Linear Regression and Test-Driven Development

Applied Machine Learning in Engineering - Exercise 01

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This exercise will teach the Python implementation of basic linear regression applied to a small automotive engineering dataset. Furthermore, the test-driven software development paradigm is covered.

Linear Regression

Implement a function lin_regress() that solves a linear scalar regression problem and returns the model parameters θ_0 and θ_1 .

- (a) Use numpy to implement the normal form and solve for the model coefficients
- (b) Test your implementation by passing the vectors x=np.arange(0, 10, 1) and a synthetic prediction vector y_hat=x+0.1*np.random.randn(10) to your function, receiving the coefficients, and plotting the results using a scatter plot, such as plt.scatter(x, y_hat).

Use $plt.plot(x, theta_0+theta_1 * x, color='red')$ to show the resulting fit.

Case study: Rolling resistance estimation

Estimate the effective rolling resistance factor of a car from measurements of vehicle speed v and engine power $P_{\rm engine}$. The underlying equations for the wind's force $F_{\rm wind}$, the rolling resistance force $F_{\rm roll}$, and the resulting power P are given in the following

$$F_{\text{wind}} = c_{\text{w}} A \frac{\rho_{\text{air}} v_{\text{rel}}^2}{2}$$

$$F_{\text{roll}} = c_{\text{R}} M g \cos{(\alpha)}$$

$$P = v \cdot F$$
(1)

where the known parameters are $c_{\rm w}=0.4$, face area $A=1.5\,{\rm m}^2$, air density $\rho_{\rm air}=1.2\,{\rm kg/m}^3$, gravity $g=9.81{\rm m/s}^2$ and the vehicle's mass $M=2400\,{\rm kg}$.

- (a) Read the data file using data = $np.genfromtxt("driving_data.csv", delimiter=",")$, where the first column is the velocity (in m/s), and the second column carries the instantaneous engine power (in W).
- (b) Re-formulate the problem such that the rolling resistance can be read from a linear fit to the existing data
- (c) Report your estimate of the rolling resistance value $c_{\rm R}$ and check if your result is plausible.

Test-Driven Development

Red phase

Implement the R^2 error metric for computing the distance between a ground truth vector $\mathbf{y} \in \mathbb{R}^d$ and a predicted vector $\hat{\mathbf{y}} \in \mathbb{R}^d$. Use test-driven development for the implementation, i.e. first write tests and then implement the actual distance metrics.

- (a) Define empty Python function r2_dist(x, y) in a Python file dist_metrics.py. Use typehints to ease readability of your code. Employ numpy.ndarray for representing x and y.
- (b) Create a unittesting script test_dist_metrics.py and customize the template code provided as a separate file in unittest_template.py.
- (c) Define a case object Test_r2_dist and write methods test_exact_dist(), test_zero_dist(), test_dimensionality test_data_type() for each class using the methods assertAlmostEqual(), assertEqual(), assertRaises(). Refer to https://docs.python.org/3/library/unittest.html for more details. Think of reasonable test cases that you want to check.
- (d) Ensure that all tests fail (Python however should not raise any syntax error!), e.g. by returning a negative dummy value.

Green phase

- (a) Implement the actual code for the distance metric using trivial indexing and looping over entries of the arrays x and y. Use only the operator **2 for squaring a number and the Numpy methods numpy.sum() and numpy.sqrt(). Test that the numeric tests are passed.
- (b) Implement a dimensionality check for the inputs x and y, and raise a TypeError if wrong types or wrong dimensions are supplied to the distance functions. Make use of numpy.shape, numpy.ndim and type() methods.
- (c) Ensure that all tests are passed.

Refactoring phase

- (a) Review your code and refactor. Discuss with your neighbor. Put in comments and docstrings.
- (b) Check that all tests are still passed.

Evaluate

Compute the R^2 value of your fit. Potentially validate using the scikit-learn library.