```
In [2]: import numpy as np
  import pandas as pd

c_datal = pd.read_csv("climate_change_1.csv")
  c_datal
```

Out[2]:

	Year	Month	MEI	CO2	СН4	N20	CFC-11	CFC-12	TSI	Aerosols	Temp
0	1983	5	2.556	345.96	1638.59	303.677	191.324	350.113	1366.1024	0.0863	0.109
1	1983	6	2.167	345.52	1633.71	303.746	192.057	351.848	1366.1208	0.0794	0.118
2	1983	7	1.741	344.15	1633.22	303.795	192.818	353.725	1366.2850	0.0731	0.137
3	1983	8	1.130	342.25	1631.35	303.839	193.602	355.633	1366.4202	0.0673	0.176
4	1983	9	0.428	340.17	1648.40	303.901	194.392	357.465	1366.2335	0.0619	0.149
5	1983	10	0.002	340.30	1663.79	303.970	195.171	359.174	1366.0589	0.0569	0.093
6	1983	11	-0.176	341.53	1658.23	304.032	195.921	360.758	1366.1072	0.0524	0.232
7	1983	12	-0.176	343.07	1654.31	304.082	196.609	362.174	1366.0607	0.0486	0.078
8	1984	1	-0.339	344.05	1658.98	304.130	197.219	363.359	1365.4261	0.0451	0.089
9	1984	2	-0.565	344.77	1656.48	304.194	197.759	364.296	1365.6618	0.0416	0.013
10	1984	3	0.131	345.46	1655.77	304.285	198.249	365.044	1366.1697	0.0383	0.049
11	1984	4	0.331	346.77	1657.68	304.389	198.723	365.692	1365.5660	0.0352	-0.019
12	1984	5	0.121	347.55	1649.33	304.489	199.233	366.317	1365.7783	0.0324	0.065
13	1984	6	-0.142	346.98	1634.13	304.593	199.858	367.029	1366.0956	0.0302	-0.016
14	1984	7	-0.138	345.55	1629.89	304.722	200.671	367.893	1366.1145	0.0282	-0.024
15	1984	8	-0.179	343.20	1643.67	304.871	201.710	368.843	1365.9781	0.0260	0.034
16	1984	9	-0.082	341.35	1663.60	305.021	202.972	369.800	1365.8669	0.0239	0.025
17	1984	10	0.016	341.68	1674.65	305.158	204.407	370.782	1365.7869	0.0220	-0.035
18	1984	11	-0.351	343.06	1677.10	305.263	205.893	371.770	1365.6802	0.0202	-0.123
19	1984	12	-0.611	344.54	1672.15	305.313	207.308	372.701	1365.7617	0.0188	-0.282
20	1985	1	-0.561	345.25	1663.42	305.301	208.537	373.623	1365.6082	0.0164	-0.001

	21	1985	2	-0.602	346.06	1666.2	1 305.2	43 209.	543 374	1.681	1365.70	85	0.0160	-0.155
	22	1985	3	-0.737	347.66	1678.3	4 305.1	65 210.	368 376	6.004	1365.65	70	0.0141	-0.032
	23	1985	4	-0.484	348.20	1675.2	4 305.0	93 211.	111 377	7.635	1365.51	20	0.0138	-0.042
	24	1985	5	-0.731	348.92	1666.8	3 305.0	45 211.	323 379	9.539	1365.63	66	0.0128	0.001
	25	1985	6	-0.086	348.40	1659.4	0 305.0	27 212.	512 381	1.642	1365.69	64	0.0126	-0.049
	26	1985	7	-0.156	346.66	1654.2	5 305.0	49 213.	165 383	3.905	1365.65	09	0.0121	-0.042
	27	1985	8	-0.392	344.85	1654.4	1 305.1	26 213.	303 386	5.223	1365.74	99	0.0116	0.013
	28	1985	9	-0.541	343.20	1668.3	1 305.2	50 214.	501 388	3.500	1365.66	53	0.0102	-0.035
	29	1985	10	-0.140	343.08	1681.5	6 305.3	95 215.	327 390	0.676	1365.52	69	0.0101	-0.008
2	78	2006	7	0.628	382.38	1765.9		72 249.			1365.82		0.0038	0.456
2	79	2006	8	0.759	380.45	1762.6	6 319.9	30 248.	981 539	9.682	1365.70	67	0.0041	0.482
2	80	2006	9	0.793	378.92	1776.0	4 320.0	10 248.	775 539	9.566	1365.84	19	0.0043	0.425
2	81	2006	10	0.892	379.16	1789.0	2 320.1	25 248.	666 539	9.488	1365.82	70	0.0044	0.472
2	82	2006	11	1.292	380.18	1791.9	1 320.3	21 248.	605 539	9.500	1365.70	39	0.0049	0.440
2	83	2006	12	0.951	381.79	1795.0	4 320.4	51 248.	480 539	9.377	1365.70	87	0.0054	0.518
2	84	2007	1	0.974	382.93	1799.6	6 320.5	61 248.	372 539	9.206	1365.71	73	0.0054	0.601
2	85	2007	2	0.510	383.81	1803.0	8 320.5	71 248.	264 538	3.973	1365.71	45	0.0051	0.498
2	86	2007	3	0.074	384.56	1803.1	0 320.5	48 247.	997 538	3.811	1365.75	44	0.0045	0.435
2	87	2007	4	-0.049	386.40	1802.1	1 320.5	18 247.	574 538	3.586	1365.72	28	0.0045	0.466
2	88	2007	5	0.183	386.58	1795.6	5 320.4	45 247.	224 538	3.130	1365.69	32	0.0041	0.372
2	89	2007	6	-0.358	386.05	1781.8	1 320.3	32 246.	881 537	7.376	1365.76	16	0.0040	0.382
2	90	2007	7	-0.290	384.49	1771.8	9 320.3	49 246.	497 537	7.113	1365.75	06	0.0040	0.394
	91	2007	8	-0.440	382.00					7.125	1365.75		0.0041	0.358
2	92	2007	9	-1.162	380.90	1794.2	1 320.6	18 246.	214 537	7.281	1365.71	59	0.0042	0.402
	93		10		381.14			55 246.			1365.73		0.0041	0.362
2	94	2007	11	-1.177	382.42	1803.7	9 321.0	62 246.	178 537	7.319	1365.66	80	0.0042	0.266
2	95	2007	12	-1.168	383.89	1805.5		17 246.			1365.69	27	0.0040	0.226
2	96	2008	1	-1.011	385.44			28 246.					0.0038	0.074
	292			-1.162				246.214				0.0042		
	293							246.189				0.0041		
	294 295			-1.177 -1.168		1803.79 1805.58	321.062	246.178 246.261	537.319 537.052		5.6680 5.6927	0.0042		
	296			-1.011		1809.92	321.328	246.183	536.876		5.7163	0.0038		
	297	2008		-1.402		1803.45	321.345	245.898	536.484		5.7366	0.0036		
	298	2008	3	-1.635	385.97	1792.84	321.295	245.430	535.979			0.0034		
	299	2008	4	-0.942	387.16	1792.57	321.354	245.086	535.648	1365	5.7146	0.0033	0.278	
	300	2008	5	-0.355	388.50	1796.43	321.420	244.914	535.399	1365	5.7175	0.0031	0.283	
	301	2008	6	0.128	387.88	1791.80	321.447	244.676	535.128	1365	6.6730	0.0031	0.315	
	302	2008	7	0.003	386.42	1782.93	321.372	244.434	535.026	1365	5.6720	0.0033	0.406	
	303	2008	8	-0.266	384.15	1779.88	321.405	244.200	535.072	1365	5.6570	0.0036	0.407	
	304	2008	9	-0.643	383.09	1795.08	321.529	244.083	535.048	1365	5.6647	0.0043	0.378	
	305	2008	10	-0.780	382.99	1814.18	321.796	244.080	534.927	1365	5.6759	0.0046	0.440	
	306		11	-0.621	384.13	1812.37	322.013	244.225	534.906	1365	5.7065	0.0048	0.394	
	307	2008	12	-0.666	385.56	1812.88	322.182	244.204	535.005	1365	5.6926	0.0046	0.330	

308 rows × 11 columns

Problem 1

```
In [3]: c_datal_train = c_datal.iloc[0:284]
           # traning data set inclueds up to and including the data of 2006
          c data1 test = c data1.iloc[284:308]
           # testing data set
          c_data1_test.head()
 Out[3]:
               Year Month MEI CO2 CH4 N2O CFC-11 CFC-12
                                                                         TSI Aerosols Temp
           284 2007
                     1 0.974 382.93 1799.66 320.561 248.372 539.206 1365.7173 0.0054 0.601
           285 2007
                        2 0.510 383.81 1803.08 320.571 248.264 538.973 1365.7145
                                                                               0.0051 0.498
           286 2007
                     3 0.074 384.56 1803.10 320.548 247.997 538.811 1365.7544 0.0045 0.435
                        4 -0.049 386.40 1802.11 320.518 247.574 538.586 1365.7228
           288 2007 5 0.183 386.58 1795.65 320.445 247.224 538.130 1365.6932 0.0041 0.372
 In [4]: def closed_form_1(x_train,y_train):
               x_train["constant"]=1
               col = x_train.columns
               x_mat = np.matrix(x_train).T
               y_mat = np.matrix(y_train).T
               x = x mat.T
               coeff = np.dot(np.dot(x_mat,x).I,np.dot(x_mat,y_mat))
               result = pd.Series(coeff.Al,index=col, name="coeff")
               return result
          coeff = closed_form_1(c_datal_train.loc[:,"MEI":"Aerosols"], c_datal_train.Temp)
          coeff
 Out[4]: MEI
                         0.064205
          CO2
                         0.006457
          CH4
                         0.000124
          N2O
                        -0.016528
          CFC-11
                        -0.006630
          CFC-12
                        0.003808
                         0.093141
          TSI
          Aerosols
                        -1.537613
                      -124.594261
          constant
          Name: coeff, dtype: float64
In [15]: def r2(coeff,x_train,y_train):
              coeff = np.matrix(coeff)
              x_train["constant"]=1
               x_train=np.matrix(x_train)
              y_train=y_train.values
              y_train_lat = (np.dot(x_train,coeff.T)).Al
cov_yymean = ((y_train_hat-y_train_hat.mean())**2).sum()
var_y = ((y_train-y_train.mean()**2)).sum()
              r2 = cov_yymean/var_y
              return r2
          r2_train = r2(coeff,c_data1_train.loc[:,"MEI":"Aerosols"],c_data1_train.Temp)
          r2_test = r2(coeff,c_datal_test.loc[:,"MEI":"Aerosols"],c_datal_test.Temp)
          print('The r2 of train data is',r2_train)
          print('The r2 of test data is',r2_test)
          ('The r2 of train data is', 0.1317103586452159)
('The r2 of test data is', 0.009032992652029991)
```

```
In [21]: def t_value(coeff,x_train,y_train):
                   x_train["constant"]=1
                  coeff = np.matrix(coeff)
index = x_train.columns
x_train = np.matrix(x_train)
y_train = np.matrix(y_train).T
y_train_hat = np.dot(x_train,coeff.T)
                   s2 = np.power(y_train-y_train hat,2).sum()/(x_train.shape[0]-x_train.shape[1])
t = coeff/np.power(s2*(np.dot(x_train.T,x_train)).I.diagonal(),0.5)
                   result=pd.Series(t.A1, index=index, name="tvalue")
return result
             t_value(coeff,c_data1_train.loc[:,"MEI":"Aerosols"],c_data1_train.Temp)
Out[21]: MEI
                              9.923226
             CO2
                              2.826420
                             0.240469
             CH4
                           -1.929726
-4.077834
3.757293
             N20
             CFC-11
             CFC-12
             TSI
                           -7.210301
-6.265174
             Aerosols
             constant
             Name: tvalue, dtype: float64
```

According to t value, MEI, CO2 , N2O, TSI, Aerosols, constact can be regarded as significant value.

```
In [23]: c_data2 = pd.read_csv("climate_change_2.csv")
    c_data2
```

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	Year	Month	MEI	CO2	CH4	N2O	CFC-11	CFC-12	TSI	Aerosols	NO	Temp
0	1983	5	2.556	345.96	1638.59	303.677	191.324	350.113	1366.1024	0.0863	2.63859	0.109
1	1983	6	2.167	345.52	1633.71	303.746	192.057	351.848	1366.1208	0.0794	2.63371	0.118
2	1983	7	1.741	344.15	1633.22	303.795	192.818	353.725	1366.2850	0.0731	2.63322	0.137
3	1983	8	1.130	342.25	1631.35	303.839	193.602	355.633	1366.4202	0.0673	2.63135	0.176
4	1983	9	0.428	340.17	1648.40	303.901	194.392	357.465	1366.2335	0.0619	2.64840	0.149
5	1983	10	0.002	340.30	1663.79	303.970	195.171	359.174	1366.0589	0.0569	2.66379	0.093
6	1983	11	-0.176	341.53	1658.23	304.032	195.921	360.758	1366.1072	0.0524	2.65823	0.232
7	1983	12	-0.176	343.07	1654.31	304.082	196.609	362.174	1366.0607	0.0486	2.65431	0.07
8	1984	1	-0.339	344.05	1658.98	304.130	197.219	363.359	1365.4261	0.0451	2.65898	0.089
9	1984	2	-0.565	344.77	1656.48	304.194	197.759	364.296	1365.6618	0.0416	2.65648	0.013
10	1984	3	0.131	345.46	1655.77	304.285	198.249	365.044	1366.1697	0.0383	2.65577	0.049
11	1984	4	0.331	346.77	1657.68	304.389	198.723	365.692	1365.5660	0.0352	2.65768	-0.019
12	1984	5	0.121	347.55	1649.33	304.489	199.233	366.317	1365.7783	0.0324	2.64933	0.06
13	1984	6	-0.142	346.98	1634.13	304.593	199.858	367.029	1366.0956	0.0302	2.63413	-0.01
14	1984	7	-0.138	345.55	1629.89	304.722	200.671	367.893	1366.1145	0.0282	2.62989	-0.02
15	1984	8	-0.179	343.20	1643.67	304.871	201.710	368.843	1365.9781	0.0260	2.64367	0.03
16	1984	9	-0.082	341.35	1663.60	305.021	202.972	369.800	1365.8669	0.0239	2.66360	0.02
17	1984	10	0.016	341.68	1674.65	305.158	204.407	370.782	1365.7869	0.0220	2.67465	-0.03
18	1984	11	-0.351	343.06	1677.10	305.263	205.893	371.770	1365.6802	0.0202	2.67710	-0.12
19	1984	12	-0.611	344.54	1672.15	305.313	207.308	372.701	1365.7617	0.0188	2.67215	-0.28
20	1985	1	-0.561	345.25	1663.42	305.301	208.537	373.623	1365.6082	0.0164	2.66342	-0.00

```
299 2008 4 -0.942 387.16 1792.57 321.354 245.086 535.648 1365.7146 0.0033 2.79257 0.278
                       5 -0.355 388.50 1796.43 321.420 244.914 535.399 1365.7175 0.0031 2.79643 0.283
          300 2008
                       6 0.128 387.88 1791.80 321.447 244.676 535.128 1365.6730 0.0031 2.79180 0.315
          301 2008
          302 2008
                       7 0.003 386.42 1782.93 321.372 244.434 535.026 1365.6720
                                                                          0.0033 2.78293 0.406
                       8 -0.266 384.15 1779.88 321.405 244.200 535.072 1365.6570
          303 2008
                                                                          0.0036 2.77988 0.407
                       9 -0.643 383.09 1795.08 321.529 244.083 535.048 1365.6647
          304 2008
                                                                          0.0043 2.79508 0.378
          305 2008
                      10 -0.780 382.99 1814.18 321.796 244.080 534.927 1365.6759
                                                                          0.0046 2.81418 0.440
                      11 -0.621 384.13 1812.37 322.013 244.225 534.906 1365.7065
          306 2008
                                                                          0.0048 2.81237 0.394
          307 2008
                      12 -0.666 385.56 1812.88 322.182 244.204 535.005 1365.6926
                                                                          0.0046 2.81288 0.330
          308 rows x 12 columns
c data2 test.head()
Out[24]:
              Year Month MEI CO2
                                       CH4
                                              N2O CFC-11 CFC-12
                                                                     TSI Aerosols
                                                                                    NO Temp
          284 2007
                       1 0.974 382.93 1799.66 320.561 248.372 539.206 1365.7173
                                                                          0.0054 2.79966 0.601
                       2 0.510 383.81 1803.08 320.571 248.264 538.973 1365.7145
                                                                          0.0051 2.80308 0.498
                       3 0.074 384.56 1803.10 320.548 247.997 538.811 1365.7544
          286 2007
                                                                          0.0045 2.80310 0.435
                       4 -0.049 386.40 1802.11 320.518 247.574 538.586 1365.7228
                                                                          0.0045 2.80211 0.466
          288 2007 5 0.183 386.58 1795.65 320.445 247.224 538.130 1365.6932 0.0041 2.79565 0.372
In [33]: coeff = closed_form_1(c_data2_train.loc[:,"MEI":"NO"], c_data2_train.Temp)
Out[33]: MEI
                          0.230112
          CO2
                          0.006167
                         -0.006012
          CH4
          N20
                         -0.016552
          CFC-11
                         -0.006657
          CFC-12
                          0.003825
          TSI
                          0.093162
          Aerosols
                         -1.537646
          NO
                          6.125000
          constant -130.750000
          Name: coeff, dtype: float64
In [27]: r2 train data2 = r2(coeff,c data2 train.loc[:,"MEI":"NO"],c data2 train.Temp)
          r2_test_data2 = r2(coeff,c_data2_test.loc[:,"MEI":"NO"],c_data2_test.Temp)
print('The r2 of train data2 is',r2_train_data2)
          print('The r2 of test data2 is',r2 test data2)
          ('The r2 of train data2 is', 0.30559429925520726)
          ('The r2 of test data2 is', 0.09516910092806588)
In [31]: t_value(coeff,c_data2_train.loc[:,"MEI":"NO"],c_data2_train.Temp)
Out[31]: MEI
                        16.522157
          CO2
                        1.253986
          CH4
                        -0.000027
          N20
                        -0.897771
          CFC-11
                        -1.902073
          CFC-12
                        1.753051
          TSI
                         2.933252
          Aerosols
                        -3.349718
          NO
                        0.000027
                        -0.000578
          constant
          Name: tvalue, dtype: float64
In [35]: coeff2 = closed_form_1(c_data2_test.loc[:,"MEI":"NO"], c_data2_test.Temp)
          coeff2
Out[35]: MEI
                          -0.161763
          CO2
                           0.001384
                          -1.809082
          CH4
          N20
                          -0.115593
          CFC-11
                           0.037829
          CFC-12
                          -0.073145
                     -1.060037
          TSI
```

```
Out[35]: MEI -0.161763
CO2 0.001384
CH4 -1.809082
N2O -0.115593
             CFC-11
CFC-12
                            0.037829
                            -0.073145
             TSI
                            -1.060037
             Aerosols
                           148.424188
             NO
                         1807.250000
             constant -290.000000
Name: coeff, dtype: float64
   In [36]: t_value(coeff2,c_data2_test.loc[:,"MEI":"NO"],c_data2_test.Temp)
Out[36]: MEI
                    -1.502220
                    0.032923
         CO2
         CH4
                          NaN
         N20
                    -0.308392
         CFC-11
                    0.107474
         CFC-12
                    -0.190509
         TSI
                     -0.552328
         Aerosols 0.960511
         NO
                           NaN
         constant
                          NaN
         Name: tvalue, dtype: float64
```

The linear model with sum of squre error cannot solve overfitting problem.

Problem 2

```
ullet The loss function with L_1 regularization
```

$$(Y-X\beta)'(Y-X\beta)+\lambda'|\beta|$$
 • The loss function with L_2 regularization
$$(Y-X\beta)'(Y-X\beta)+\lambda\beta'\beta$$

```
In [51]: def closed_form_2(x_train,y_train,lamda):
                    trian("constant")=1
col = x_train.columns
x_train = np.matrix(x_train)
y_train = np.matrix(y_train).T
coeff = np.dot((np.dot(x_train.T,x_train) + lamda*np.eye(x_train.shape[1])).I,np.dot(x_train.T,y_train))
                    result = pd.Series(coeff.Al, index=col, name="corcoe")
                    return result
              for lamda in [10,1,0.1,0.01,0.001]:
    coeff = closed_form_2(c_data2_train.loc[:,"MEI":"NO"], c_data2_train.Temp,lamda)
    print('when lamda is',lamda)
                     print(coeff)
                    print('\n')
              ('when lamda is', 10)
MEI 0.040543
CO2 0.008146
CH4 0.000205
              N20
                              -0.016081
              CFC-11
                              -0.006361
                              0.003689
                                0.001265
              TSI
              Aerosols -0.024433
NO -0.000220
              constant -0.000220
Name: corcoe, dtype: float64
```

```
('when lamda is', 1)
MEI 0.043956
CO2 0.008043
CH4 0.000216
 N20
                         -0.016930
 CFC-11
CFC-12
                         -0.006466
0.003769
CFC-12 0.003769
TSI 0.001469
Aerosols -0.211773
NO -0.002294
Constant -0.002294
Name: corcoe, dtype: float64
('when lamda is', 0.1)
MEI 0.050687
CO2 0.006989
CH4 0.000156
CH4 0.000156

N2O -0.014816

CFC-11 -0.006079

CFC-12 0.003661

TSI 0.001380

Aerosols -0.871360
 NO -0.025040
constant -0.025040
 Name: corcoe, dtype: float64
 ('when lamda is', 0.01)
MEI 0.054653
CO2 0.006351
 CH4
                            0.000341
                -0.00341
-0.013486
-0.005839
 N2O
CFC-11
 CFC-12 0.003591
TSI 0.001642
Aerosols -1.265462
 NO -0.261767
constant -0.261768
 Name: corcoe, dtype: float64
 ('when lamda is', 0.001)
MEI 0.055576
CO2 0.006261
CO2 0.006261
CH4 0.002613
N20 -0.013402
CFC-11 -0.005832
CFC-12 0.003589
TSI 0.004989
Aerosols -1.332782
NO -2.539573
CONSTANT -2.539573
 Name: corcoe, dtype: float64
```

```
In [45]: r2(coeff,c_data2_test.loc[:,"MEI":"NO"],c_data2_test.Temp)
Out[45]: 0.09516910092806588
```

2.3 L2 can decrease the coefficient of unimportant varibales and get the coeffs more closer. In this dataset, it can present more robust performance.

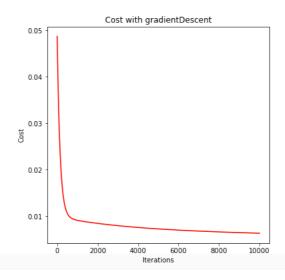
2.4 The answers can be seen above.

Problem 3

3.1 see the chart as enclosed

Problem 4

```
In [16]: from numpy.linalg import inv from numpy import dot
             import matplotlib.pyplot as plt
            x_g = c_datal_train.loc[:,"MEI":"Aerosols"]
x_g.insert(0,"ones",1)
             x_g = np.matrix(x_g.values)
y_g = c_datal_train.Temp
             y_g = np.matrix(y_g.values)
             for i in range(1,9):
                  x_g[:,i] = (x_g[:,i] - \min(x_g[:,i])) / (\max(x_g[:,i]) - \min(x_g[:,i]))
             beita = dot(dot(inv(dot(x_g.T,x_g)),x_g.T),y_g.T)
            def costfunc(x_g,y_g,beita):
   inner = np.power(((x_g*beita.T)-y_g),2)
                  return np.sum(inner)/(2*len(x_g))
             def gradientDescent(x, y, theta, alpha, iters):
    temp = np.matrix(np.zeros(theta.shape))
                  parameters = int(theta.ravel().shape[1])
                  for i in range(parameters):
    error = (x * theta.T) - y
    for j in range(parameters):
                             term = np.multiply(error, x[:,j])
temp[0,j] = theta[0,j] - ((alpha / len(x)) * np.sum(term))
                       theta = temp
cost[i] = costfunc(x, y, theta)
                  return theta, cost
 In [*]: alpha = 0.001
iters = 100000
             theta = np.matrix(np.zeros(9))
             gradient,cost = gradientDescent(x_g
                                                        , y_g, theta, alpha, iters)
             fig, bx = plt.subplots(figsize=(6,6))
            bx.plot(np.arange(iters), cost, 'r')
bx.set_xlabel('Iterations')
bx.set_ylabel('Cost')
             bx.set_title('Cost with gradientDescent')
```



plt.show()