

Q1. Implement linear regression (LR) approach using batch gradient descent (BGD), stochastic gradient descent (SGD), and mini-batch gradient descent (MBGD) algorithms. Show the cost-function vs. epoch plots for LR with BGD, LR with SGD, and LR with MBGD models. Show the contour plots for cost function vs. w_1 vs. w_2 evaluated using LR with BGD, LR with SGD, and LR with MBGD models. For Q1, the data-q1.xlsx file must be used. The data q1.xlsx file contains two inputs and one output. You can consider w_1 and w_2 are the weight values of features.

```
import pandas as pd
import math
import numpy as np
import matplotlib.pyplot as plt
```

```
# Import data
from google.colab import drive
drive.mount("/content/gdrive")
```

📁 Mounted at /content/gdrive

```
%cd /content/gdrive/My Drive/NNFL/Assignment1

/content/gdrive/My Drive/NNFL/Assignment1
```

```
# function for normalising data
def norm(data):
    norm_data = data
    mean = np.mean(data)
    std = np.std(data)
    norm_data = (norm_data-mean)/std
    return norm_data
```

```
# function for defining the hypothesis
def hypothesis(X, wt):
    # print(X.shape)
    # print(wt.T.shape)
    hyp = np.dot(X, wt.T)
    # print(hyp)
    return hyp
```

```
# defining the cost function
def costfunction(hyp, y):
    J = (0.5/len(y))*(np.sum(hyp - y)**2)
    return J
```

```
def bgd(alpha, iters, X, y, wt):
    cost_history = np.zeros(iters)
    wt_history = np.zeros((iters, 2))
```

```

for i in range(iters):
    hyp = hypothesis(X, wt)
    wt = wt - (alpha/len(y))*np.dot(hyp - y, X)
    cost_history[i] = costfunction(hyp, y)
    wt_history[i] = wt[1:3]
return cost_history, wt, wt_history

def sgd(alpha, iters, X, y, wt):
    cost_history = np.zeros(iters)
    wt_history = np.zeros((iters, 3))
    for i in range(iters):
        rand_ind = np.random.randint(len(y))
        X_ind = X[rand_ind:rand_ind + 1]
        # print(X_ind.shape)
        y_ind = y[rand_ind:rand_ind + 1]
        # print(y_ind.shape)
        hyp = hypothesis(X_ind, wt)
        # wt = wt - (alpha/len(y))*np.dot(hyp - y_ind, X_ind)
        wt = wt - (alpha/len(y)) * (X_ind.T.dot(X_ind.dot(wt) - y_ind))
        cost_history[i] = costfunction(hyp, y_ind)
        wt_history[i] = wt
    return cost_history, wt, wt_history

def mbgd(alpha, iters, X, y, wt, batch_size):
    cost_history = np.zeros(iters)
    wt_history = np.zeros((iters, 2))
    for i in range(iters):
        rand_ind = np.random.randint(len(y))
        X_batch = X[rand_ind:rand_ind + batch_size]
        y_batch = y[rand_ind:rand_ind + batch_size]
        hyp = hypothesis(X_batch, wt)
        wt = wt - (alpha/len(y))*np.dot(hyp-y_batch, X_batch)
        wt_history[i] = wt[1:3]
        cost_history[i] = costfunction(hyp, y_batch)
    return cost_history, wt, wt_history

# extracting the data and separating
data = pd.read_excel("data_q1.xlsx")
data = np.asarray(data)
data = norm(data)

# splitting the data into input and output
X = data[:, [0,-2]] #input
y = data[:, -1] #output
# print(y.shape)
m = X.shape[0]
# print(X, y, data)

# defining X and weights for processing
preprocess = np.ones([m,1])
X = np.append(preprocess, X, 1)
wt = np.random.rand(X.shape[1])

```

```

# nyp = nypotnesis(x, wt)
# print(hyp)
# J = costfunction(hyp, y)
# print(costfn)

# defining hyperparameters
alpha = 0.005
iters = 500
batch = 30

# BGD results
J_bgd, wt_bgd, wt_bgd_history = bgd(alpha, iters, X, y, wt)
print(wt_bgd)
plt.plot(range(iters), J_bgd)
plt.show()

# fig = plt.figure()
ax = plt.axes(projection='3d')
x_axis = wt_bgd_history[:,0]
y_axis = wt_bgd_history[:,1]
z_axis = J_bgd
ax.plot3D(x_axis, y_axis, z_axis)
# fig.show()
plt.show()

# fig, ax = plt.subplots(1,1)
# X,Y=np.meshgrid(x_axis,y_axis)
# Z = np.concatenate((x_axis,y_axis),axis=0)
# contour= plt.contourf(X, Y, Z)
# plt.show()

# SGD results
alpha = 1
iters = 700
J_sgd, wt_sgd, wt_sgd_history = sgd(alpha, iters, X, y, wt)
plt.plot(range(iters), J_sgd)
plt.show()

ax = plt.axes(projection='3d')
x_axis = wt_sgd_history[:,1]
y_axis = wt_sgd_history[:,2]
z_axis = J_sgd
ax.plot3D(x_axis, y_axis, z_axis)
plt.show()

# mbgd results
alpha = 0.1
iters = 1000
J_mbgd, wt_mbgd, wt_mbgd_history = mbgd(alpha, iters, X, y, wt, batch)
plt.plot(range(iters), J_mbgd)
plt.show()

ax = plt.axes(projection='3d')
x_axis = wt_mbgd_history[:,0]
y_axis = wt_mbgd_history[:,1]
z_axis = J_mbgd
ax.plot3D(x_axis, y_axis, z_axis)
plt.show()

```

```
z_axis = J_mogd  
ax.plot3D(x_axis, y_axis, z_axis)  
plt.show()
```

`[-0.75113891 0.15053991 -0.1118954]`

