Untitled about:srcdoc

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In [7]: X rescaled=(X-X.mean(axis=0))/(X.std(axis=0)) #this scales it so that t
        he mean is 1 and std is 1
In [6]: def RBF(X train, X predict, gamma=0.1):
            K=np.zeros((X train.shape[0], X predict.shape[0]))
            for i in range(K.shape[0]):
                for j in range(K.shape[1]):
                    K[i,j]=np.exp(-gamma*(np.linalg.norm(X predict[j]-X train
        [i]))**2)
            return K
             #define an rbf kernel yourself
        K 10th=RBF(X 10th, X 10th) #then train it with the x every 10 data
In [ ]: | y_10th=y[::10]
        #doing the classic linear regression using linear algebra
        #create the model on the training data
        A=np.dot(K 10th.T,K 10th)
        b=np.dot(K 10th.T,y 10th)
        w=np.linalg.solve(A,b)
        #now test it with the testing set
        K all=RBF(X 10th, X rescaled)
        yhat=np.dot(w,K all)
        MAE=np.mean(np.abs(y-yhat))
        print('MAE = {}'.format(MAE))
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