

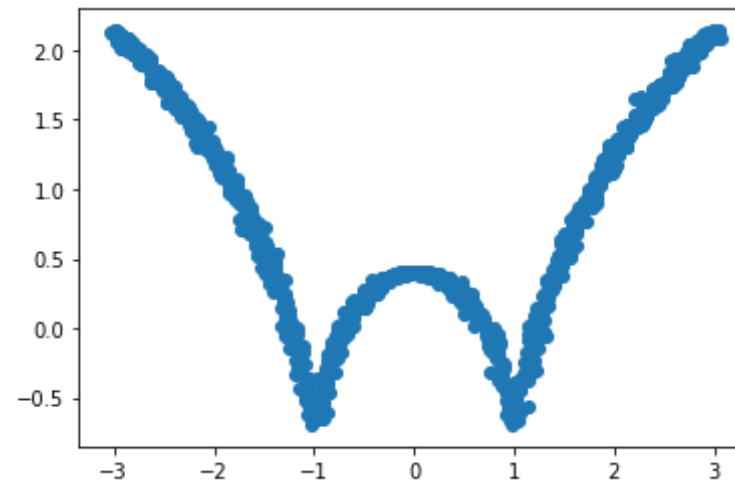
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In [50]: import numpy as np
import matplotlib.pyplot as plt
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In [53]: x=np.linspace(-3,3,1000)
y=np.log(np.abs((x**2)-1))+0.5

#adding Jitter
x+=np.random.normal(scale=0.05,size=1000)
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In [54]: plt.scatter(x,y)
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Out[54]: <matplotlib.collections.PathCollection at 0x28d92e562b0>
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In [44]: def local_reg(x0,x,y,tau):
# add bias term
x0 = np.r_[1, x0]
x = np.c_[np.ones(len(x)), x]

# fit model: normal equations with kernel
xw = x.T * radial_kernel(x0, x, tau)
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beta = np.linalg.pinv(xw @ x) @ xw @ y

# predict value
return x0 @ beta

def radial_kernel(x0, x, tau):
    return np.exp(np.sum((x - x0) ** 2, axis=1) / (-2 * tau * tau))

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In [45]: def plot_lwr(tau):
# prediction
domain = np.linspace(-3, 3, num=300)
prediction = [local_reg(x0, x, y, tau) for x0 in domain]
plt.scatter(x,y)
plt.plot(domain, prediction, color='red')
return plt

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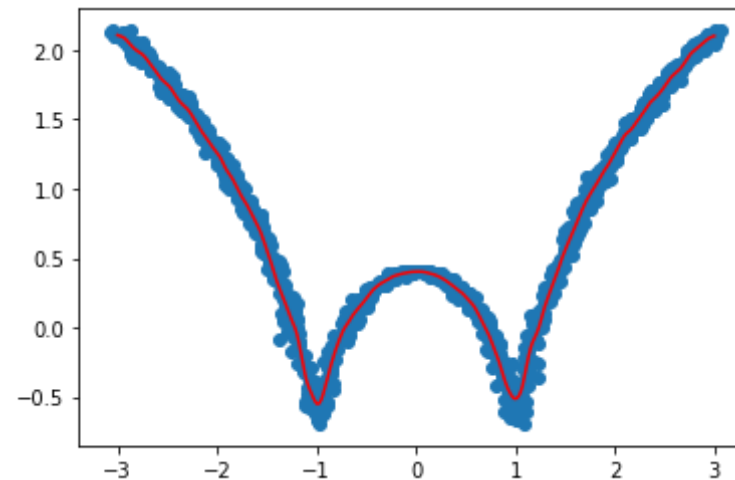
In [46]: plot_lwr(0.04)

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Out[46]: <module 'matplotlib.pyplot' from 'C:\\Users\\perum\\Anaconda3\\lib\\site-packages\\matplotlib\\pyplot.py'>

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In [ ]: https://medium.com/100-days-of-algorithms/day-97-locally-weighted-regre

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ssion-c9cfaff087fb  
https://towardsdatascience.com/kernel-function-6f1d2be6091
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