Ω

46.6

54.4

```
In [12]: import pandas as pd
           import numpy as np
           from sklearn import datasets, linear model
           from sklearn.model_selection import train_test_split
           import matplotlib.pyplot as plt
           import random
           import math
In [13]: # load data
           data_frame = pd.read_csv('house_prices.csv')
           feature_vectors = ['house age', 'distance to the nearest MRT station', 'number of convenience stores',
                                 'house price of unit area']
           data_frame
Out.[131:
                 No house age distance to the nearest MRT station number of convenience stores house price of unit area
             n
                  1
                          6.6
                                                    90 45606
                                                                                   a
                                                                                                      58 1
                  2
                          20.5
                                                  2185.12800
                                                                                   3
                                                                                                      25.6
             2
                         30.0
                                                  1013.34100
                                                                                   5
                                                                                                      22.8
                  3
             3
                                                                                   7
                  4
                          12.9
                                                   250.63100
                                                                                                      39.3
             4
                  5
                         29.4
                                                  4510.35900
                                                                                                      13.2
                                                                                   1
             ...
                 ...
                           ...
                                                                                                       ...
           395 396
                          40.9
                                                   167.59890
                                                                                   5
                                                                                                      41.0
           396 397
                         31.7
                                                  5512.03800
                                                                                   1
                                                                                                      18.8
           397 398
                          8.0
                                                   132.54690
                                                                                   9
                                                                                                      47.3
```

400 rows × 5 columns

398 399

399 400

3171 32900

56.47425

after loading all data we need, go on the first step: pre-processing data

'house price of unit area']

119

3.4

step 1: pre-processing data

```
In [15]: # step 1: pre-processing data
         # 3 features
         data house age = data frame[feature vectors[0]]
         data_distance_to_station = data_frame[feature_vectors[1]]
         data_nb_of_stores = data_frame[feature_vectors[2]]
         data house price = data frame[feature vectors[-1]]
         # get normalized data
         max_house_age = max(list(data_house_age))
         min_house_age = min(list(data_house_age))
         new_house_age = [((x - min_house_age) / (max_house_age - min_house_age))
                          for x in list(data_house_age)]
         max_distance_to_station = max(list(data_distance_to_station))
         min_distance_to_station = min(list(data_distance_to_station))
         new_distance_to_station = [((x - min_distance_to_station) / (max_distance_to_station - min_distance_to_sta
         tion))
                                    for x in list(data distance to station)]
         max_nb_of_stores = max(list(data_nb_of_stores))
         min_nb_of_stores = min(list(data_nb_of_stores))
         new_nb_of_stores = [((x - min_nb_of_stores) / (max_nb_of_stores - min_nb_of_stores))
                             for x in list(data nb of stores)]
```

step 2: Creating test and training set

In order to compare with different features seperately, we create a function handling with step 3--step 5:

fuction:

Stochastic_gradient_decent

this function return:

1.theta[] after training

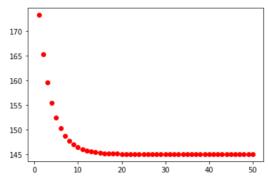
2.RMSE value we calculated

step 3 & 4 & 5: Stochastic gradient descent & Visualization & Evaluation

```
In [17]: # step 3 & 4 & 5: Stochastic gradient descent & Visualization & Evaluation
         def Stochastic_gradient_decent(train_data_feature_x, test_data_feature_x,
                                         train_data_output_y, test_data_output_y):
              # step 3: Stochastic gradient descent
             loss_record = [] # record loss function value
iter_record = [] # record iteration value
             training len = len(train data feature x)
             testing_len = len(test_data_feature_x)
             max iteration = 50
             alpha = 0.01 # learning rate
             theta = [-1, -0.5] # \theta coefficients
             iter_count = 0
             # for every iteration
             while iter_count < max_iteration:</pre>
                 loss = 0
                  # algorithmn body
                 for i in range(training len):
                     predicted_fuc = theta[0] * 1 + theta[1] * train_data_feature_x[i][0]
                      theta[0] = theta[0] + alpha * (train_data_output_y[i][0] - predicted_fuc) * 1
                     theta[1] = theta[1] + alpha * (train_data_output_y[i][0] - predicted_fuc) * train_data_feature
         _x[i][0]
                  # calculate J(theta) cost fuction
                 for j in range(training len):
                     predicted fuc = theta[0] * 1 + theta[1] * train data feature x[j][0]
                     error = (train_data_output_y[j][0] - predicted_fuc) ** 2
                     loss = loss + error
                 loss = (1 / training len) * loss
                 iter count += 1
                 loss_record.append(loss)
                 iter_record.append(iter_count)
             # step 4: Visualization
             iter x = np.array(iter_record).reshape(-1, 1)
             loss y = np.array(loss record).reshape(-1, 1)
             # model = linear_model.LinearRegression()
             # model.fit(iter_x, loss_y)
             # predicted_y = model.predict(iter_x)
             plt.scatter(iter x, loss y, color="red")
             plt.show()
             # step 5: Evaluation
             # compute RMSE for training set
             total_sum_training_set = 0
             for i in range(training len):
                 predicted fuc = theta[0] * 1 + theta[1] * train data feature x[i][0]
                 temp_sum = (train_data_output_y[i][0] - predicted_fuc) ** 2
                 total_sum_training_set += temp_sum
             RMSE_training = math.sqrt(total_sum_training_set / training_len)
             # compute RMSE for training set
             total_sum_testing_set = 0
             for i in range(testing_len):
                 predicted_fuc = theta[0] * 1 + theta[1] * test_data_feature_x[i][0]
                 temp_sum = (test_data_output_y[i][0] - predicted_fuc) ** 2
                 total sum testing set += temp sum
             RMSE_testing = math.sqrt(total_sum_testing_set / testing_len)
             return theta, RMSE training, RMSE testing
```

for the first feature: house_age

we get the theta[0] and theta[1], and also, RMSE for both training data set and testing data set;



RMSE for house age training data set is : 12.045510305912353

RMSE for house age testing data set is : 16.58731450340051

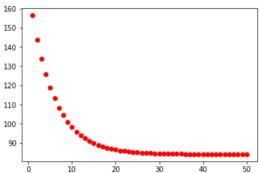
theta for house age is : theta[0]: 42.54078538346594 theta[1]: -10.319399022339129

Then, we compute the other two features:

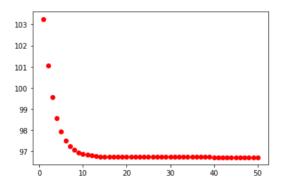
which are 'distance to the nearest MRT station' and 'number of convenience stores';

and compute corresponding theta[] and RMSE value;

```
In [19]: # step 6: Repeating for the other two features
            # for feature distance
            feature = feature_vectors[1]
            train_data_distance_x, test_data_distance_x, train_data_house_price_y, test_data_house_price_y = \
                 train_test_split(data_distance_to_station_x, data_house_price_y, test_size=0.25, shuffle=False)
            theta distance model, RMSE training distance, RMSE testing distance = \
                Stochastic gradient decent(train data distance x, test data distance x,
                                                   train_data_house_price_y, test_data_house_price_y)
           print("RMSE for", feature, "training data set is : ", RMSE_training_distance)
print("RMSE for", feature, "testing data set is : ", RMSE_testing_distance)
print("theta for", feature, "is : ", "theta[0] : ", theta_distance_model[0], "theta[1] : ",
                   theta distance model[1])
           print()
            # for feature number of stores
            feature = feature vectors[2]
            train data nb store x, test data nb store x, train data house price y, test data house price y = \
                train test split(data nb of stores x, data house price y, test size=0.25, shuffle=False)
            theta_nb_store_model, RMSE_training_nb_store, RMSE_testing_nb_store = \
                 Stochastic_gradient_decent(train_data_nb_store_x, test_data_nb_store_x,
                                                   train_data_house_price_y, test_data_house_price_y)
           print("RMSE for", feature, "training data set is : ", RMSE_training_nb_store)
print("RMSE for", feature, "testing data set is : ", RMSE_testing_nb_store)
print("theta for", feature, "is : ", "theta[0] : ", theta_nb_store_model[0], "theta[1] : ",
                   theta_nb_store_model[1])
            print()
```



RMSE for distance to the nearest MRT station training data set is: 9.165754538401488
RMSE for distance to the nearest MRT station testing data set is: 12.652088009723935
theta for distance to the nearest MRT station is: theta[0]: 44.766087037899375 theta[1]: -46.500633
970906314



RMSE for number of convenience stores training data set is: 9.83487827563954

RMSE for number of convenience stores testing data set is: 14.731993508206784

theta for number of convenience stores is: theta[0]: 27.486676129636784 theta[1]: 25.64211765133472

2

09723935), ('house age', 16.58731450340051)]

As we can see, this time we get all this three RMSE for our data sets; $\,$

this respectively is:

RMSE for house age training data set is: 25.230370617579414

RMSE for house age testing data set is: 29.062757171534063

RMSE for distance to the nearest MRT station training data set is: 26.437983293073824

RMSE for distance to the nearest MRT station testing data set is: 30.0561440633274

RMSE for number of convenience stores training data set is: 25.87887184864255

RMSE for number of convenience stores testing data set is: 29.536341013282314

and clearly:

25.230 < 25.878 < 26.437

29.062 < 29.536 < 30.056

after this time training, we can rank all three models according to RMSE:

the performance of model_1 > model_3 > model_2;

As we use Stochastic gradient descent algorithmn for this report, the results are random. the data above is generated by some training process.

So finally, we give code for comparation as following:

In []: