

Instructions:

In this lab, you will

- compute the least squares estimate for polynomial regression models on paper for a trivial dataset
- extend Lab Exercise #2 and use Python to
 - ❖ implement a linear regression model to replace the `LinearRegression.fit()` and `LinearRegression.predict()` functions
 - ❖ determine the best combination of two features that will yield the lowest mean absolute error (MAE) in the price prediction of an automobile

Part 1: Polynomial Regression (on paper)

In this part of the lab, you will compute the least squares estimates for polynomial regression models for a trivial dataset.

Consider a training set consisting of the following three (3) training samples:

Sample	Value
(x_1, y_1)	(2, 4)
(x_2, y_2)	(3, 2)
(x_3, y_3)	(5, 3)

- 1) Determine the value of $\hat{\beta}_0$ and compute the residual sum of squares (RSS) for a zeroth-degree polynomial regression model, i.e., $\hat{y}_i = \hat{\beta}_0$.
- 2) Determine the values of $\hat{\beta}_0$ and $\hat{\beta}_1$ and compute the RSS for a first-degree polynomial regression model, i.e., $\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i$.

Part 2: Lab Exercise #2 Solution

Before you begin this lab, you need to verify the correctness of your implementation from Lab Exercise #2. Use the following metric values to verify your solution:

Mean Absolute Error	= 1646.22726
Root Mean Squared Error	= 2253.34207
Coefficient of Determination	= 0.88851

In the event that your solution is incorrect, you will need to debug and correct your implementation before proceeding with this lab exercise.

Part 3: Linear Regression Model Implementation

[30 marks] In this part of the lab, you will replace the `LinearRegression.fit()` and `LinearRegression.predict()` functions used in Lab Exercise #2 by implementing the following functions of a linear regression model, as defined, in your script. Replace `???` with appropriate code:

Function 1:

```
# Fit linear regression model
# Inputs:
# X: training input
# y: training output
# Outputs:
# w: estimated weights of the linear regression model
def comp4983_lin_reg_fit(X, y):
    ???

    return w
```

Function 2:

```
# Predict using the linear regression model
# Inputs:
# X: test input
# w: estimated weights from comp4983_lin_reg_fit()
# Outputs:
# y: predicted output
def comp4983_lin_reg_predict(X, w):
    ???

    return y
```

Steps:

- 1) Make a copy your submitted *AutomobilePricePred_Lab2.py* from Lab Exercise #2 and rename it as *AutomobilePricePred_Lab3.py* in your working directory.
- 2) Download the preprocessed automobile price data, *AutomobilePrice_Lab3.csv*, which contains 195 rows and 15 columns, from BCIT Learning Hub (Content | Laboratory Material | Lab 3) and save it in your working directory.
- 3) Update your script to read from *AutomobilePrice_Lab3.csv* and remove all code previously used for data preprocessing (start and end shown below):

```
# data preprocessing
# remove the 'normalized-losses' column

...

# data_subset now should contain 193 rows and 32 columns
print('\n\data_subset.info:')
print(data_subset.info())
```

- 4) Implement the new functions `comp4983_lin_reg_fit(X,y)` and `comp4983_lin_reg_predict(X,w)`. Ensure that these functions are defined before being called.
- 5) Update your script to call these functions instead of `LinearRegression.fit()` and `LinearRegression.predict()`. You can verify the results of the new functions with that of `LinearRegression.fit()` and `LinearRegression.predict()`.

Part 4: Feature Selection

[20 marks] In this part of the lab, you will implement a mechanism in your Python script, continuing from Part (3), to determine the best combination of two features from the given preprocessed automobile price data, *AutomobilePrice_Lab3.csv*, that will yield the lowest mean absolute error (MAE) in the price prediction of an automobile. Output the two features and the associated MAE.

Deliverable:

All work submitted is subject to the standards of conduct as specified in BCIT Policy 5104. No late assignments will be accepted.

[Sep 23, 2022 @1730] Ensure that your source code is adequately commented and submit using the filename *AutomobilePricePred_Lab3.py* to BCIT Learning Hub (Laboratory Submission | Lab 3).