
```

1 np.random.seed(17) #set seed for reproducibility purposes
2
3 x = np.arange(1000)
4
5 # yp = 3*x + 3 + 2*(np.random.poisson(3*x+3,100)-(3*x+3))
6 #generate some data with scatter following Poisson distribution
7 #with exp value = y from linear model, centered around 0
8 yp = 3*x + 3 + 30*(1-2*np.random.rand(1000))

```

```

1 theta0 = np.linspace(-5, 5, 200)
2 theta1 = np.linspace(-5, 5, 200)
3
4 mse = np.empty((200,200))
5 mae = np.empty((200,200))
6 mape = np.empty((200,200))
7 hbloss = np.empty((200, 200))
8
9 delta = np.std(yp)
10 # delta=0.5
11
12 for i,t0 in enumerate(theta0):
13     for j,t1 in enumerate(theta1):
14         yactual=t0 + t1*x
15         mse[i,j] = np.sum((yactual - yp)**2)/len(yp) #MSE formula
16         mae[i,j] = np.sum(np.abs((yactual - yp)))/len(yp) #MAE formula
17         mape[i,j] = 100/len(yp)*np.sum((yactual- yp)/yactual) #MAPE formula
18         condition = delta > np.abs(yactual - yp)
19         hbloss[i, j] = np.where(condition, ((yactual - yp) ** 2) / 2, delta * np.abs(
                yactual - yp) - delta * (1 / 2) * delta).mean() #huberloss formula
20
21 mse_ind= np.unravel_index(mse.argmin(),mse.shape)
22 intercept1=theta0[mse_ind[0]]
23 slope1 = np.abs(theta1[mse_ind[1]])
24 print('MSE', "intercept : ",intercept1,"slope : ",slope1)
25
26 mae_ind= np.unravel_index(mae.argmin(),mae.shape)
27 intercept2=theta0[mae_ind[0]]
28 slope2= np.abs(theta1[mae_ind[1]])
29 print('MAE', "intercept : ",intercept2,"slope : ",slope2)
30
31 mape_ind= np.unravel_index(mape.argmin(),mape.shape)
32 intercept3=theta0[mape_ind[0]]
33 slope3 = np.abs(theta1[mape_ind[1]])
34 print('MAPE', "intercept : ", intercept3, "slope : ", slope3)
35
36 hub_ind= np.unravel_index(hbloss.argmin(), hbloss.shape)
37 intercept4= theta0[hub_ind[0]]
38 slope4 = np.abs(theta1[hub_ind[1]])
39 print('Huberloss', "intercept : ", intercept4, "slope : ", slope4)

```

Output:

```

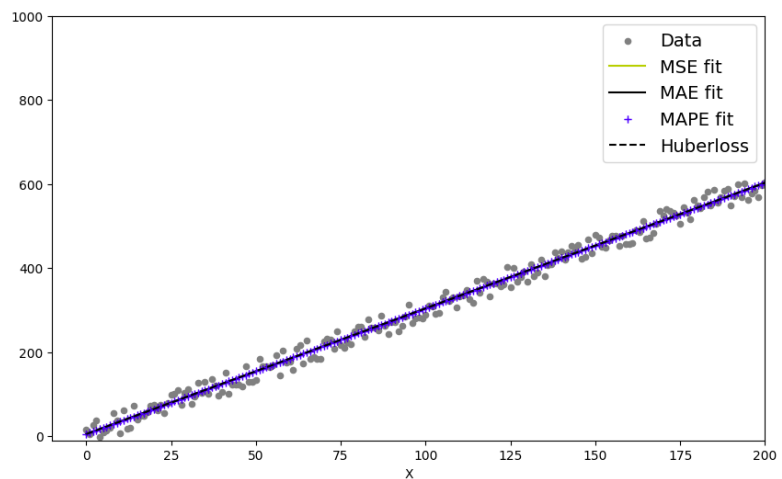
mape1, j1 = 100/len(yp)/np.sum(yabs_err_yp/yabs_err_yp)/mae1
MSE intercept : 5.0 slope : 2.9899497487437188
MAE intercept : 5.0 slope : 2.9899497487437188
MAPE intercept : 5.0 slope : 2.9899497487437188
Huberloss intercept : 5.0 slope : 2.9899497487437188

```

```

1 plt.figure(figsize = (10,6))
2 plt.scatter(x,yp, s = 20, c = 'gray', label = 'Data')
3
4 plt.plot(x, slope1*x + intercept1, c = 'y', label = 'MSE fit')
5
6 plt.plot(x, slope2*x + intercept2, c = 'k', label = 'MAE fit')
7
8 plt.plot(x, slope3*x + intercept3, '+' ,c = 'b', label = 'MAPE fit')
9
10 plt.plot(x, slope4*x + intercept4, '--',c = 'k', label = 'Huberloss')
11
12 # plt.plot(x, 3*x + 3, c = 'r', label = 'True regression line')
13
14 plt.legend(fontsize = 14)
15 plt.xlabel('X')
16 plt.ylabel('Y')
17 plt.xlim(-10,200)
18 plt.ylim(-10,1000)

```



Thank you !
 -Amar Raj Ghimire
 March 7, 2024