```
In [197]: import matplotlib.pyplot as plt
import numpy as np
import pandas as pd
from sklearn import linear_model
from sklearn.preprocessing import StandardScaler
from sklearn.metrics import mean_squared_error
from math import sqrt
import tensorflow as tf
from sklearn.preprocessing import PolynomialFeatures
from sklearn.linear_model import Ridge
from sklearn.linear_model import train_test_split
from sklearn.model_selection import train_test_split
from sklearn.utils import resample
```

1-1. Fit the data using linear (1st order) regression model (matrix form, gradient descent method).

Plot the data with the fitted line. Print optimized weights. Print Root Mean Squared Error (RMSE).

```
In [198]: data1 = pd.read csv("ex2data1.csv")
          X 1 = data1.as matrix(columns=data1.columns[0:1])
          Y 1 = data1.as matrix(columns=data1.columns[1:])
          X 1 coloumn added = np.c [np.ones((data1.shape[0], 1)), X 1]
In [199]: def weight optimizer(data, degree, Label, learn rate = .01, epochs = 100000,
          regularisation alpha=0):
              theta 1 = np.random.randn(degree+1,1)
              for epoch in range(epochs):
                  gradients = (2/data.shape[0])* (data.T.dot(data.dot(theta 1)- La
          bel)+regularisation alpha*theta 1)
                  theta 1 = theta 1 - learn rate * gradients
              return theta 1
In [200]: def rmse calculator(data, weights, actual label):
              predict y = data.dot(weights)
              rms = sqrt(mean squared error(actual label, predict y))
              return rms
```

```
In [201]: # Please input sorted data
          def graph plotter(X 1 poly dn scaled coloumn added, weights, actual label,
          graph label=None):
              X 1 poly dn scaled coloumn added sorted = X 1 poly dn scaled coloumn
          added [X 1 poly dn scaled coloumn added [:,1].argsort()]
              plt.plot(X 1 poly dn scaled coloumn added sorted[:,1:2], actual labe
              y 1 dn plot = X 1 poly dn scaled coloumn added sorted.dot(weights)
              plt.plot(X 1 poly dn scaled coloumn added sorted[:,1:2], y 1 dn plot
          ,label=graph_label)
              legend = plt.legend(loc='upper right', shadow=True)
In [202]: scaler = StandardScaler()
In [203]: def polynomial adder(data,degree):
              poly features = PolynomialFeatures(degree=degree, include bias=False
              X 1 poly dn = poly features.fit transform(data)
              X 1 poly dn scaled = scaler.fit transform(X 1 poly dn)
              X 1 poly dn scaled coloumn added = np.c [np.ones((data.shape[0], 1
          )), X_1_poly_dn_scaled]
              ## Sorting for graph plotting
              #X 1 poly dn scaled coloumn added = X 1 poly dn scaled coloumn added
           [X 1 poly dn scaled coloumn added [:,1].argsort()]
              return X 1 poly dn scaled coloumn added
```

Optimized Weight - Deg1

```
In [204]: theta_1 = weight_optimizer(X_1_coloumn_added,1,Y_1)
    print (theta_1)

[[ 1.07581132]
       [-1.1887203 ]]
```

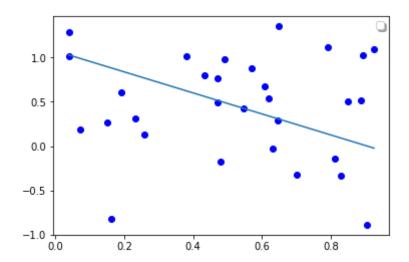
RMSE - Deg1

```
In [205]: rms_1 = rmse_calculator(X_1_coloumn_added,theta_1,Y_1)
print (rms_1)
0.47624021947640577
```

Plot - Deg1

In [206]: graph_plotter(X_1_coloumn_added,theta_1,Y_1)

No handles with labels found to put in legend.



1-2. Fit the data using 2nd order polynomial regression model (matrix form, gradient descent method).

```
In [207]: X_1_poly_d2_scaled_coloumn_added = polynomial_adder(X_1,2)
```

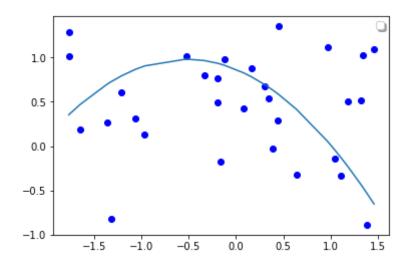
Optimized Weight - deg2

RMSE

Plot - deg2

In [210]: graph_plotter(X_1_poly_d2_scaled_coloumn_added,theta_1_d2,Y_1)

No handles with labels found to put in legend.



1-3. Fit the data using 4th order polynomial regression model (matrix form, gradient descent method).

```
In [211]: X_1_poly_d4_scaled_coloumn_added = polynomial_adder(X_1,4)
```

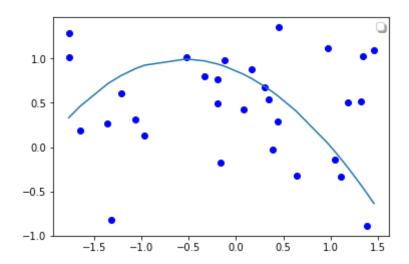
Optimized Weight - deg4

RMSE Deg-4

Graph_Deg 4

In [214]: graph_plotter(X_1_poly_d4_scaled_coloumn_added,theta_1_d4,Y_1)

No handles with labels found to put in legend.



1-4. Fit the data using 16th order polynomial regression model (matrix form, gradient descent method).

```
In [215]: X_1_poly_d16_scaled_coloumn_added = polynomial_adder(X_1,16)
```

Optimized Weight - deg16

[[0.45269151] [0.90569215] [-0.63905604][0.58174172] [-2.18981068][-0.36381962][-0.48679136][0.03242304] [1.22399681] [1.3783914] [0.51790883] [0.54350124] [-1.12891568][0.26915691] [0.5333662] [-0.19490954][-1.39357019]]

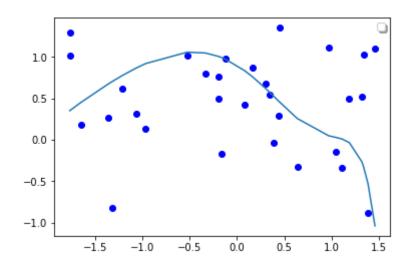
RMSE - Deg4

```
In [217]: rms_1_d16 = rmse_calculator(X_1_poly_d16_scaled_coloumn_added,theta_1_d1
6,Y_1)
print (rms_1_d16)
0.2625062559634639
```

Graph_Deg 16

```
In [218]: graph_plotter(X_1_poly_d16_scaled_coloumn_added,theta_1_d16,Y_1)
```

No handles with labels found to put in legend.



1-5. Fit the data using 16th order polynomial regression model with ridge (L2 penalty) regularization (matrix form, gradient descent method).

You need to try at least 3 different L2 penalty (for example, λ = 0.1, 1, 10).

 $\lambda = 0.1$

Optimized weights $\lambda = 0.1$

```
In [219]:
          theta 1 d16 regularised 1 = weight optimizer(X 1 poly d16 scaled coloumn
           _added,16,Y_1,regularisation_alpha=0.1)
          print (theta_1_d16_regularised_1)
          [[ 0.45118755]
           [ 0.78496938]
           [-0.41986364]
           [-0.64770631]
           [-0.48516438]
           [-0.22691241]
           [ 0.00677979]
           [ 0.17744631]
           [ 0.27520327]
           [ 0.30862102]
           [ 0.28991242]
           [ 0.22673522]
           [ 0.12928467]
           [ 0.01020639]
           [-0.12850398]
           [-0.27605485]
           [-0.43514748]
```

RMSE - $\lambda = 0.1$

0.2693872247572115

$\lambda = 1$

Optimized weights $\lambda = 1$

```
In [221]:
          theta 1 d16 regularised 2 = weight optimizer(X 1 poly d16 scaled coloumn
           _added,16,Y_1,regularisation_alpha=1)
          print (theta_1_d16_regularised_2)
          [[ 0.43808856]
           [ 0.30532714]
           [-0.11714469]
           [-0.21555533]
           [-0.18959658]
           [-0.12931817]
           [-0.06945018]
           [-0.02187918]
           [ 0.01069068]
           [ 0.02911397]
           [ 0.03545038]
           [ 0.03198174]
           [ 0.02082246]
           [ 0.00379041]
           [-0.01760999]
           [-0.04215991]
           [-0.06888419]]
```

RMSE - $\lambda = 1$

0.30190806311237905

$\lambda = 10$

Optimized weights $\lambda = 10$

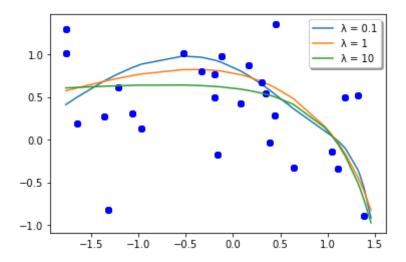
```
In [223]:
          theta 1 d16 regularised 3 = weight optimizer(X 1 poly d16 scaled coloumn
           _added,16,Y_1,regularisation_alpha=10)
          print (theta_1_d16_regularised_3)
          [[ 0.33951863]
           [ 0.05560105]
           [-0.02707079]
           [-0.0564417]
           [-0.06173571]
           [-0.05764355]
           [-0.05057775]
           [-0.04323712]
           [-0.03668487]
           [-0.03126116]
           [-0.02699188]
           [-0.02377544]
           [-0.02146823]
           [-0.01992273]
           [-0.01900323]
           [-0.01859114]
           [-0.01858551]
```

RMSE - λ = 10

0.34575123097106086

Graph Plot $\lambda = 0.1, 1, 10$

```
In [225]: graph_plotter(X_1_poly_d16_scaled_coloumn_added,theta_1_d16_regularised_ 1,Y_1,graph_label="\lambda = 0.1") graph_plotter(X_1_poly_d16_scaled_coloumn_added,theta_1_d16_regularised_ 2,Y_1,graph_label= "\lambda = 1") graph_plotter(X_1_poly_d16_scaled_coloumn_added,theta_1_d16_regularised_ 3,Y_1,graph_label= "\lambda = 10")
```



1-6. Fit the data using 16th order polynomial regression model with scikit-learn Ridge model.

You need to try at least 3 different L2 penalty (for example, $\lambda = 0.1$, 1, 10).

```
def ridge optimized weight(data,label,alpha=0.1):
In [227]:
              ridge reg = Ridge(alpha=alpha, solver="cholesky")
              ridge mode1 = ridge reg.fit(data[:,1:], label)
              print ("Model-Intercept", ridge model.intercept )
              print ("Model-Co-ef",ridge_model.coef_.T)
              return ridge mode1
          def ridge lasso graph plotter(data,actual label,ridge model,graph label=
In [228]:
          None):
              X 1 poly dn scaled coloumn added sorted = data[data[:,1].argsort()]
              Y ridge model 1 predict = ridge model.predict(X 1 poly dn scaled col
          oumn added sorted[:,1:])
              plt.plot(X 1 poly dn scaled coloumn added sorted[:,1:2], actual labe
          1, 'bo')
              plt.plot(X 1 poly dn scaled coloumn added sorted[:,1:2], Y ridge mod
          e1_1_predict,label=graph label)
              legend = plt.legend(loc='upper right', shadow=True)
```

alpha = [0.1, 1, 10]

In [226]:

Optimized_Weights ridge $\lambda = 0.1$

```
In [230]: ridge model 1 = ridge optimized weight(X 1 poly d16 scaled coloumn added
           ,Y_1,0.1)
          Model-Intercept [0.45269151]
          Model-Co-ef [[ 0.78485691]
           [-0.41980483]
           [-0.6474652]
           [-0.48475686]
           [-0.22708056]
           [ 0.00646183]
           [ 0.17607267]
           [ 0.27503508]
           [ 0.30951311]
           [ 0.28986803]
           [ 0.22699526]
           [ 0.13087521]
           [ 0.01010497]
           [-0.12814542]
           [-0.27800671]
           [-0.43473061]]
```

RMSE ridge $\lambda = 0.1$

Optimized Weights Ridge $\lambda = 1$

```
In [232]:
          ridge model 2 = ridge optimized weight(X 1 poly d16 scaled coloumn added
           , Y 1, 1)
          Model-Intercept [0.45269151]
          Model-Co-ef [[ 0.30532714]
            [-0.11714469]
            [-0.21555533]
            [-0.18959658]
            [-0.12931817]
            [-0.06945018]
            [-0.02187918]
            [ 0.01069068]
            [ 0.02911397]
            [ 0.03545038]
            [ 0.03198174]
            [ 0.02082246]
            [ 0.00379041]
            [-0.01760999]
            [-0.04215991]
            [-0.06888419]]
```

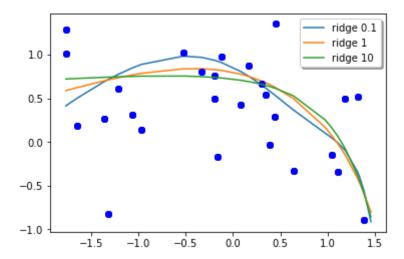
RMSE ridge $\lambda = 1$

Optimized Weights Ridge $\lambda = 10$

```
ridge_mode1_3 = ridge_optimized_weight(X_1_poly_d16_scaled_coloumn_added
In [234]:
           ,Y_1,10)
          Model-Intercept [0.45269151]
          Model-Co-ef [[ 0.05560105]
            [-0.02707079]
            [-0.0564417]
            [-0.06173571]
            [-0.05764355]
            [-0.05057775]
            [-0.04323712]
            [-0.03668487]
            [-0.03126116]
            [-0.02699188]
            [-0.02377544]
            [-0.02146823]
            [-0.01992273]
            [-0.01900323]
            [-0.01859114]
            [-0.01858551]
```

DMSE ridge 1 - 10

Graph Plot Ridge $\lambda = 0.1,1,10$



1-7. Fit the data using 16th order polynomial regression model with scikit-learn Lasso model.

```
In [237]: def lasso_optimized_weight(data,label,alpha=0.1):
    lasso_reg = Lasso(alpha)
    lasso_model = lasso_reg.fit(data[:,1:], label)
    print ("Model-Intercept",lasso_model.intercept_)
    print ("Model-Co-ef",lasso_model.coef_.T)
    return lasso_model
```

Optimized_Weights lasso $\lambda = 0.1$

```
In [238]: lasso model 1 = lasso optimized weight(X 1 poly d16 scaled coloumn added
           ,Y 1,0.1)
          Model-Intercept [0.45269151]
          Model-Co-ef [-0.
                                                             -0.
                                                                          -0.
                                                 -0.
            -0.37373874
                                                             -0.
                                                                          -0.
           -0.
                        -0.
                                    -0.
                                                 -0.
           -0.
                        -0.
                                    -0.
                                                 -0.
                                                            1
```

RMSE lasso $\lambda = 0.1$

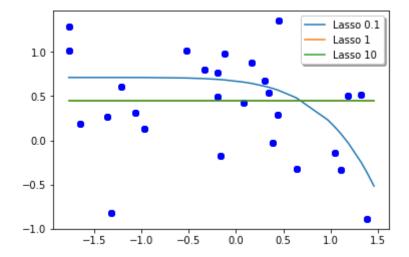
Optimized_Weights lasso $\lambda = 1$

RMSE lasso $\lambda = 1$

Optimized_Weights lasso $\lambda = 10$

RMSE lasso $\lambda = 10$

Graph Plot Lasso $\lambda = 0.1,1,10$



2.Polynomial regression with train/validation/test

You need to split the data into training/validation/testing data set as 60% / 20% / 20%.

Please use np.random.seed(1) to have consistent data for evaluation

2-1. Fit the data using linear (1st order) regression model (matrix form, gradient descent method).

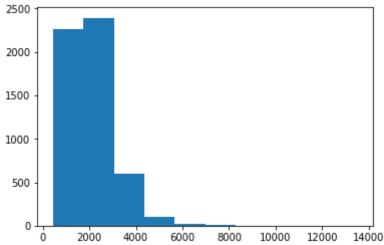
```
In [245]:
          # def plot learning curves(model, X, y):
                X train, X val, y train, y val = train test split(X, y, test size=
          0.2)
          #
                train errors, val errors = [], []
          #
                for m in range(1, len(X train)):
          #
                    model.fit(X train[:m], y train[:m])
          #
                    y train predict = model.predict(X train[:m])
          #
                    y val predict = model.predict(X val)
          #
                    train errors.append(mean_squared_error(y_train_predict, y_trai
          n[:m]))
          #
                     val errors.append(mean squared error(y val predict, y val))
                plt.plot(np.sqrt(train errors), "r-+", linewidth=2, label="train")
          #
                plt.plot(np.sqrt(val_errors), "b-", linewidth=3, label="val")
          # lin reg = LinearRegression()
          # plot learning curves(lin reg, X, y)
          # from sklearn.pipeline import Pipeline
          # polynomial regression = Pipeline([
          #
                     ("poly features", PolynomialFeatures(degree=10, include bias=F
          alse)),
                    ("lin reg", LinearRegression()),
          #
                 1)
          # plot learning curves(polynomial regression, X, y)
```

```
In [246]: data2 = pd.read_csv("ex2data2.csv")
    X_2 = data2.as_matrix(columns=data2.columns[0:1])
    Y_2 = data2.as_matrix(columns=data2.columns[1:])
    X_2_poly_d1_scaled = scaler.fit_transform(X_2)
    X_2_coloumn_added = np.c_[np.ones((data2.shape[0], 1)), X_2]
    X_2_poly_d1_scaled_coloumn_added = np.c_[np.ones((data2.shape[0], 1)), X_2]
```

/anaconda2/envs/carnd-term1/lib/python3.5/site-packages/sklearn/utils/v alidation.py:475: DataConversionWarning: Data with input dtype int64 was converted to float64 by StandardScaler.

warnings.warn(msg, DataConversionWarning)

```
In [247]: plt.hist(X_2)
Out[247]: (array([2.266e+03, 2.393e+03, 6.040e+02, 1.050e+02, 2.100e+01, 1.200e+0
                  1.000e+00, 0.000e+00, 1.000e+00, 1.000e+00]),
                  430., 1741., 3052., 4363., 5674., 6985.,
                                                                 8296.,
                                                                         9607.,
                  10918., 12229., 13540.]),
           <a list of 10 Patch objects>)
```



```
In [248]: X 2 train val, X 2 test, y 2 train val, y 2 test = train test split(X 2
          poly_d1_scaled_coloumn_added , Y_2, test_size=0.2,random_state=1)
          X 2 train, X 2 val, y 2 train, y 2 val = train test split(X 2 train val,
           y 2 train val, test size=0.25, random state=1)
          print (X 2 coloumn added.shape)
          print (X_2_train_val.shape)
          print (X 2 train.shape)
          (5404, 2)
```

(4323, 2)

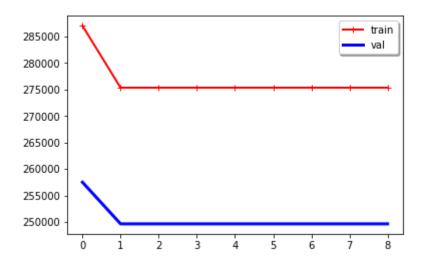
(3242, 2)

```
In [249]: def Mean Square Error calculator(data, weights, actual label):
              predict y = data.dot(weights)
              rms = mean squared error(actual label, predict y)
              return rms
```

```
In [250]: def train val best model(X train, X val, y train, y val, degree):
              epochs = [1000, 10000, 100000]
              learning_rate = [.001,.01,.1]
              train_errors, val_errors = [], []
              counter = 1
              combination = {}
              for epoch in epochs:
                   for rate in learning rate:
                      weights = weight_optimizer(X_train,degree,y_train,learn_rate
           = rate,epochs = epoch,regularisation_alpha=0)
                      rmse train = rmse calculator(X train, weights, y train)
                      rmse val = rmse calculator(X val, weights, y val)
                      train_errors.append(rmse_train)
                      val errors.append(rmse val)
                      combination[counter] = (epoch, rate)
                       counter += 1
              plt.plot(train_errors, "r-+", linewidth=2, label="train")
              plt.plot(val_errors, "b-", linewidth=3, label="val")
              legend = plt.legend(loc='upper right', shadow=True)
              ## Find the lowest validation error
              counter val error = list(enumerate(val errors, 1))
              counter_val_error_sorted = sorted(counter_val_error, key=lambda x:x[
          1])
              best model = combination[(counter_val_error_sorted[0][0])]
              print(counter val error)
              print("Epoch and Learning Rate Combination", counter_val_error_sorted
          [0][0],best model)
              return best model
```

[(1, 257488.04094283126), (2, 249622.42769314421), (3, 249622.4277054363), (4, 249622.4276900577), (5, 249622.42770543642), (6, 249622.4277054363), (7, 249622.42770543747), (8, 249622.42770543642), (9, 249622.4277054363)]

Epoch and Learning Rate Combination 4 (10000, 0.001)



RMSE - Train, test Deg -1

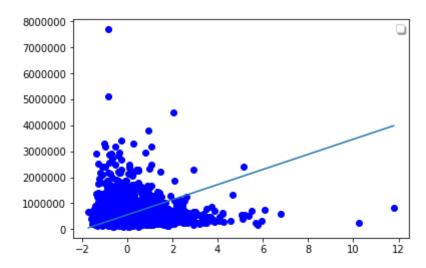
In [252]: rmse_train_2 = rmse_calculator(X_2_train,weights_best_model_2,y_2_train)
 rmse_test_2 = rmse_calculator(X_2_test,weights_best_model_2,y_2_test)
 print("rmse_train",rmse_train_2)
 print("rmse_test",rmse_test_2)

rmse_train 275355.0256953383 rmse test 264311.94247884274

Graph Train Deg-1

In [253]: graph_plotter(X_2_train, weights_best_model_2, y_2_train, graph_label=None)

No handles with labels found to put in legend.

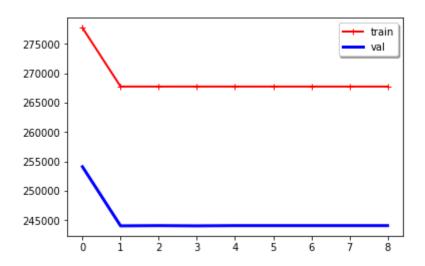


2-2. Fit the data using 2nd order polynomial regression model (matrix form, gradient descent method).

In [254]: X_2_poly_d2_scaled_coloumn_added = polynomial_adder(X_2,2)

[(1, 254082.7389780978), (2, 244029.3535573043), (3, 244071.5963589443 7), (4, 244029.2686895008), (5, 244071.5963589144), (6, 244071.59635907 054), (7, 244071.59635891087), (8, 244071.59635907042), (9, 244071.5963 5907054)]

Epoch and Learning Rate Combination 4 (10000, 0.001)



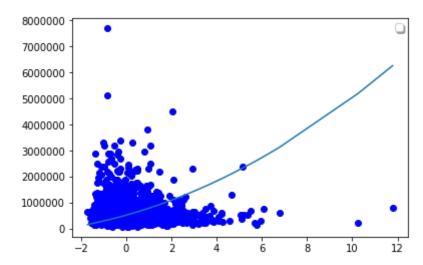
RMSE - Train, test Deg -2

```
In [257]: rmse_train_22 = rmse_calculator(X_22_train,weights_best_model_22,y_22_tr
ain)
    rmse_test_22 = rmse_calculator(X_22_test,weights_best_model_22,y_22_test
)
    print("rmse_train",rmse_train_22)
    print("rmse_test",rmse_test_22)
```

rmse_train 267719.7117411374 rmse test 254533.92847752557

Graph Train Deg-2

No handles with labels found to put in legend.

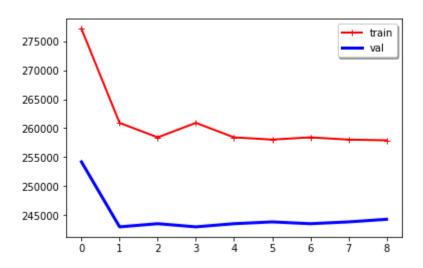


2-3. Fit the data using 4th order polynomial regression model (matrix form, gradient descent method).

In [259]: X_2_poly_d4_scaled_coloumn_added = polynomial_adder(X_2,4)

[(1, 254205.33656847285), (2, 243001.66458493247), (3, 243544.8531816557), (4, 243001.8240493743), (5, 243544.6655575537), (6, 243854.6229242246), (7, 243544.64619277278), (8, 243854.612717776), (9, 244304.69676459354)]

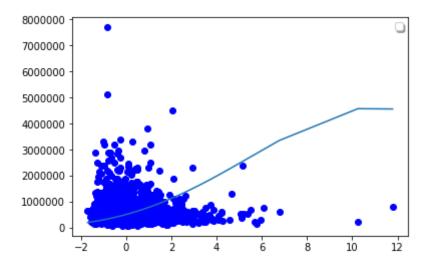
Epoch and Learning Rate Combination 2 (1000, 0.01)



RMSE - Train, test Deg -4

rmse_train 260919.45768952757 rmse test 251751.42950903866

No handles with labels found to put in legend.



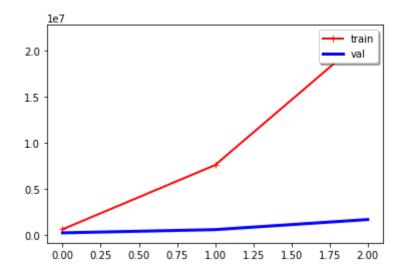
2-4. Fit the data using 16th order polynomial regression model (matrix form, gradient descent method).

```
In [357]:
          def weight_optimizer_stoc_batch(data,degree,Label,learn_rate = .01,epoch
          s = 100000, regularisation alpha=0):
              theta 1 = np.random.randn(degree+1,1)
              data size = data.shape[0]
              print (data size)
              batch size = data size // 16
              print (batch size)
              for epoch in range(epochs):
                   for batch in range(batch size):
                       X_batch, y_batch = resample(data, Label, n_samples=16, rando
          m state=0,replace=False)
                       gradients = (2/X batch.shape[0])* (X batch.T.dot(X batch.dot
          (theta 1)- y batch)+ \
                                                          regularisation alpha*thet
          a 1)
                       theta 1 = theta 1 - learn rate * gradients
              return theta 1
```

```
In [370]: def train val best model stoc batch(X train, X val, y train, y val, degre
          e):
              epochs = [10000]
              learning_rate = [.001,.01,.1]
              train errors, val_errors = [], []
              counter = 1
              combination = {}
              for epoch in epochs:
                  for rate in learning rate:
                      weights = weight optimizer_stoc_batch(X_train,degree,y_train
          ,learn rate = rate,epochs = epoch,regularisation alpha=0)
                       rmse train = rmse calculator(X train, weights, y train)
                      rmse_val = rmse_calculator(X_val,weights,y_val)
                       train errors.append(rmse train)
                      val errors.append(rmse val)
                      combination[counter] = (epoch, rate)
                       counter += 1
              plt.plot(train_errors, "r-+", linewidth=2, label="train")
              plt.plot(val_errors, "b-", linewidth=3, label="val")
              legend = plt.legend(loc='upper right', shadow=True)
              ## Find the lowest validation error
              counter_val_error = list(enumerate(val_errors, 1))
              counter_val_error_sorted = sorted(counter_val_error, key=lambda x:x[
          11)
              best model = combination[(counter val error sorted[0][0])]
              print(counter_val_error)
              print("Epoch and Learning Rate Combination", counter val error sorted
          [0][0], best model)
              return best model
```

Implemented Mini-batch Gradient Descent as I was getting error with full batch

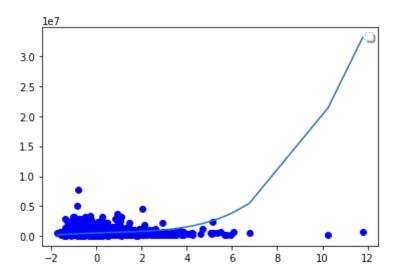
```
3242
202
3242
202
3242
202
[(1, 271431.84548393165), (2, 621086.9719878328), (3, 1715299.115724269
3)]
Epoch and Learning Rate Combination 1 (10000, 0.001)
3242
202
```



In [374]: rmse_train_216 = rmse_calculator(X_216_train,weights_best_model_216,y_21
6_train)
rmse_test_216 = rmse_calculator(X_216_test,weights_best_model_216,y_216_
test)
print("rmse_train",rmse_train_216)
print("rmse_test",rmse_test_216)

rmse_train 656156.7479793766 rmse_test 274794.112255375 In [375]: graph_plotter(X_216_train, weights_best_model_216, y_216_train, graph_label =None)

WARNING:matplotlib.legend:No handles with labels found to put in legen d.



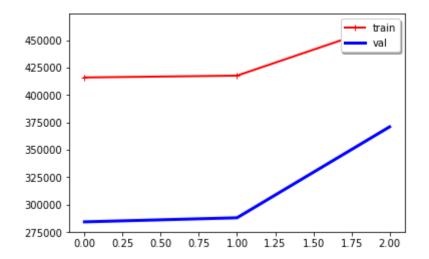
2-5. Fit the data using 16th order polynomial regression model with ridge (L2 penalty) regularization.

```
In [379]:
          def train val best model ridge stoc batch(X train, X val, y train, y val
          , degree):
              epochs = [10000]
              learning_rate = [.01]
              regularisation_alpa = [.1,1,10]
              train_errors, val_errors = [], []
              counter = 1
              combination = {}
              for epoch in epochs:
                   for rate in learning_rate:
                       for alpha in regularisation alpa:
                           weights = weight_optimizer_stoc_batch(X_train,degree,y_t
          rain,learn rate = rate,epochs = epoch, \
                                                      regularisation alpha=alpha)
                           rmse_train = rmse_calculator(X_train, weights, y_train)
                           rmse_val = rmse_calculator(X_val,weights,y_val)
                           train errors.append(rmse train)
                           val errors.append(rmse val)
                           combination[counter] = (epoch, rate, alpha)
                           counter += 1
              plt.plot(train_errors, "r-+", linewidth=2, label="train")
              plt.plot(val_errors, "b-", linewidth=3, label="val")
              legend = plt.legend(loc='upper right', shadow=True)
              ## Find the lowest validation error
              counter val error = list(enumerate(val errors, 1))
              counter val error_sorted = sorted(counter_val_error, key=lambda x:x[
          1])
              best model = combination[(counter val error sorted[0][0])]
              print(best model)
              return best model
```

Implemented Mini-batch Gradient Descent as I was getting error with full batch

```
In [380]: best_model_216_ridge = train_val_best_model_ridge_stoc_batch(X_216_train
    , X_216_val, y_216_train, y_216_val,16)
    weights_best_model_216_ridge = weight_optimizer_stoc_batch(X_216_train,1
    6,y_216_train,learn_rate = best_model_216_ridge [1],epochs = best_model_
    216_ridge [0],regularisation_alpha=best_model_216_ridge [2])
```

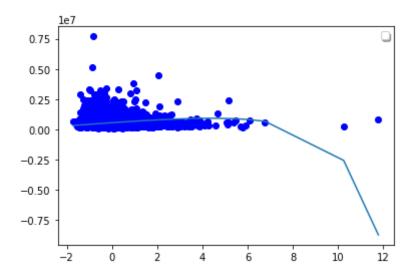
```
3242
202
3242
202
3242
202
(10000, 0.01, 0.1)
3242
202
```



```
In [383]: rmse_train_216_ridge = rmse_calculator(X_216_train,weights_best_model_21
6_ridge,y_216_train)
rmse_test_216_ridge = rmse_calculator(X_216_test,weights_best_model_216_
ridge,y_216_test)
print("rmse_train",rmse_train_216_ridge)
print("rmse_test",rmse_test_216_ridge)
```

rmse_train 415963.5773494703 rmse_test 321415.22175827075

WARNING: matplotlib.legend: No handles with labels found to put in legen d.

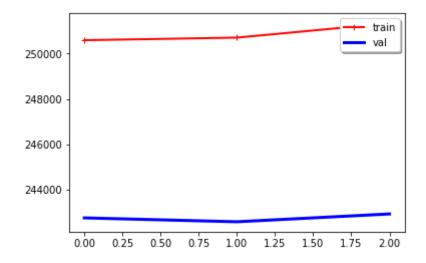


2-6. Fit the data using 16th order polynomial regression model with scikit-learn Ridge model.

```
def train val best model scikit_ridge(X_train, X_val, y_train, y_val):
In [268]:
              regularisation alpa = [0.1,1,10]
              train errors, val errors = [], []
              counter = 1
              combination = {}
              for alpha in regularisation alpa:
                  ridge model = ridge optimized weight(X train,y train,alpha)
                  rmse train = ridge lasso rmse(X train,y train,ridge model)
                  rmse val = ridge lasso rmse(X val, y val, ridge model)
                  train errors.append(rmse train)
                  val errors.append(rmse val)
                  combination[counter] = (alpha, ridge model)
                  counter += 1
              plt.plot(train errors, "r-+", linewidth=2, label="train")
              plt.plot(val_errors, "b-", linewidth=3, label="val")
              legend = plt.legend(loc='upper right', shadow=True)
              ## Find the lowest validation error
              counter val error = list(enumerate(val errors, 1))
              counter val error sorted = sorted(counter val error, key=lambda x:x[
          1])
              best model = combination[(counter val error sorted[0][0])]
              print("alpha", best model[0])
              return best model[1]
```

In [269]: best_model_216_scikit_ridge = train_val_best_model_scikit_ridge(X_216_tr
ain, X_216_val, y_216_train, y_216_val)

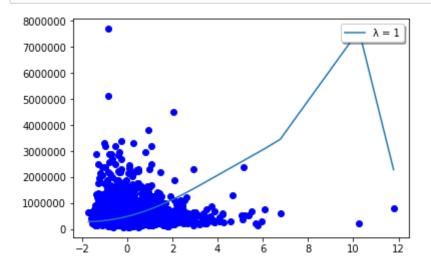
```
Model-Intercept [547704.506878]
Model-Co-ef [[ 47149.02303585]
    97806.15914125]
 [ 494262.89050946]
 [-227237.60901432]
 [-422132.21976636]
 [-199882.87630559]
    64994.59063826]
 [ 230729.38940244]
 [ 287757.59283936]
 [ 265072.70818138]
 [ 193352.45983527]
    95486.865004991
 [ -13592.57195474]
 [-124860.40617845]
 [-233169.41195629]
 [-335762.59926058]]
Model-Intercept [547718.99272249]
Model-Co-ef [[ -16344.34115262]
 [ 320155.60757134]
 [ 172666.68142153]
 [-173831.65937522]
 [-211992.23283438]
 [ -77256.72585303]
    64972.776140431
 [ 152621.76687899]
 [ 180680.13409481]
 [ 162984.49861422]
 [ 115562.95467406]
  51361.296865431
 [ -20522.80095625]
 [ -94191.55415056]
 [-166059.86068628]
 [-234099.56514392]]
Model-Intercept [547547.03238267]
Model-Co-ef [[ 36166.43778387]
 [ 269023.40114305]
    77631.40011951]
 [ -81988.69738317]
 [ -71553.92749472]
    -5369.60495591]
    48807.038080621
    74843.22643076]
   76275.4587262 ]
    60869.185342661
    35528.32733298]
     5236.22544228]
 [-26747.06366153]
 [ -58427.80688802]
 [ -88665.61666554]
 [-116867.58253742]]
alpha 1
```



```
In [270]: rmse_train_216_scikit_ridge = ridge_lasso_rmse(X_216_train, y_216_train,
    best_model_216_scikit_ridge)
    rmse_test_216_scikit_ridge = ridge_lasso_rmse(X_216_test,y_216_test,best
    _model_216_scikit_ridge)
    print("rmse_train",rmse_train_216_scikit_ridge)
    print("rmse_test",rmse_test_216_scikit_ridge)

rmse_train_250700.05033093243
rmse_test_251065.74316573926
```

In [271]: ridge_lasso_graph_plotter(X_216_train,y_216_train,best_model_216_scikit_



2-7. Fit the data using 16th order polynomial regression model with scikit-learn Lasso model.

ridge, graph label=" $\lambda = 1$ ")

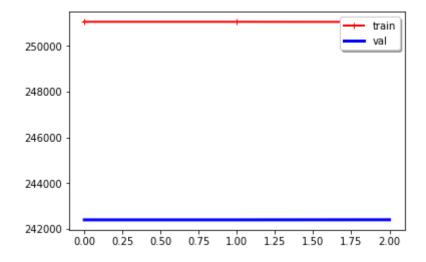
```
In [272]:
          def train val best model scikit lasso(X train, X val, y train, y val):
              regularisation alpa = [0.1,1,10]
              train_errors, val_errors = [], []
              counter = 1
              combination = {}
              for alpha in regularisation alpa:
                  lasso_model = lasso_optimized_weight(X_train,y_train,alpha)
                  rmse train = ridge lasso rmse(X train,y train,lasso model)
                  rmse_val = ridge_lasso_rmse(X_val,y_val,lasso_model)
                  train_errors.append(rmse_train)
                  val_errors.append(rmse_val)
                  combination[counter] = (alpha, lasso_model)
                  counter += 1
              plt.plot(train_errors, "r-+", linewidth=2, label="train")
              plt.plot(val_errors, "b-", linewidth=3, label="val")
              legend = plt.legend(loc='upper right', shadow=True)
              ## Find the lowest validation error
              counter val error = list(enumerate(val errors, 1))
              counter_val_error_sorted = sorted(counter_val_error, key=lambda x:x[
          11)
              best_model = combination[(counter_val_error_sorted[0][0])]
              print("alpha",best_model[0])
              return best_model[1]
```

```
In [273]: best_model_216_scikit_lasso = train_val_best_model_scikit_lasso(X_216_tr
ain, X_216_val, y_216_train, y_216_val)
```

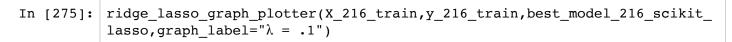
/anaconda2/envs/carnd-term1/lib/python3.5/site-packages/sklearn/linear_model/coordinate_descent.py:491: ConvergenceWarning: Objective did not converge. You might want to increase the number of iterations. Fitting data with very small alpha may cause precision problems.

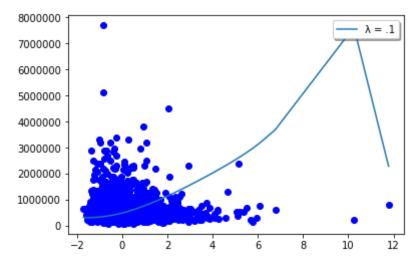
ConvergenceWarning)

```
Model-Intercept [547780.08000696]
Model-Co-ef [-125318.97003623 666197.50707237 -261841.01303223 -18730
9.44448817
   77160.31260774
                  155957.01757717
                                    125786.49836694
                                                      69160.91493416
   19708.08956119
                  -14840.20562329
                                    -36093.17315681
                                                     -47445.45636661
  -52259.47895543 -52993.40874272 -51325.09359054
                                                     -48343.58909978]
Model-Intercept [547779.73592156]
Model-Co-ef [-124992.36217718 665263.70260852 -260753.01353071 -18734
0.17063375
   76345.133887
                   155967.41656718
                                   125762.63818031
                                                      69164.76212111
   19900.84319741
                  -14276.41829556
                                   -36175.49317507
                                                     -47521.03245514
  -52327.97275879 -53055.02152518 -51380.27127648
                                                     -48392.87104231]
Model-Intercept [547776.26865725]
Model-Co-ef [-121721.55990706 655932.64030426 -249919.8823818 -18760
2.71597435
                   156107.22185177
   68214.49580173
                                    125530.49711011
                                                      69166.91275706
   21367.94806767
                    -8139.49732978
                                   -37011.24562008
                                                     -48290.1479555
  -53026.14960449
                  -53683.77064736
                                   -51943.80255891
                                                     -48896.47767207]
alpha 0.1
```



rmse_train 251063.94309086326 rmse test 250161.4085909059





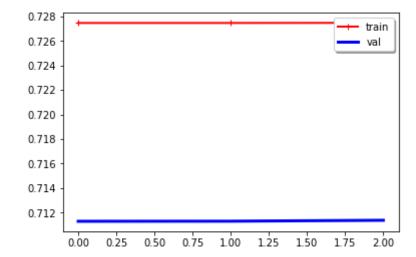
3-1. Fit the training data using regression model with ridge (L2 penalty) regularization with scikit-learn Ridge model.

```
In [276]: data3 = pd.read_csv("ex2data3.csv")
    del data3['Unnamed: 0']

In [277]: X_3 = data3.as_matrix(columns=data3.columns[0:8])
    Y_3 = data3.as_matrix(columns=data3.columns[8:])
    X_3_scaled = scaler.fit_transform(X_3)
    X_3_scaled_coloumn_added = np.c_[np.ones((data3.shape[0], 1)), X_3_scaled d]

In [278]: X_3_train_val, X_3_test, y_3_train_val, y_3_test = train_test_split(X_3_scaled_coloumn_added, Y_3, test_size=0.2,random_state=1)
    X_3_train, X_3_val, y_3_train, y_3_val = train_test_split(X_3_train_val, y_3_train_val, test_size=0.25,random_state=1)
```

```
Model-Intercept [2.07192364]
Model-Co-ef [[ 0.82501033]
 [ 0.12438917]
 [-0.23245061]
 [ 0.2778601 ]
 [-0.00178963]
 [-0.03738571]
 [-0.9098153]
 [-0.88498937]]
Model-Intercept [2.07192619]
Model-Co-ef [[ 0.82499755]
 [ 0.12448827]
 [-0.23231252]
 [ 0.27766071]
 [-0.0017563]
 [-0.03738623]
 [-0.90885179]
 [-0.88401781]
Model-Intercept [2.07195156]
Model-Co-ef [[ 0.82484941]
 [ 0.12546401]
 [-0.23091504]
 [ 0.27566139]
 [-0.00142815]
 [-0.03739063]
 [-0.89934824]
 [-0.87443278]
alpha 0.1
```



3-2. Fit the training data using regression model with lasso (L1 penalty) regularization with scikit-learn Lasso model.

```
In [281]: best model 3 scikit lasso = train val best model scikit lasso(X 3 train,
            X 3 val, y 3 train, y 3 val)
          Model-Intercept [2.07432847]
          Model-Co-ef [ 0.71386457 0.11001596 -0.
                                                               0.
                                                                           -0.
            -0.
           -0.00645422 -0.
          Model-Intercept [2.07444727]
          Model-Co-ef [ 0. 0. 0. -0. -0. -0. -0.]
          Model-Intercept [2.07444727]
          Model-Co-ef [ 0. 0. 0. -0. -0. -0. -0.]
          alpha 0.1
           1.15
                                                     train
                                                     val
           1.10
           1.05
           1.00
           0.95
           0.90
           0.85
           0.80
                    0.25
                              0.75
                                   1.00
                                       1.25
                                            1.50
                                                      2.00
                0.00
                         0.50
                                                 1.75
In [282]:
          rmse train 3 scikit lasso = ridge lasso rmse(X 3 train, y 3 train, best m
           odel 3 scikit lasso)
          rmse test 3 scikit lasso = ridge lasso rmse(X 3 test,y 3 test,best model
           3 scikit lasso)
          print("rmse train", rmse train 3 scikit lasso)
          print("rmse test", rmse test 3 scikit lasso)
          rmse train 0.8239579515519808
```

rmse test 0.8147268457966831

3-3. Fit the training data using regression model with ridge (L2 penalty) regularization using TensorFlow.

```
In [345]: epochs list = [10000]
          alpha list = [.1,1,10]
          learning_rate_list = [.001,.01,.1]
          \#n \ epochs = 10000
          #learning rate = 0.01
          \#alpha = 0.1
          tf.reset_default_graph()
          X 3 = tf.placeholder(tf.float64)
          Y_3 = tf.placeholder(tf.float64)
          theta = tf.Variable(tf.random_uniform([data3.shape[1], 1], -1.0, 1.0, dt
          ype=tf.float64, name="theta"))
          learning rate = tf.placeholder(dtype=tf.float64)
          alpha = tf.placeholder(dtype=tf.float64)
          train errors = []
          val_errors = []
          counter = 1
          combination = {}
          y pred 3 = tf.matmul(X 3, theta, name="predictions")
          error = y pred 3 - y 3
          mse = tf.sqrt(tf.reduce_mean(tf.square(error), name="mse"))
          gradients = 2/tf.shape(X 3)[0] * (tf.matmul(tf.transpose(X 3), error)+al
          pha*theta)
          training op = tf.assign(theta, theta - learning rate * gradients)
          init = tf.global variables initializer()
          with tf.Session() as sess:
              sess.run(init)
              for n epochs in epochs list:
                  for alpha value in alpha list:
                      for learning rate value in learning rate list:
                               for epoch in range(n epochs):
                                           sess.run(training op,feed dict={X 3: X 3
          _train, Y_3: y_3_train, \
                                                                            learning
          _rate: learning_rate_value,alpha: alpha_value})
                              train errors.append(sess.run(mse,feed dict={X 3: X 3
          _train, Y_3: y_3_train, \
                                                                          learning
          rate: learning rate value, alpha: alpha value}))
                              val errors.append(sess.run(mse,feed dict={X 3: X 3 v
          al, Y_3: y_3_val, \
                                                                         learning ra
          te: learning_rate_value,alpha: alpha_value}))
                              combination[counter] = (n epochs,learning rate value
```

```
,alpha_value)
                    counter += 1
        ## Find the lowest validation error
    plt.plot(train_errors, "r-+", linewidth=2, label="train")
    plt.plot(val_errors, "b-", linewidth=3, label="val")
    legend = plt.legend(loc='upper right', shadow=True)
    counter val error = list(enumerate(val errors, 1))
    counter val error sorted = sorted(counter val error, key=lambda x:x[
11)
    best model = combination[(counter val error sorted[0][0])]
    print(counter val error)
    print("Epoch ,Learning Rate and alpha Combination",best model)
    ##print train, test error
    print("train_error", sess.run(mse, feed_dict={X_3: X_3 train, Y 3: y 3
_{	t train,} \setminus
                                                                 learning_
rate: best model[1],alpha: best model[2]}))
    print("test_error", sess.run(mse, feed_dict={X_3: X_3_test, Y_3: y_3_t
est, \
                                                             learning rate
: best_model[1],alpha: best_model[2]}))
```

[(1, 0.712454827014997), (2, 0.7112967432688554), (3, 0.7112968182739148), (4, 0.7113039267849257), (5, 0.711304166648072), (6, 0.7113041664887844), (7, 0.7113825753435046), (8, 0.7113889004585454), (9, 0.7113888992949285)]

Epoch ,Learning Rate and alpha Combination (10000, 0.01, 0.1) train_error 0.7274706274995454 test error 0.7275337175750082

Exception ignored in: <generator object get_controller at 0x11bd75f10>
Traceback (most recent call last):

File "/anaconda2/envs/carnd-term1/lib/python3.5/site-packages/tensorf
low/python/framework/ops.py", line 3523, in get_controller
% type(default))

AssertionError: Nesting violated for default stack of <class 'tensorflo w.python.framework.ops.Graph'> objects

0.7275 - train val 0.7250 - 0.7225 - 0.7200 - 0.7175 - 0.7150 - 0.7125 - 0.

3-4. Fit the training data using regression model with lasso (L1 penalty) regularization using TensorFlow.