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1  #!/usr/bin/env python3
2  # -*- coding: utf-8 -*-
3  """
4  Example 2.4
5  Ridge Regression
6  Machine Learning for Engineering Problem Solving
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8  """
9
10 import IPython as IP
11 IP.get_ipython().run_line_magic('reset', '-sf')
12
13 import numpy as np
14 import matplotlib.pyplot as plt
15 import sklearn as sk
16 from sklearn import linear_model
17 from sklearn import pipeline
18
19 plt.close('all')
20
21 ### build the data sets
22 m = 20
23 X = 6 * np.random.rand(m, 1) - 3
24 Y = 0.5 * X**2 + X + 2 + np.random.randn(m, 1)
25
26 X_model = np.linspace(-3,3,num=1000)
27 X_model = np.expand_dims(X_model,axis=1)
28
29
30 ### Perform Ridge Regression
31
32 # plot the data
33 plt.figure()
34 plt.grid(True)
35 plt.scatter(X,Y,color='gray')
36 plt.xlabel('x')
37 plt.ylabel('y')
38
39 # build and plot a linear model
40 model_linear = sk.linear_model.Ridge(alpha=100, solver="cholesky")
41 model_linear.fit(X, Y)
42 y_model_linear = model_linear.predict(X_model)
43 plt.plot(X_model,y_model_linear,'-',label='linear model')
44
45 # build and plot a polynomial model
46 model_poly = sk.pipeline.make_pipeline(sk.preprocessing.PolynomialFeatures(10),
47                                       sk.linear_model.Ridge(alpha=100, solver="cholesky"))
48 model_poly.fit(X, Y)
49 y_model_poly = model_poly.predict(X_model)
50 plt.plot(X_model,y_model_poly,'-',label='polynomial model')
51
52 plt.legend()
53
54
55
56
57
58

```