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1  #!/usr/bin/env python3
2  # -*- coding: utf-8 -*-
3  """
4  Example 2.2
5  Polynomial 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 scipy as sp
15 import matplotlib as mpl
16 import matplotlib.pyplot as plt
17 import sklearn as sk
18 from sklearn import linear_model
19
20 plt.close('all')
21
22 %% build the data sets
23 np.random.seed(2) # 2 and 6 are pretty good
24 m = 100
25 X = 6 * np.random.rand(m,1) - 3
26 Y = 0.5 * X**2 + X + 2 + np.random.randn(m,1)
27
28 # plot the data
29 plt.figure()
30 plt.grid(True)
31 plt.scatter(X,Y)
32 plt.xlabel('x')
33 plt.ylabel('y')
34
35 %% perform polynomial regression
36
37 # generate x^2 as we use the model y = a*x^2 + b*x + c
38 X_poly_manual = np.hstack((X,X**2))
39
40 # or use the code as this does lots of features for multi-feature data sets.
41 poly_features = sk.preprocessing.PolynomialFeatures(degree=2, include_bias=False)
42 X_poly_sk = poly_features.fit_transform(X)
43
44 # they do do same thing as shown below, so select one to carry forward.
45 print(X_poly_manual == X_poly_sk)
46 X_poly = X_poly_manual
47
48 # In essence, we now have two data sets. We can plot that here
49 plt.figure()
50 plt.grid(True)
51 plt.scatter(X_poly[:,0],Y,label = 'data for x')
52 plt.scatter(X_poly[:,1],Y,marker='s',label = 'data for $x^2$')
53 plt.legend()
54 plt.xlabel('x')
55 plt.ylabel('y')
56
57 # and fit linear models to these data sets
58 model = sk.linear_model.LinearRegression() # Select a linear model
59 model.fit(X_poly,Y) # Train the model
60 X_model_1 = np.linspace(-3,3)
61 X_model_2 = np.linspace(0,9)
62
63 # the model parameters are:
64 model_coefficients = model.coef_
65 model_intercept = model.intercept_
66 print(model_coefficients)
67 print(model_intercept)

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68
69 Y_X1 = model_coefficients[0][0]*X_model_1 + model_intercept
70 Y_X2 = model_coefficients[0][1]*X_model_2 + model_intercept
71
72 # now if we plot the linear models on the extended set of features.
73 plt.figure()
74 plt.grid(True)
75 plt.scatter(X_poly[:,0],Y,label = 'data for x')
76 plt.scatter(X_poly[:,1],Y,marker='s',label = 'data for $x^2$')
77 plt.plot(X_model_1,Y_X1,'--',label='linear fit $x$')
78 plt.plot(X_model_2,Y_X2,':',label='linear fit for $x^2$',)
79 plt.legend()
80 plt.xlabel('x')
81 plt.ylabel('y')
82 plt.savefig('example_6_fig_1',dpi=300)
83
84 # now that we have a parameter for x and x^2, these can be recombined into a single
85 # model,  $y = x^2*a + x*b + c$ .
86 Y_polynomial = model_coefficients[0][1]*X_model_1**2 + model_coefficients[0][0]*\
87     X_model_1 + model_intercept
88
89 plt.figure()
90 plt.grid(True)
91 plt.scatter(X,Y,label='data')
92 plt.plot(X_model_1,Y_polynomial,'r--',label='polynomial fit')
93 plt.xlabel('x')
94 plt.ylabel('y')
95 plt.legend()
96 plt.savefig('example_6_fig_2',dpi=300)
97
98
99
100
101

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