

# gradientDescent

September 29, 2021

```
[ ]: # import modules
import numpy
import pandas
from IPython.display import display
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```
[ ]: # read data
myData = pandas.read_csv("ques1Data.csv")
myData2 = pandas.read_csv("ques1Data.csv")

display(myData)
```

	Y	squareFeet
0	245	1400
1	312	1600
2	279	1700
3	308	1875
4	199	1100
5	219	1550
6	405	2350
7	324	2450
8	319	1425
9	255	1700

```
[ ]: # normalize data using min max normalization
for columnName, columnData in myData.iteritems():
    maxI = max(columnData)
    minI = min(columnData)

    tempList = []

    for j in range(len(columnData)):
        xStar = ( ((columnData[j] - minI) / (maxI - minI)) * (1 - 0) ) + 0
        tempList.append(xStar)

    myData[columnName] = tempList

display(myData)
```

	Y	squareFeet
0	0.223301	0.222222
1	0.548544	0.370370
2	0.388350	0.444444
3	0.529126	0.574074
4	0.000000	0.000000
5	0.097087	0.333333
6	1.000000	0.925926
7	0.606796	1.000000
8	0.582524	0.240741
9	0.271845	0.444444

```
[ ]: # convert the X to matrix
# [
#      1 X11      X1k
#      1 X21      X2k
#      1 X22      X3k

#      1 Xn1      Xnk
# ]

xMat = []

for i in myData.index:
    templist = [1]

    for j in myData.iloc[i][1:]:
        templist.append(j)

    xMat.append(templist)

xMat = numpy.array(xMat)

display(xMat)
```

```
array([[1.          , 0.22222222],
       [1.          , 0.37037037],
       [1.          , 0.44444444],
       [1.          , 0.57407407],
       [1.          , 0.          ],
       [1.          , 0.33333333],
       [1.          , 0.92592593],
       [1.          , 1.          ],
       [1.          , 0.24074074],
       [1.          , 0.44444444]])
```

```
[ ]: # number of beta's
kValue = len(xMat[0])

print(kValue)

# number of rows in data
nValue = len(xMat)

print(nValue)

# y vector
y = numpy.array(myData["Y"])

display(y)
```

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```
array([0.22330097, 0.54854369, 0.38834951, 0.52912621, 0.
       0.09708738, 1.          , 0.60679612, 0.58252427, 0.27184466])
```

```
[ ]: # iterate over and change value of bk's
# as
# tempj = bj - aplha * [( 1 / n ) * submission of from i=1 to n(( b0 + b1*xi1_
→ + b2*xi2          + bk*xi_k - yi ) * xij)]
# bj = tempj

alpha = 0.01

# max iterations to find the beta
maxIteration = 50000

# accuracy of beta needed
betaErrorTolerance = 10

# init bk's as zero
# init tempk's as zero
betaKs = [0 for _ in range(kValue)]
tempKs = [0 for _ in range(kValue)]
slopeKs = [0 for _ in range(kValue)]

for iteration in range(maxIteration):

    breakLoop = False

    for j in range(kValue):
```

```

slope = 1 / nValue
submission = 0
k = 1

for i in range(nValue):
    innerSubmission = betaKs[0]

    for k in range(1 , kValue):
        innerSubmission = innerSubmission + (betaKs[k] * xMat[i][k])

    innerSubmission = innerSubmission - y[i]

    innerSubmission = innerSubmission * xMat[i][j]

    submission = submission + innerSubmission

slope = submission * slope

tempKs[j] = betaKs[j] - (alpha * slope)

slopeKs[j] = slope

for a,b in zip(betaKs , tempKs):
    if(round(a , betaErrorTolerance) == round(b , betaErrorTolerance)):
        breakLoop = True
    else:
        breakLoop = False

if(breakLoop):
    print("break on" , iteration)
    break

# assign bj = tempj
for j in range(kValue):
    betaKs[j] = tempKs[j]

print(betaKs)

```

```

break on 21544
[0.09705269439985972, 0.7193515431506073]

```

```

[ ]: # function to scale back the ypredicted using normalized x vector
def scaleBackYPredicted(originalY , ypredicted):

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maxOriginalY = max(originalY)
minOriginalY = min(originalY)

tempList = []

for j in range(len(ypredicted)):
    yScaled = ( ((ypredicted[j] - 0) / (1 - 0)) * (maxOriginalY -
→minOriginalY) ) + minOriginalY
    tempList.append(yScaled)

return tempList

# function to predict y based on new x input
# x is the new input to predict y
# x must be a data frame type
def hypothesisFunction(beta , x):

    x = numpy.array(x)

    # y = b0 + b1*x1 + b2*x2 + ... + bk*xk

    yPredicted = beta[0]

    for i in range(1 , len(beta)):
        yPredicted = yPredicted + ( beta[i] * x[i-1] )

    return yPredicted

```

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[ ]: # function to normalize the new test data based on original data
# here original data min max are used to normalize the data
def returnNormalisedTestData(originalData , testData):

    for columnName, columnData in testData.iteritems():

        maxI = max(originalData[columnName])
        minI = min(originalData[columnName])

        tempList = []

        for j in range(len(columnData)):
            xStar = ( ((columnData[j] - minI) / (maxI - minI)) * (1 - 0) ) + 0
            tempList.append(xStar)

        testData[columnName] = tempList

```

```
return testData
```

```
[ ]: # test data
testData = [[[3000]] , [[2000]] , [[1500]]]

testData = pandas.DataFrame([[3000] , [2000] , [1500]] , columns =
    ↳["squareFeet"])

display(testData)

# normalize testData
testDataNormal = returnNormalisedTestData(myData2 , testData)

display(testData)

# predict y based on new data
yPredicted = []

for i in testDataNormal.index:
    yPredicted.append(hypothesisFunction(betaKs , testDataNormal.iloc[i]))

display(yPredicted)

# scale up y
yPredicted = scaleBackYPredicted(myData2["Y"] , yPredicted)

for i in range(len(yPredicted)):
    print("price for plot {} = {}".format(testData.iloc[i].tolist() ,
    ↳yPredicted[i]))
```

```
squareFeet
0      3000
1      2000
2      1500
```

```
squareFeet
0    1.407407
1    0.666667
2    0.296296
```

```
[1.1094733847599738, 0.576620389833598, 0.31019389237041006]
```

```
price for plot [1.4074074074074074] = 427.55151726055465
price for plot [0.6666666666666666] = 317.7838003057212
price for plot [0.2962962962962963] = 262.89994182830446
```