

## **Multiple Linear Regression: Predicting House Prices**





## **Submitted Code**

```
Language: C++
                                                                                                                 P Open in editor
  #include <cmath>
  #include <cstdio>
  #include <vector>
  #include <iostream>
  #include <algorithm>
  #include <string.h>
  #include <sstream>
  #include <fstream>
  #include <math.h>
  using namespace std;
  // This class handles Matrix operations
  // including solving a linear system
  class CMatrix
      int m_rows;
      int m_cols;
      char m_name[128];
      CMatrix();
  public:
     double **m_pData;
      //Constructor
      CMatrix(const char *name, int rows, int cols) : m_rows(rows), m_cols(cols)
          m pData = new double*[m rows];
          for(int i = 0; i < m_rows; i++)
             m_pData[i] = new double[m_cols];
          for(int i = 0; i < m_rows; i++)
              for(int j = 0; j < m_cols; j++)
                  m_pData[i][j] = 0.0;
          }
      //Copy constructor
      CMatrix(const CMatrix &other)
          //strcpy(m_name, other.m_name);
          m_rows = other.m_rows;
          m_cols = other.m_cols;
          m_pData = new double*[m_rows];
          for(int i = 0; i < m_rows; i++)
              m_pData[i] = new double[m_cols];
          for(int i = 0; i < m_rows; i++)
              for(int j = 0; j < m_cols; j++)
                  m_pData[i][j] = other.m_pData[i][j];
```

```
59
 60
 61
 62
 63
       //Destructor
 64
 65
 66
       ~CMatrix()
 67
           for(int i = 0; i < m_rows; i++)
 68
               delete [] m_pData[i];
 69
 70
           delete [] m_pData;
 71
           m_rows = m_cols = 0;
 72
 73
 74
 75
 76
       //Overloaded operator
 77
 78
       CMatrix& operator = (const CMatrix &other)
 79
 80
            if( this->m_rows != other.m_rows ||
 81
               this->m_cols != other.m_cols)
 82
 83
                std::cout << "WARNING: Assignment is taking place with by changing the number of rows and columns of the
   matrix";
 84
 85
           for(int i = 0; i < m_rows; i++)
               delete [] m_pData[i];
 86
 87
           delete [] m_pData;
 88
           m_rows = m_cols = 0;
 89
           //strcpy(m_name, other.m_name);
          m_rows = other.m_rows;
 90
 91
           m_cols = other.m_cols;
           m_pData = new double*[m_rows];
 93
           for(int i = 0; i < m_rows; i++)
               m_pData[i] = new double[m_cols];
 95
            for(int i = 0; i < m_rows; i++)
 97
                for(int j = 0; j < m_{cols}; j++)
 98
 99
                    m_pData[i][j] = other.m_pData[i][j];
100
101
102
           return *this;
       }
103
104
105
106
       //Matrix transpose
107
108
       CMatrix Transpose()
109
            CMatrix trans("TR", m_cols, m_rows);
110
            for(int i = 0; i < m_rows; i++)
111
112
                for(int j = 0; j < m_cols; j++)
113
114
                    trans.m_pData[j][i] = m_pData[i][j];
115
116
           }
117
118
            return trans;
       }
119
120
121
122
123
       // Multiplication operator
124
125
       CMatrix operator * (const CMatrix &other)
126
127
            if( this->m_cols != other.m_rows)
128
            {
129
               std::cout << "Multiplication could not take place because number of columns of 1st Matrix and number of
   rows in 2nd Matrix are different";
130
               return *this;
131
132
           CMatrix result("", this->m_rows, other.m_cols);
133
            for(int i = 0; i < this->m_rows; i++)
134
135
                for(int j = 0; j < other.m_cols; j++)
136
137
                    for(int k = 0; k < this->m_cols; k++)
138
                       result.m_pData[i][j] += this->m_pData[i][k] * other.m_pData[k][j];
139
140
142
143
           return result;
144
       }
145
146
```

```
147
       // Merges two matrices columnwise
148
       // 'in' Matrix will be placed to the tight of this Matrix
149
       CMatrix merge(CMatrix& in){
150
           CMatrix ret("MER", m_rows, m_cols+ in.m_cols);
151
           for (int i=0;i< m_rows;i++) {
152
153
               for (int j=0;j< m_cols+in.m_cols;j++){
154
                  if (i<m cols)
                      ret.m_pData[i][j] = m_pData[i][j];
155
156
                       else
                          ret.m_pData[i][j] = in.m_pData[i][j-m_cols];
157
158
               }
           }
159
160
           return ret;
       }
161
162
163
164
       // Gauss elimination routine for solving a linear system Ax=b
165
       // this Matrix holds the [A \mid b], where A is nxn Matrix, b is nxl vector
166
       // Gauss elimination returns x which satisfies Ax=b
167
168
       CMatrix gauss() {
169
           double **A= m_pData;
170
           int n = m_rows;
171
           CMatrix x ("soln", n,1);
172
           for (int i=0; i< n; i++) {
173
               // Search for the maximum value in the ith column
174
               double maxEl = abs(A[i][i]);
175
               int maxRow = i;
176
               for (int k=i+1; k < n; k++) {
177
                   if (abs(A[k][i]) > maxEl) {
178
                       maxEl = abs(A[k][i]);
179
                       maxRow = k;
180
                   }
181
182
                . // Swap the row containing the maximum value with the current row
               for (int k=i; k< n+1; k++) {
183
184
                   double tmp = A[maxRow][k];
                   A[maxRow][k] = A[i][k];
185
186
                   A[i][k] = tmp;
187
188
                // Make all rows below this one has zero value in current column
189
               for (int k=i+1; k< n; k++) {
190
                   if (A[i][i] == 0){
                      cout << "This system of equations does not have a unique solution" << endl;</pre>
191
192
                       exit(0);
193
                   double c = -A[k][i]/A[i][i];
194
                   for (int j=i; j<n+1; j++) {
195
                       if (i==j) {
196
197
                          A[k][j] = 0;
                       } else {
198
                          A[k][j] += c * A[i][j];
199
                       }
200
201
                   }
               }
202
203
            // Solve equation Ax=b for x using back substitution
204
           for (int i=n-1; i>=0; i--) {
205
               if (A[i][i] == 0){
206
                      cout << "This system of equations does not have a unique solution" << endl;</pre>
207
                       exit(0);
208
209
210
               211
               for (int k=i-1;k>=0; k--) {
                   A[k][n] -= A[k][i] * x.m_pData[i][0];
212
213
214
           }
215
216
           return x;
217
218
219
220
        friend std::istream& operator >> (std::istream &is, CMatrix &m);
221
        friend std::ostream& operator << (std::ostream &os, const CMatrix &m);
222 };
223
224 //-----
225 // Overloaded output operator
227 std::ostream& operator << (std::ostream &os,const CMatrix &m)
229
        for(int i = 0; i < m.m_rows; i++)
230
            for(int j = 0; j < m.m_cols; j++)
231
232
233
               char buf[32];
234
               double data = m.m_pData[i][j];
               if( m.m_pData[i][j] > -0.00001 &&
236
                   m.m_pData[i][j] < 0.00001)
```

```
237
                data = 0;
238
               sprintf(buf, "%10.21f ", data);
239
               os << buf;
240
           os << "\n";
241
242
       os << "\n\n";
243
244
       return os;
245 };
246
247
248
249 //----
250 // This is the class which handles Multiple Linear Regression.
251 // It basically reads input data, calculates the regression parameters
252 // based on the training data,computes the target values for the test data
253\ //\ \mbox{and finally outputs them.}
254 //----
255 class mlr{
256
257 private:
258
259
        CMatrix *fmat; //feature matrix, training data
260
        CMatrix *tmat; // corresponding output vector for training data
261
        CMatrix *testMat; // feature matrix, test data
262
263 public:
264
265
        //We are satisfied with the default constructor, hence no constructor
266
267
268
        // Destructor
269
270
        ~mlr(){
         delete fmat;
272
           delete tmat;
273
           delete testMat;
274
276
277
       //Allocate fmat
278
        void create_fmat(const char * name, int r, int c){
280
         fmat = new CMatrix(name,r,c);
281
282
283
        //Allocate tmat
284
285
       void create_tmat(const char * name, int r, int c){
286
287
         tmat = new CMatrix(name,r,c);
288
289
290
       // Allocate testMat
291
292
        void create testMat(const char *name, int r , int c){
293
294
           testMat = new CMatrix(name, r,c);
295
296
297
298
       // We do the regression here and compute the output for test data
299
300
        void fit_data(){
           CMatrix X_t = (fmat->Transpose()); //X' = transpose of fmat
301
302
           CMatrix X_t = X_t*(*fmat);
                                              //X' * X
303
304
           CMatrix X_t_target = X_t*(*tmat); //X' * t (t= training outputs)
305
306
            //Create [X'*X \mid X'*t] for gauss elimination routine
307
            CMatrix merged = X_t_X.merge(X_t_target);
308
309
            \ensuremath{//} run Gauss elimination with the merged Matrix, and get the
310
            // regression parameters weights
311
            CMatrix weights = merged.gauss();
312
313
            //Finally compute the outputs for the test data, i.e. predicted values
314
            CMatrix predicted = (*testMat)*weights;
315
            //output the predicted values
316
317
               cout << predicted;
318
319
320
321
322
        \ensuremath{//} Routine for reading the input data from the STDIN (or any istream
323
324
        void read_data(istream &is)
325
326
            int dim_features; // feature dimension
```

```
327
            int n_samples; // number of samples
328
            int n_test_samples; // number of test samples
329
            int d1, d2, d3; //temp values
330
            //read the feature dimension and number of training samples
331
332
            // and check whether they are in the correct range
333
            is >> d1;
            is >> d2;
334
335
            dim features=d1;
336
            n samples= d2;
            if ((dim_features > 10) || (dim_features < 1)) {</pre>
337
338
                cout << "feature dimension =" << dim_features << "not in the allowed range" << endl;</pre>
                exit(0);
339
340
            if ((n_samples > 100) | | (n_samples < 5)) {
341
342
                cout << "number of samples =" << n_samples << "not in the allowed range" << endl;</pre>
343
                exit(0);
           }
344
345
346
            //\mbox{Now} we can allocate for fmat and tmat
347
            create_fmat("F", n_samples, dim_features+1);
348
            create_tmat("T", n_samples, 1);
349
350
            float value=0;
351
352
            //account for unread characters in the buffer
353
            is.clear();
354
            is.ignore(2056, '\n');
355
356
            //Now read the training samples and fill fmat and tmat
357
            for (int k=0;k< n_samples;k++) {
358
                fmat->m_pData[k][0]=1.0; //first column is 1 corresponding to the bias coefficient
359
360
                for (int l=1;1<=dim_features;1++){
                    is >> value;
362
                    if ((value <0) || (value > 1.0)){
                        cout << "Feature value = " << value << " not in the allowed range" << endl;</pre>
364
                        exit(0);
365
366
                    fmat->m_pData[k][1] = value;
368
                is >> value;
369
                if ((value <0) || (value > 1.0E6)){
370
                    cout << "Target value = " << value << " not in the allowed range" << endl;</pre>
371
                    exit(0);
372
373
                tmat->m_pData[k][0]= value;
           }
374
375
376
            // Now read the number of test samples and check whether it is in the correct range
377
            is >> n test samples;
            if ((n_test_samples > 100) || (n_test_samples < 1)) {</pre>
378
               cout << "number of test samples =" << n_test_samples << "not in the allowed range" << endl;
379
380
                exit(0);
381
           }
382
            //Allocate the testMat for testdata
383
384
            create_testMat("T", n_test_samples, dim_features+1);
385
            is.clear();
           is.ignore(2056, '\n');
386
387
388
            //And read the test samples
            for (int k=0;k<n\_test\_samples;k++) {
389
390
                testMat->m_pData[k][0]=1.0; //first column is 1 corresponding to the bias coefficient
391
                for (int l=1;l<=dim_features;l++) \{
392
                    is >> value;
393
                    if ((value <0) || (value > 1.0)){
394
                        cout << "Feature value = " << value << " not in the allowed range" << endl;</pre>
395
                        exit(0);
396
397
                    testMat->m_pData[k][l] = value;
398
            }
399
400
401
402 };
403
404
405 /
406 // The main program
407 //--
409
       /* Enter your code here. Read input from STDIN. Print output to STDOUT */
       mlr MLR; //Create the MLR object
410
411 /*
412
       ifstream filein;
413
       filein.open("data2.txt");
414
       MLR.read_data(filein);
415 */
       MLR.read_data(cin); // Read input data
416
```

```
417 MLR.fit_data(); // run regression and generate the output
418
419 return 0;
420 }
```

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