

Coding Assignment 5

- **Task:** From the last assignment, we have learnt how to put everything together to make linear regression working on our one dimensional data set. Let's now turn to something more challenging. For this assignment, you are asked to implement linear regression on a high dimensional data set from scratch. Indeed, we will use the Boston house pricing data set (<https://h1ros.github.io/posts/loading-scikit-learns-boston-housing-dataset/>).

REMARK: As there are two methods to fit the linear function (i.e., to find our best parameter w), you can either choose to compute the closed-form solution of w using Normal Equation, or choose to adjust the learning rate and the number of iterations to obtain w using Gradient Descent.