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#!/usr/bin/env python
# coding: utf-8

# Import Numpy & PyTorch
import torch
import numpy as np
import matplotlib.pyplot as plt
import logging, sys

import torch.nn as nn
from torch.utils.data import TensorDataset, DataLoader

# Import nn.functional
import torch.nn.functional as F

# class LogFile(object):
#     """File-like object to log text using the `logging` module."""

#     def __init__(self, name=None):
#         self.logger = logging.getLogger(name)

#     def write(self, msg, level=logging.INFO):
#         self.logger.log(level, msg)

#     def flush(self):
#         for handler in self.logger.handlers:
#             handler.flush()

# logging.basicConfig(filename = "Linear Regression Exercise.log")

# # Redirect stdout and stderr
# sys.stdout = LogFile('stdout')
# sys.stderr = LogFile('stderr')

# Define the data
T = np.array([1,1])
T = T.reshape(2,1)
n = 100

# Define loss function
def mse(t1, t2):
    diff = t1 - t2
    return torch.sum(diff * diff) / diff.numel()

# Define model 1 (manual)

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def model(x):
    return x@w.t()

# Define a utility function to train the model
def fit(num_epochs, model, loss_fn, opt, inputs):
    for epoch in range(num_epochs):
        for xb,yb in train_dl:
            # Generate predictions
            pred = model(xb)
            loss = loss_fn(pred, yb)
            # Perform gradient descent
            loss.backward()
            opt.step()
            opt.zero_grad()
    return model(inputs)

class SimpleNet(nn.Module):
    # Initialize the layers
    def __init__(self):
        super().__init__()
        self.linear1 = nn.Linear(2, 2)
        self.act1 = nn.ReLU() # Activation function
        self.linear2 = nn.Linear(2, 1)

    # Perform the computation
    def forward(self, x):
        x = self.linear1(x)
        x = self.act1(x)
        x = self.linear2(x)
        return x

# Define model 2 (PyTorch)
model2 = nn.Linear(2, 1)
opt_2 = torch.optim.SGD(model2.parameters(), lr=.001)
loss_fn = F.mse_loss
#loss = loss_fn(model2(inputs), targets)

# Define model 3 (Neural Network)
model3 = SimpleNet()
opt_n = torch.optim.SGD(model3.parameters(), .001)
loss_fn = F.mse_loss

error_closed_sum = 0
error_1grad_sum = 0
error_2grad_sum = 0

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error_network_sum = 0

# Set number of iterations
N = 10
for j in range(N):
    # Define Data
    X = 10 * np.random.rand(n,1)
    b = np.ones_like(X)
    X1 = np.hstack((b,X))
    X1_d = X1.astype(np.float32)
    F1 = np.dot(X1, T)
    eps = np.random.randn(n,1)
    Y1 = F1 + eps
    Y1_d = Y1.astype(np.float32)

    # Define PyTorch tensors
    X_tens = torch.tensor(X)
    X1_tens = torch.tensor(X1)
    #X1_tens = x
    X1_d_tens = torch.from_numpy(X1_d)
    F1_tens = torch.from_numpy(F1)
    Y1_tens = torch.from_numpy(Y1)
    Y2_d_tens = torch.from_numpy(Y1_d)
    #Y1_tens = y

    # Define model inputs and targets and initialize weights and bias
    #inputs_d = X1_d_tens
    inputs = X1_d_tens
    inputs2 = X1_tens
    targets = Y1_tens
    targets2 = Y2_d_tens
    w = torch.randn(1,2, requires_grad=True)

    train_ds = TensorDataset(inputs, targets2)

    # Define data loader
    batch_size = 5
    train_dl = DataLoader(train_ds, batch_size, shuffle=True)
    # Closed form
    h = X1.transpose() @ X1
    h_inv = np.linalg.inv(h)
    p = np.dot(X1.transpose(), Y1)
    theta_closed = h_inv @ p
    y1_closed = np.dot(X1, theta_closed)
    error_closed_sum +=
np.sqrt(1/n*np.dot((F1-y1_closed).transpose(),(F1-y1_closed)))

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#Train model for 100 epochs
# Iterate and modify via gradient decent
for i in range(100):
    preds = model(inputs)
    loss = mse(preds, targets)
    loss.backward()
    with torch.no_grad():
        w -= w.grad * .001
        w.grad.zero_()
    y1_grad = preds
    error_1grad_sum +=
np.sqrt(1/n*np.dot((F1-y1_grad.detach().numpy()).transpose(),(F1-y1_grad.detach().numpy()))))

    # Train the model 2 for 100 epochs
    y2_grad = fit(100, model2, loss_fn, opt_2, inputs)
    error_2grad_sum +=
np.sqrt(1/n*np.dot((F1-y2_grad.detach().numpy()).transpose(),(F1-y2_grad.detach().numpy()))))

    # Train model 3 for 100 epochs
    y3_network = fit(100, model3, loss_fn, opt_n, inputs)
    error_network_sum +=
np.sqrt(1/n*np.dot((F1-y3_network.detach().numpy()).transpose(),(F1-y3_network.detach().numpy()))))

# Calculate average error
error_closed = error_closed_sum / N
error_1grad = error_1grad_sum / N
error_2grad = error_2grad_sum / N
error_network = error_network_sum / N

print('Average Matrix inverion solution error = ',error_closed)
print('Average Manual model solution error = ',error_1grad)
print('Average Pytorch model solution error = ',error_2grad)
print('Average Single layer neural network solution error = ',error_network)

# Plot data points
fig, bx = plt.subplots()
bx.scatter(X,Y1)
bx.plot(X,y1_closed, color='k')
bx.plot(X,y1_grad.detach().numpy(), color='g')
bx.plot(X,y2_grad.detach().numpy(), color='c')
bx.plot(X,y3_network.detach().numpy(), color='m')
bx.plot(X,F1, color='r')
plt.xlabel("X")
plt.ylabel("Y")
plt.title("Linear Regression")
bx.legend(['Matrix Inversion', 'Manual Model', 'PyTorch Model', 'Single Layer Neural

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Net', 'True', 'Data'])  
plt.show
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plt.savefig('Comparison plot.pdf')
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