

Assignment 1 Part 1

1. Linear Regression with One Variable

Task 1: Modify the function `calculate_hypothesis.py` to return the predicted value for a single specified training example. Include in the report the corresponding lines from your code.

Answer :

- Added the below code in the following file for calculating hypothesis: **`calculate_hypothesis.py`**

##CODE##

```
hypothesis = X[i,0] * theta[0] + X[i,1] * theta[1]
```

##CODE##

- Used the specified function in the file **`gradient_descent.py`** for calculating hypothesis:

##CODE##

```
# update temporary variable for theta_0
```

```
sigma = 0.0
```

```
for i in range(m):
```

```
    # hypothesis = X[i, 0] * theta[0] + X[i, 1] * theta[1]
```

```
    #####
```

```
    # Write your code here
```

```
    # Replace the above line that calculates the hypothesis, with a call to the "calculate_hypothesis" function
```

```
    hypothesis = calculate_hypothesis(X,theta,i)
```

```
    #####/
```

```
    output = y[i]
```

```
    sigma = sigma + (hypothesis - output)
```

```
theta_0 = theta_0 - (alpha/m) * sigma
```

```
# update temporary variable for theta_1
```

```
sigma = 0.0
```

```
for i in range(m):
```

```
    # hypothesis = X[i,0] * theta[0] + X[i,1] * theta[1]
```

```
    #####
```

```
    # Write your code here
```

```
    # Replace the above line that calculates the hypothesis, with a call to the "calculate_hypothesis" function
```

```
    hypothesis = calculate_hypothesis(X,theta,i)
```

```
    #####/
```

```
    output = y[i]
```

```
    sigma = sigma + (hypothesis - output) * X[i, 1]
```

```
theta_1 = theta_1 - (alpha/m) * sigma
```

```
# update theta, using the temporary variables
```

```
theta = np.array([theta_0, theta_1])
```

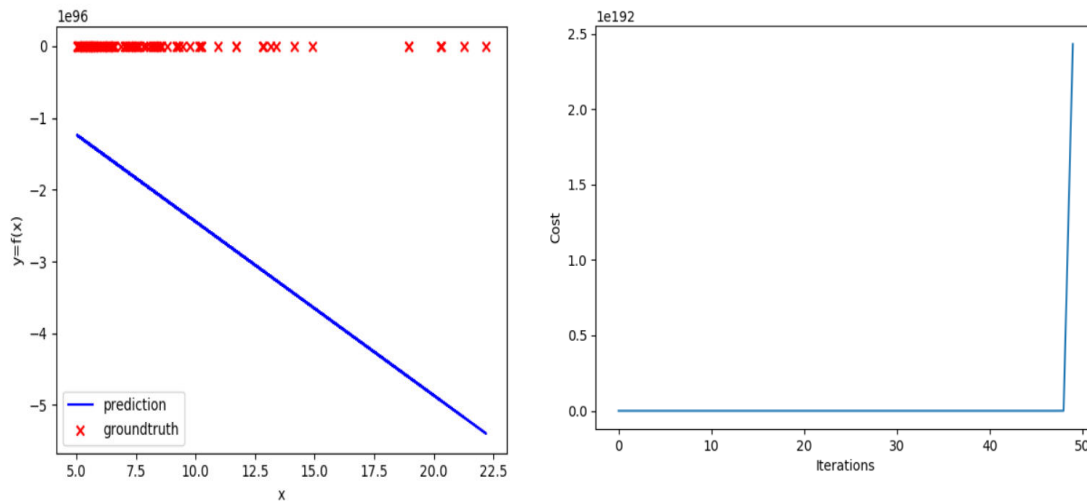
```
# append current iteration's cost to cost_vector
iteration_cost = compute_cost(X, y, theta)
cost_vector = np.append(cost_vector, iteration_cost)
```

##CODE##

- Observations after keeping different values of learning rate

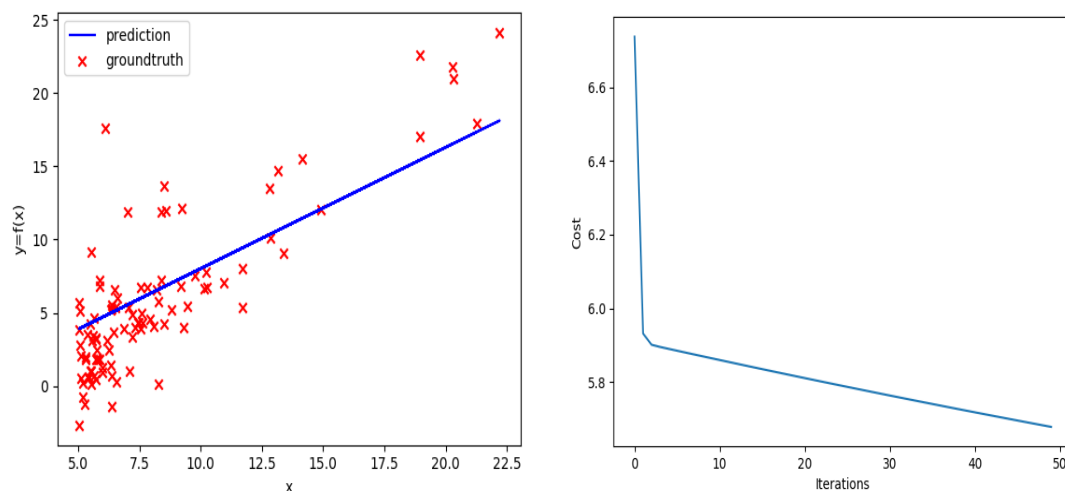
When the learning is kept high

Minimum cost: 172570.09522



When the learning is kept low

Minimum cost: 5.67829



The large learning rate value allows the model to learn faster but the cost is too much as can be seen from the plots and cost above, for high learning rate the value of cost boils down to Minimum cost: 172570.09522 which is quite high. When small value is taken the model is learning more optimal set of weights but it takes long time to descent or train the model. Here the cost is Minimum cost: 5.67829 which is significantly high but low as compared to the high learning rate.

2. Linear Regression with Multiple Variables

TASK2 : Modify the functions `calculate_hypothesis` and `gradient_descent` to support the new hypothesis function. Your new hypothesis function's code should be sufficiently general so that we can have any number of extra variables. Include the relevant lines of the code in your report.

ANSWER :

- Added extra line of codes to make **Calculate_hypothesis** work for multi variables.

##CODE##

```
a = X.shape[1]
for cnt in range(a):
    hypothesis = hypothesis + X[i,cnt] * theta[cnt]
```

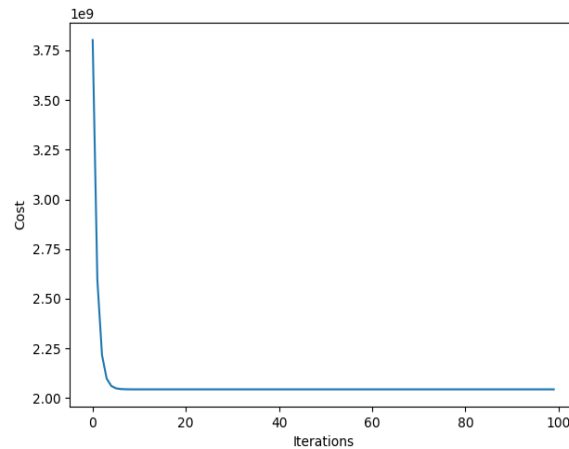
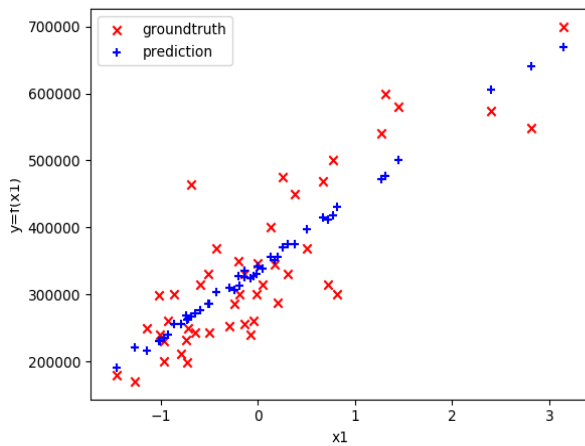
##CODE##

- Changed **gradient_descent** to use the hypothesis function and also work for multi-variables.

##CODE##

```
for i in range(m):
    #####
    # Write your code here
    # Calculate the hypothesis for the i-th sample of X, with a call to the "calculate_hypothesis" function
    hypothesis = calculate_hypothesis(X,theta,i)
    #####/
    output = y[i]
    #####
    # Write your code here
    # Adapt the code, to compute the values of sigma for all the elements of theta
    for j in range(len(sigma)):
        sigma[j] = sigma[j] + (hypothesis - output) * X[i,j]
    #####/

    # update theta_temp
    #####
    # Write your code here
    # Update theta_temp, using the values of sigma
    for i in range(len(sigma)):
        theta_temp[i] = theta_temp[i] - (alpha/m) * sigma[i]
    #####/
    # copy theta_temp to theta
    theta = theta_temp.copy()
##CODE##
```



Explanation : When the value of alpha is kept low , keeping **alpha= 0.01**,value of **Minimum cost: 10596969344.16698** and Theta value are **[215810.61679137868, 61446.187813607605, 20070.133137958157]**

When the value of alpha is kept high, keeping **alpha =2**, value of **Minimum cost: 78551946778.75638**

And Theta value are **[-1.028828040345424e+22, -2.205457950943646e+37, -2.205457950943644e+37]**

When the value of alpha is kept **0.5 or 1** , **Minimum cost: 2043280050.60283** and Theta value are **[340412.6595744681,109447.79646870408,-6578.354853223538]**.

- Changed code to calculate prediction for a house with 1650 sq. ft. and 3 bedrooms cost

#CODE#

plot predictions for every iteration?

do_plot = True

call the gradient descent function to obtain the trained parameters theta_final

theta_final = gradient_descent(X_normalized, y, theta, alpha, iterations, do_plot)

print('Theta value is {} {} {}'.format(theta_final[0],theta_final[1],theta_final[2]))

#####

Write your code here

Create two new samples: (1650, 3) and (3000, 4)

Calculate the hypothesis for each sample, using the trained parameters theta_final

Make sure to apply the same preprocessing that was applied to the training data

Print the predicted prices for the two samples

w = theta_final.transpose()

#data = [1,(1604-(mean_vec[0,0]))/(std_vec[0,0]),(3-(mean_vec[0,1]))/(std_vec[0,1])]

#testing values

data = np.array([[1, 1650, 3], [1, 3000, 4]])

#normalising the testing values

def norm_data():

 m=np.array([0,mean_vec[0,0],mean_vec[0,1]])

 st=np.array([1,std_vec[0,0],std_vec[0,1]])

 f_data=[]

 dim=data.shape[0]

```

for k in range(dim):
    nomdata = data[k]-m
    adf = [nomdata/st]
    f_data+= adf
return f_data
#prediction
prediction = np.dot(norm_data(), w)
print("Predicted value is {}".format(prediction))

```

Predicted House value is [293081.4643349 472277.85514636]

3. Regularized Linear Regression:

TASK 3 : Note that the punishment for having more terms is not applied to the bias. This cost function has been implemented already in the function `compute_cost_regularised`. Modify `gradient_descent` to use the `compute_cost_regularised` method instead of `compute_cost`. Include the relevant lines of the code in your report and a brief explanation :

- Changed `calculate_hypothesis` to handle multi variables

##CODE##

```

a = X.shape[1]
for cnt in range(a):
    hypothesis = hypothesis + X[i,cnt] * theta[cnt]

```

##CODE##

- Code change in `gradient_descent` to handle multi variable

##CODE##

Write your code here

Calculate the hypothesis for the i-th sample of X, with a call to the "calculate_hypothesis" function

`hypothesis = calculate_hypothesis(X,theta,i)`

#####/

`output = y[i]`

#####

Write your code here

Adapt the code, to compute the values of sigma for all the elements of theta

for j in range(len(sigma)):

`sigma[j] = sigma[j] + (hypothesis - output) * X[i,j]`

#####/

update theta_temp

#####

Write your code here

Update theta_temp, using the values of sigma

for i in range(len(sigma)):

`theta_temp[i] = theta_temp[i] - (alpha/m) * sigma[i]`

```
#####/

# copy theta_temp to theta
theta = theta_temp.copy()
l=10
# append current iteration's cost to cost_vector
iteration_cost = compute_cost_regularised(X, y, theta,l)
cost_vector = np.append(cost_vector, iteration_cost)
##CODE##
```

➤ **gradient_descent** has been update with **the cost function**:

##CODE##

```
# Calculate the hypothesis for the i-th sample of X, with a call to the "calculate_hypothesis" function
hypothesis = calculate_hypothesis(X,theta,i)
#####/
output = y[i]
#####
# Write your code here
# Adapt the code, to compute the values of sigma for all the elements of theta
for j in range(len(sigma)):
    sigma[j] = sigma[j] + (hypothesis - output) * X[i,j]
#####/

# update theta_temp
#####
# Write your code here
# Update theta_temp, using the values of sigma
for i in range(1,len(theta)):
    theta_temp[i] = theta_temp[i] * ((1-(alpha*l)/m))-((alpha/m)*sigma[i])
    theta_temp[0] = theta_temp[0] - (alpha/m) * sigma[0]
#####/

# copy theta_temp to theta
theta = theta_temp.copy()

# append current iteration's cost to cost_vector
iteration_cost = compute_cost_regularised(X, y, theta,l)
cost_vector = np.append(cost_vector, iteration_cost)
```

##CODE##

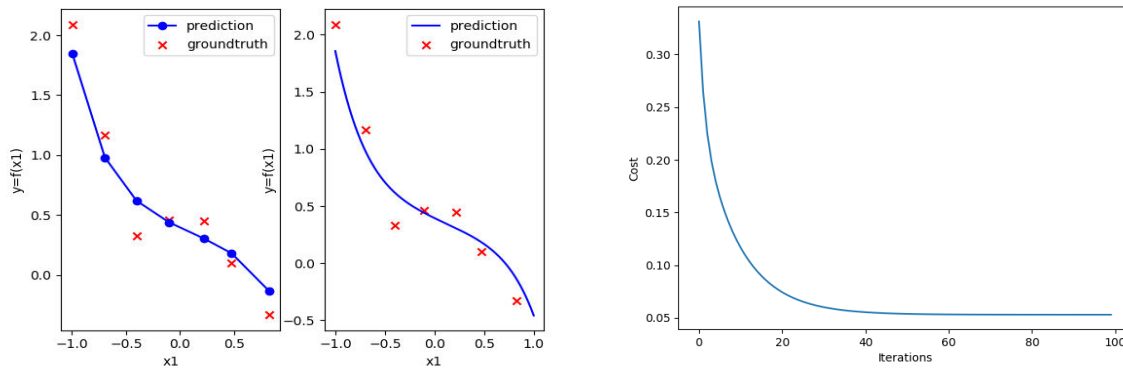
➤ **Observation for alpha values:**

When different values of alpha were kept, alpha value of **0.37** was the best value on 100 iterations.

Below are the given plots for different values of alpha with corresponding cost function. As can be seen that for low and the high values of alpha the cost is more and plot visibly shows that at 0.37 the model has learned well rather than at other values.

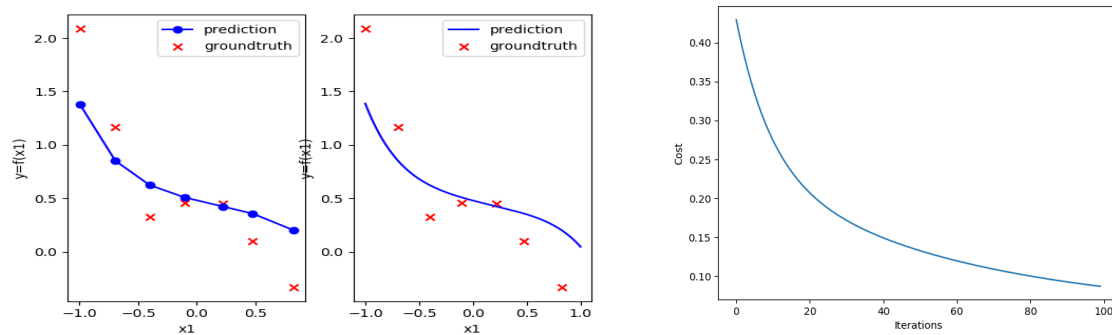
Alpha = 0.37

Minimum cost: 0.05295



Alpha = 0.01

Minimum cost: 0.08726



Alpha=2

Minimum cost: 19.33338

