

```
In [2]: 1 import numpy as np
        2 import matplotlib.pyplot as plt
```

```
In [100]: 1 def kernel(point,X,k):
        2     m = X.shape[0]
        3     wt = np.mat(np.eye(m))
        4     for j in range(m):
        5         diff = np.mat(point - X[j])
        6         wt[j,j] = np.exp(diff*diff.T/(-2.0*k**2))
        7     return wt
```

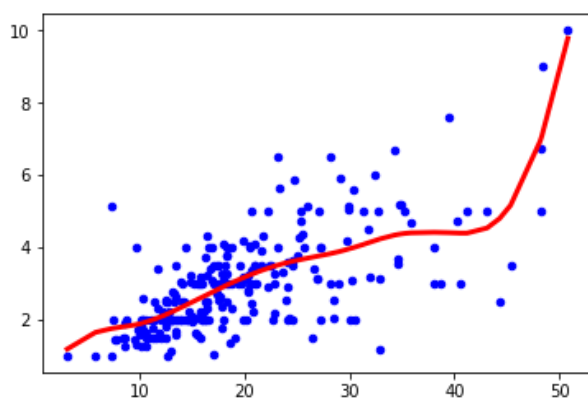
```
In [124]: 1 def local_weight(point,X,y,k):
        2     wei = kernel(point,X,k)
        3     W = (X.T*(wei*X)).I*(X.T*(wei*y))
        4     return W
```

```
In [125]: 1 def local_weight_regression(X,y,k):
        2     m = X.shape[0]
        3     ypred = np.zeros(m)
        4     for i in range(m):
        5         ypred[i] = X[i] * local_weight(X[i],X,y,k)
        6     return ypred
```

```
In [129]: 1 data = np.genfromtxt('tips.csv',delimiter=',',skip_header=1)
        2 X = data[:,0]
        3 ones = np.ones(X.shape[0])
        4 X = np.column_stack((ones,X))
        5 y = data[:,1].reshape(-1,1)
```

```
► In [156]: 1 k = 3
        2 ypred = local_weight_regression(X,y,k)
        3 idx = X[:,1].argsort(0) #sort by index
        4 X_sorted = X[idx][:,1]
        5 ypred_sorted = ypred[idx]
        6 plt.scatter(X[:,1],y,color='b',s=20)
        7 plt.plot(X_sorted,ypred_sorted,color='red',linewidth=3)
```

Out[156]: [matplotlib.lines.Line2D at 0x7f4ede0dc160>]



```
In [ ]: 1
```