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1 import pandas as pd
2 import numpy as np
3 import sys
4 import random as rd
5
6 #insert an all-one column as the first column
7 def addAllOneColumn(matrix):
8     n = matrix.shape[0] #total of data points
9     p = matrix.shape[1] #total number of attributes
10
11     newMatrix = np.zeros((n,p+1))
12     newMatrix[:,1:] = matrix
13     newMatrix[:,0] = np.ones(n)
14
15     return newMatrix
16
17 # Reads the data from CSV files, converts it into Dataframe and returns x and
18 # y dataframes
19 def getDataframe(filePath):
20     dataframe = pd.read_csv(filePath)
21     y = dataframe['y']
22     x = dataframe.drop('y', axis=1)
23     return x, y
24
25 # train_x and train_y are numpy arrays
26 # function returns value of beta calculated using (0) the formula  $\beta = (X^T X)^{-1} (X^T Y)$ 
27 def getBeta(train_x, train_y):
28     n = train_x.shape[0] #total of data points
29     p = train_x.shape[1] #total number of attributes
30
31     beta = np.zeros(p)
32     #=====#
33     # STRART YOUR CODE HERE #
34     #=====#
35     # 1. Calculate the transpose
36     # 2. first_term =  $(X^T X)^{-1}$ 
37     # 3. second_term =  $(X^T Y)$ 
38     # 4. calculate beta = first_term * second_term
39     train_x_transpose = np.transpose(train_x)
40     first_term = np.linalg.inv(np.matmul(train_x_transpose, train_x))
41     second_term = np.matmul(train_x_transpose, train_y)
42     beta = np.matmul(first_term, second_term)
43     #=====#
44     # END YOUR CODE HERE #
45     #=====#
46     return beta
47
48 # train_x and train_y are numpy arrays
49 # lr (learning rate) is a scalar
50 # function returns value of beta calculated using (1) batch gradient descent
51 def getBetaBatchGradient(train_x, train_y, lr, num_iter):
52     beta = np.random.rand(train_x.shape[1])
53
54     n = train_x.shape[0] #total of data points
55     p = train_x.shape[1] #total number of attributes
56
57     beta = np.random.rand(p)
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59     for iter in range(0, num_iter):
60         deriv = np.zeros(p)
61         for i in range(n):
62             #=====#
63             # STRART YOUR CODE HERE #
64             #=====#
65             x_i = train_x[i]
66             y_i = train_y[i]
67             x_i_transpose = np.transpose(x_i)
68             A = np.matmul(x_i_transpose, beta)
69             deriv += x_i * (A - y_i)
70             #=====#
71             #   END YOUR CODE HERE   #
72             #=====#
73         deriv = deriv / n
74         beta = beta - deriv.dot(lr)
75     return beta
76
77 # train_x and train_y are numpy arrays
78 # lr (learning rate) is a scalar
79 # function returns value of beta calculated using (2) stochastic gradient
80 # descent
81 def getBetaStochasticGradient(train_x, train_y, lr):
82     n = train_x.shape[0] #total of data points
83     p = train_x.shape[1] #total number of attributes
84
85     beta = np.random.rand(p)
86
87     epoch = 100;
88     for iter in range(epoch):
89         indices = list(range(n))
90         rd.shuffle(indices)
91         for i in range(n):
92             idx = indices[i]
93             #=====#
94             # STRART YOUR CODE HERE #
95             #=====#
96             y_i = train_y[idx]
97             x_i = train_x[idx]
98             x_i_transpose = np.transpose(x_i)
99             A = np.matmul(x_i_transpose, beta)
100             beta = beta + (lr * (y_i - A) * x_i)
101             #=====#
102             #   END YOUR CODE HERE   #
103             #=====#
104         return beta
105
106 # Linear Regression implementation
107 class LinearRegression(object):
108     # Initializes by reading data, setting hyper-parameters, and forming
109     # linear model
110     # Forms a linear model (learns the parameter) according to type of beta
111     # (0 - closed form, 1 - batch gradient, 2 - stochastic gradient)
112     # Performs z-score normalization if z_score is 1
113     def __init__(self, lr=0.005, num_iter=1000):
114         self.lr = lr
115         self.num_iter = num_iter
116         self.train_x = pd.DataFrame()

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116     self.test_x = pd.DataFrame()
117     self.test_y = pd.DataFrame()
118     self.algType = 0
119     self.isNormalized = 0
120
121     def load_data(self, train_file, test_file):
122         self.train_x, self.train_y = getDataframe(train_file)
123         self.test_x, self.test_y = getDataframe(test_file)
124
125     def normalize(self):
126         # Applies z-score normalization to the dataframe and returns a
normalized dataframe
127         self.isNormalized = 1
128         means = self.train_x.mean(0)
129         std = self.train_x.std(0)
130         self.train_x = (self.train_x - means).div(std)
131         self.test_x = (self.test_x - means).div(std)
132
133         # Gets the beta according to input
134     def train(self, algType):
135         self.algType = algType
136         newTrain_x = addAllOneColumn(self.train_x.values) #insert an all-one
column as the first column
137         print('Learning Algorithm Type: ', algType)
138         if(algType == '0'):
139             beta = getBeta(newTrain_x, self.train_y.values)
140             #print('Beta: ', beta)
141
142         elif(algType == '1'):
143             beta = getBetaBatchGradient(newTrain_x, self.train_y.values,
self.lr, self.num_iter)
144             #print('Beta: ', beta)
145         elif(algType == '2'):
146             self.lr = 0.0005 #lr to 0.0005 so that the beta does converge
147             beta = getBetaStochasticGradient(newTrain_x, self.train_y.values,
self.lr)
148             #print('Beta: ', beta)
149         else:
150             print('Incorrect beta_type! Usage: 0 - closed form solution, 1 -
batch gradient descent, 2 - stochastic gradient descent')
151
152         return beta
153
154     # Predicts the y values of all test points
155     # Outputs the predicted y values to the text file named "logistic-
regression-output_algType_isNormalized" inside "output" folder
156     # Computes MSE
157     def predict(self, x, beta):
158         newTest_x = addAllOneColumn(x)
159         self.predicted_y = newTest_x.dot(beta)
160         return self.predicted_y
161
162
163     # predicted_y and test_y are the predicted and actual y values
respectively as numpy arrays
164     # function prints the mean squared error value for the test dataset
165     def compute_mse(self, predicted_y, y):
166         mse = np.sum((predicted_y - y)**2)/predicted_y.shape[0]
167

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