In [3]:

```
from numpy import *
from os import listdir
import matplotlib
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np1
import numpy.linalg as np
from scipy.stats.stats import pearsonr
```

In [4]:

```
def kernel(point,xmat, k):
    m,n = np1.shape(xmat)
    weights = np1.mat(np1.eye((m)))
    for j in range(m):
        diff = point - X[j]
        weights[j,j] = np1.exp(diff*diff.T/(-2.0*k**2))
    return weights
```

In [5]:

```
def localWeight(point,xmat,ymat,k):
    wei = kernel(point,xmat,k)
    W = (X.T*(wei*X)).I*(X.T*(wei*ymat.T))
    return W
```

In [6]:

```
def localWeightRegression(xmat,ymat,k):
    m,n = np1.shape(xmat)
    ypred = np1.zeros(m)
    for i in range(m):
        ypred[i] = xmat[i]*localWeight(xmat[i],xmat,ymat,k)
    return ypred
```

In [7]:

```
#load data points
data = pd.read_csv('tips.csv')
bill = np1.array(data.total_bill)
tip = np1.array(data.tip)
```

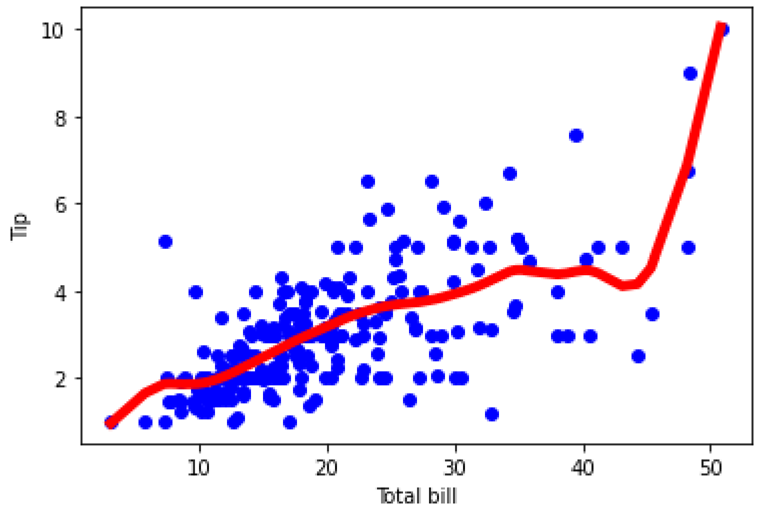
In [8]:

```
#preparing and add 1 in bill
mbill = np1.mat(bill)
mtip = np1.mat(tip)
# mat is used to convert to n dimesiona to 2 dimensional array form
m= np1.shape(mbill)[1] # print(m) 244 data is stored in m
one = np1.mat(np1.ones(m))
X= np1.hstack((one.T,mbill.T)) # create a stack of bill from ONE
print(X)
#set k here
ypred = localWeightRegression(X,mtip,2)
SortIndex = X[:,1].argsort(0)
```

```
[[ 1.   16.99]
 [ 1.   10.34]
 [ 1.   21.01]
 [ 1.   23.68]
 [ 1.   24.59]
 [ 1.   25.29]
 [ 1.    8.77]
 [ 1.   26.88]
 [ 1.   15.04]
 [ 1.   14.78]
 [ 1.   10.27]
 [ 1.   35.26]
 [ 1.   15.42]
 [ 1.   18.43]
 [ 1.   14.83]
 [ 1.   21.58]
 [ 1.   10.33]
 [ 1.   16.29]
 [ 1.   16.97]
```

In [9]:

```
xsort = X[SortIndex][:,0]
fig = plt.figure()
ax = fig.add_subplot(1,1,1)
ax.scatter(bill,tip, color='blue')
ax.plot(xsort[:,1],ypred[SortIndex], color = 'red', linewidth=5)
plt.xlabel('Total bill')
plt.ylabel('Tip')
plt.show();
```



In [13]:

```
import numpy as np
from bokeh.plotting import figure, show, output_notebook
from bokeh.layouts import gridplot
from bokeh.io import push_notebook
```

In [14]:

```
def local_regression(x0, X, Y, tau):
    # add bias term
    x0 = np.r_[1, x0]
    # Add one to avoid the loss in information
    X = np.c_[np.ones(len(X)), X]
    # fit model: normal equations with kernel
    xw = X.T * radial_kernel(x0, X, tau) # XTranspose * W
    beta = np.linalg.pinv(xw @ X) @ xw @ Y #@ Matrix Multiplication or Dot Product
    return x0 @ beta # @ Matrix Multiplication or Dot Product for prediction
```

In [15]:

```
def radial_kernel(x0, X, tau):
    return np.exp(np.sum((X - x0) ** 2, axis=1) / (-2 * tau * tau))
# Weight or Radial Kernal Bias Function

n = 1000
# generate dataset
X = np.linspace(-3, 3, num=n)
print("The Data Set ( 10 Samples) X :\n",X[1:10])
Y = np.log(np.abs(X ** 2 - 1) + .5)
print("The Fitting Curve Data Set (10 Samples) Y:\n",Y[1:10])
# jitter X
X += np.random.normal(scale=.1, size=n)
print("Normalised (10 Samples) X :\n",X[1:10])

domain = np.linspace(-3, 3, num=300)
print(" Xo Domain Space(10 Samples) :\n",domain[1:10])
```

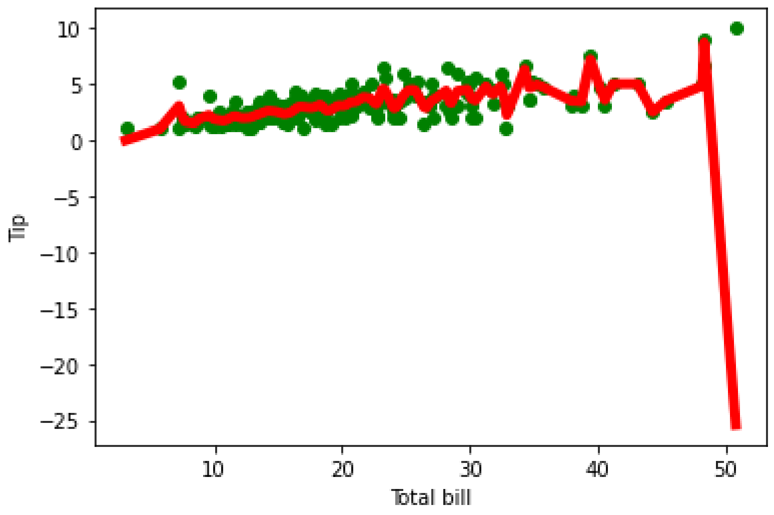
```
The Data Set ( 10 Samples) X :
 [-2.99399399 -2.98798799 -2.98198198 -2.97597598 -2.96996997 -2.96396396
 -2.95795796 -2.95195195 -2.94594595]
The Fitting Curve Data Set (10 Samples) Y:
 [2.13582188 2.13156806 2.12730467 2.12303166 2.11874898 2.11445659
 2.11015444 2.10584249 2.10152068]
Normalised (10 Samples) X :
 [-3.06219289 -2.98634458 -3.01363642 -2.80914106 -3.04269574 -2.88290861
 -2.89780579 -2.99685486 -2.80637141]
 Xo Domain Space(10 Samples) :
 [-2.97993311 -2.95986622 -2.93979933 -2.91973244 -2.89966555 -2.87959866
 -2.85953177 -2.83946488 -2.81939799]
```

In [16]:

```
def plot_lwr(tau):
    # prediction through regression
    prediction = [local_regression(x0, X, Y, tau) for x0 in domain]
    plot = figure(plot_width=400, plot_height=400)
    plot.title.text='tau=%g' % tau
    plot.scatter(X, Y, alpha=.3)
    plot.line(domain, prediction, line_width=2, color='red')
    return plot

show(gridplot([[plot_lwr(10.), plot_lwr(1.)],
[plot_lwr(0.1), plot_lwr(0.01)]]))
```

In [18]:

```python
from numpy import *
from os import listdir
import matplotlib
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np1
import numpy.linalg as np
from scipy.stats.stats import pearsonr

def kernel(point,xmat, k):
    m,n = np1.shape(xmat)
    weights = np1.mat(np1.eye((m)))
    for j in range(m):
        diff = point - X[j]
        weights[j,j] = np1.exp(diff*diff.T/(-2.0*k**2))
    return weights

def localWeight(point,xmat,ymat,k):
    wei = kernel(point,xmat,k)
    W = (X.T*(wei*X)).I*(X.T*(wei*ymat.T))
    return W

def localWeightRegression(xmat,ymat,k):
    m,n = np1.shape(xmat)
    ypred = np1.zeros(m)
    for i in range(m):
        ypred[i] = xmat[i]*localWeight(xmat[i],xmat,ymat,k)
    return ypred

# load data points
data = pd.read_csv('tips.csv')
bill = np1.array(data.total_bill)
tip = np1.array(data.tip)

#preparing and add 1 in bill
mbill = np1.mat(bill)
mtip = np1.mat(tip) # mat is used to convert to n dimesiona to 2 dimensional array form
m= np1.shape(mbill)[1]
# print(m) 244 data is stored in m
one = np1.mat(np1.ones(m))
X= np1.hstack((one.T,mbill.T)) # create a stack of bill from ONE
#print(X)
#set k here
ypred = localWeightRegression(X,mtip,0.3)
SortIndex = X[:,1].argsort(0)
xsort = X[SortIndex][:,0]

fig = plt.figure()
ax = fig.add_subplot(1,1,1)
ax.scatter(bill,tip, color='green')
ax.plot(xsort[:,1],ypred[SortIndex], color = 'red', linewidth=5)
plt.xlabel('Total bill')
plt.ylabel('Tip')
plt.show();
```


10
5
0
−5
−10
−15
−20
−25
Tip
10
20
30
40
50
Total bill