \vdots \\ \hat{\beta}_p \end{bmatrix} \begin{bmatrix} y \\ \vdots \\ y \end{bmatrix} = \begin{bmatrix} y \\ \vdots \\ y \end{bmatrix}$

$R_{pp} \hat{\beta}_p = \langle \hat{\beta}_p, y \rangle \quad \therefore \hat{\beta}_p = \frac{\langle Z_p, y \rangle}{\langle Z_p, Z_p \rangle}$

$(x_p \hat{\beta}_p) \hat{\beta}_p = \frac{\langle Z_p, y \rangle}{\|Z_p\|^2} \quad \hat{\beta}_{p-1} \hat{\beta}_{p-2} \dots$

$\hat{\beta}_p = \frac{1}{(x_p \hat{\beta}_p) \|Z_p\|} \langle Z_p, y \rangle$

$= \frac{1}{(x_p \cdot \frac{Z_p}{\|Z_p\|} \|Z_p\|) \|Z_p\|} \langle Z_p, y \rangle$

$= \frac{\langle Z_p, y \rangle}{\langle x_p \cdot Z_p \rangle} = \frac{\langle Z_p, y \rangle}{\|Z_p\|^2} = \frac{\langle Z_p, y \rangle}{\langle Z_p, Z_p \rangle}$

$x_p$ 와  $Z_p$ 의 내적  $\odot Z_p$ 의 norm

$x_p$ 에  $Z_p$ 의 norm

얼마큼 성분?

[3번 문제]: 직접 코딩해주세요!

```
In [31]: # Data Import
import ssl
import pandas as pd

ssl._create_default_https_context = ssl._create_unverified_context #Github에서 데이터를 바로 불러오도록 하는 세팅입니다. 해당 코드 무시하고 데이터 받아서 쓰셔도 됩니다!
data = pd.read_csv('https://github.com/YonseiESC/ESC-21SUMMER/blob/main/week1/HW/week1_data.csv?raw=True')
y = data['mpg']
x = data.drop(['mpg'], axis=1)

import numpy as np
```

```
In [43]: data.dtypes # horsepower에 ? 있음

Out[43]: mpg             float64
cylinders              int64
displacement          float64
horsepower            float64
weight                int64
acceleration          float64
year                  int64
dtype: object
```

```
In [50]: data = data.apply(pd.to_numeric, errors='coerce').dropna()
          data.dtypes

Out[50]: mpg                float64
cylinders              int64
displacement          float64
horsepower            float64
weight                int64
acceleration          float64
year                  int64
dtype: object
```

```
In [45]: def YourOwnRegression(x,y):
y1 = data['mpg'].to_numpy()
x1 = data.drop(['mpg'],axis=1).to_numpy()
beta_h = np.linalg.inv(x1.T@x1)@x1.T@y1 # beta 추정치
y_h = x1@beta_h # y 추정치

return beta_h, y_h

# 결과물 반환
YourOwnRegression(x,y)
```

```

Out[45]: (array([-0.5226089 ,  0.01022108, -0.020873 , -0.00639456, -0.05202195,
  0.61025869]),
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