Multivariate Linear Regression Using Normal Equation

2022年3月18日

```
[]: from csv import reader
     import numpy as np
     train_file=open("covid.train.csv")
     rdr=reader(train_file)
     a=[]
     tar=[]
     fst=True
     for row in rdr:
         if fst:
             fst=False
         else:
             a.append(list(map(float,[1]+row[1:-1])))
             tar.append(float(row[-1]))
[]: x=np.array(a)
     y=np.array(tar)
     theta=np.linalg.pinv(x.T.dot(x)).dot(x.T).dot(y)
     # print(theta)
     print(theta.shape)
    (94,)
[]: for i in range(y.shape[0]):
         print(y[i],theta.dot(x[i]))
[]: file=open("3.txt","w")
     file.write(str(theta))
     file.close()
```

```
[]: def J(theta):
         m=x.shape[0]
         res=0
         for i in range(m):
             tmp=theta.dot(x[i])-y[i]
             res+=tmp*tmp
         return res/(2*m)
     J(theta)
[]: 0.41006181011388365
[]: test_file=open("covid.test.csv")
     rdrt=reader(test_file)
     b=[]
     fst=True
     for row in rdrt:
         if fst:
             fst=False
         else:
             b.append(list(map(float,[1]+row[1:])))
     tx=np.array(b)
     tx.shape
[]: (893, 94)
[]: from csv import writer
     outfile=open("result.csv","w")
     wtr=writer(outfile,lineterminator='\n')
     header=["id","tested_positive"]
     wtr.writerow(header)
     for i in range(tx.shape[0]):
         wtr.writerow([i,theta.dot(tx[i])])
     outfile.close()
```