

Part 3:

t = 10;

te = 1000;

repeats = 100;

%define parameters: u, sigma, lambda, featurefun

n = 2;

u = [0; ones(n-1,1)]; % target weights

sigma = 0.1; % noise level

lambda = 0.005; % regularization parameter

featurefun = @(X)quadfeatures(X);

%generate test data: Xtest and ytest

Xtest = [ones(te,1) rand(te, n-1)]; % training patterns

ytest = (Xtest\*u).^2 + randn(te,1)\*sigma; % target values

for r = 1:repeats

    %generate training data: X and y

        X = [ones(t,1) rand(t, n-1)]; % training patterns

        y = (X\*u).^2 + randn(t,1)\*sigma; % target values

        w1 = fitlin(y,X)

        w2 = fitlinreg(y,X,lambda)

        w3 = fitgenreg(y,X,lambda,featurefun)

        yhat\_train1 = X\*w1

        yhat\_train2 = X\*w2

        yhat\_train3 = predictgen(w3,X,featurefun)

        err\_train1(r) = (y - yhat\_train1)\*(y - yhat\_train1)/t

        err\_train2(r) = (y - yhat\_train2)\*(y - yhat\_train2)/t

        err\_train3(r) = (y - yhat\_train3)\*(y - yhat\_train3)/t

        yhat\_test1 = Xtest\*w1

        yhat\_test2 = Xtest\*w2

        yhat\_test3 = predictgen(w3,Xtest,featurefun)

        err\_test1(r) = (ytest - yhat\_test1)\*(ytest - yhat\_test1)/te;

        err\_test2(r) = (ytest - yhat\_test2)\*(ytest - yhat\_test2)/te;

        err\_test3(r) = (ytest - yhat\_test3)\*(ytest - yhat\_test3)/te;

end

```
average_train_error1 = mean(err_train1)
average_train_error2 = mean(err_train2)
average_train_error3 = mean(err_train3)
std_train_error1 = std(err_train1)/sqrt(repeats)
std_train_error2 = std(err_train2)/sqrt(repeats)
std_train_error3 = std(err_train3)/sqrt(repeats)
```

```
average_test_error1 = mean(err_test1)
average_test_error2 = mean(err_test2)
average_test_error3 = mean(err_test3)
std_test_error1 = std(err_test1)/sqrt(repeats)
std_test_error2 = std(err_test2)/sqrt(repeats)
std_test_error3 = std(err_test3)/sqrt(repeats)
```

```
average_train_error1 =0.0119
average_train_error2 =0.0119
average_train_error3 =0.0072
std_train_error1 = 6.0272e-04
std_train_error2 = 6.0266e-04
std_train_error3 = 3.8441e-04
average_test_error1 =0.0199
average_test_error2 =0.0197
average_test_error3 =0.0147
std_test_error1 = 7.2153e-04
std_test_error2 = 6.9403e-04
std_test_error3 = 7.1646e-04
```

Part 6:

```
%load data1.mat;
featurefun = @(X)quadfeatures(X);
kernelfun1 = @(X1,X2)quadkernel(X1,X2);
kernelfun2 = @(X1,X2)gausskernel(X1,X2,50);
```

```
ww1 = fitlin(y,X);
ww2 = fitlinreg(y,X,25);
ww3 = fitgenreg(y,X,1e5,featurefun);
aa1 = fitdualgenreg(y,X,1e5,kernelfun1);
aa2 = fitdualgenreg(y,X,5e-3,kernelfun2);
```

```
yhat_train1 = X*ww1;
```

```
yhat_train2 = X*ww2;  
yhat_train3 = predictgen(ww3,X,featurefun);  
yhat_train4 = predictdualgen(aa1,X,X,kernelfun1);  
yhat_train5 = predictdualgen(aa2,X,X,kernelfun2);
```

```
err_train1 = (y - yhat_train1)*(y - yhat_train1)/67  
err_train2 = (y - yhat_train2)*(y - yhat_train2)/67  
err_train3 = (y - yhat_train3)*(y - yhat_train3)/67  
err_train4 = (y - yhat_train4)*(y - yhat_train4)/67  
err_train5 = (y - yhat_train5)*(y - yhat_train5)/67
```

```
yhat_test1 = Xtest*ww1;  
yhat_test2 = Xtest*ww2;  
yhat_test3 = predictgen(ww3,Xtest,featurefun);  
yhat_test4 = predictdualgen(aa1,Xtest,X,kernelfun1);  
yhat_test5 = predictdualgen(aa2,Xtest,X,kernelfun2);
```

```
err_test1 = (ytest - yhat_test1)*(ytest - yhat_test1)/30  
err_test2 = (ytest - yhat_test2)*(ytest - yhat_test2)/30  
err_test3 = (ytest - yhat_test3)*(ytest - yhat_test3)/30  
err_test4 = (ytest - yhat_test4)*(ytest - yhat_test4)/30  
err_test5 = (ytest - yhat_test5)*(ytest - yhat_test5)/30
```

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```
err_train1 =0.6832  
err_train2 =0.7304  
err_train3 =0.6947  
err_train4 =0.6947  
err_train5 =0.6033  
err_test1 =0.8104  
err_test2 =0.7344  
err_test3 =0.7411  
err_test4 =0.7411  
err_test5 = 0.7981
```

--5th function best for training data

--2nd function best for testing data

--The overall best function is the 5th one (fitdualgenreg(y,X,5e-3,kernelfun2);) because the overall error between the average of the training and testing data is the smallest among the other functions and is also more accurate with a larger set of data than the others.