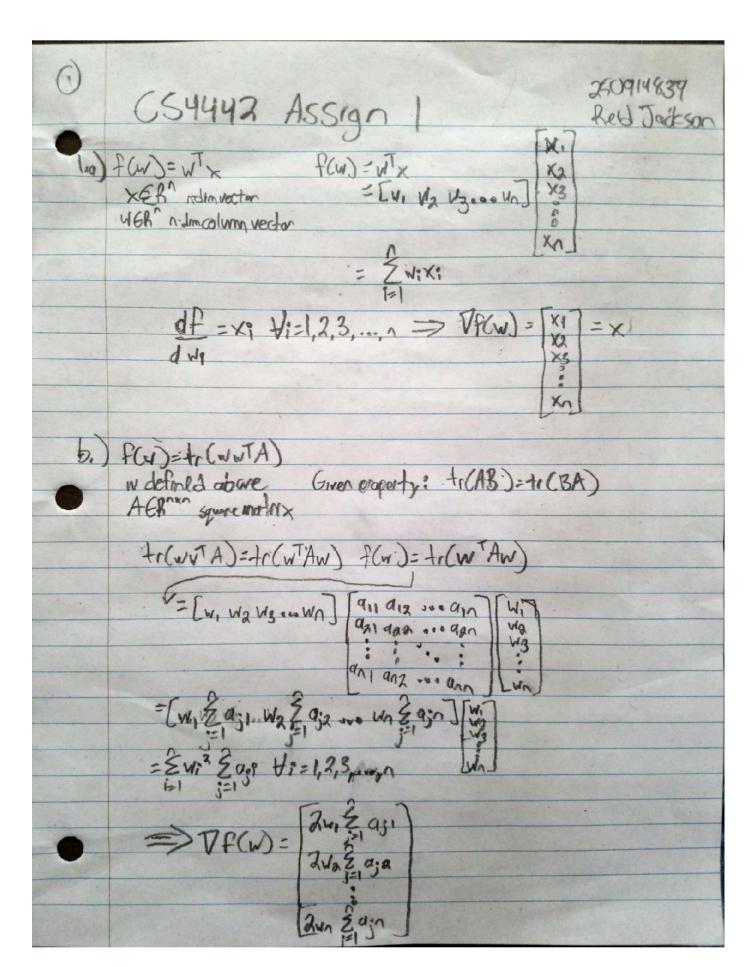
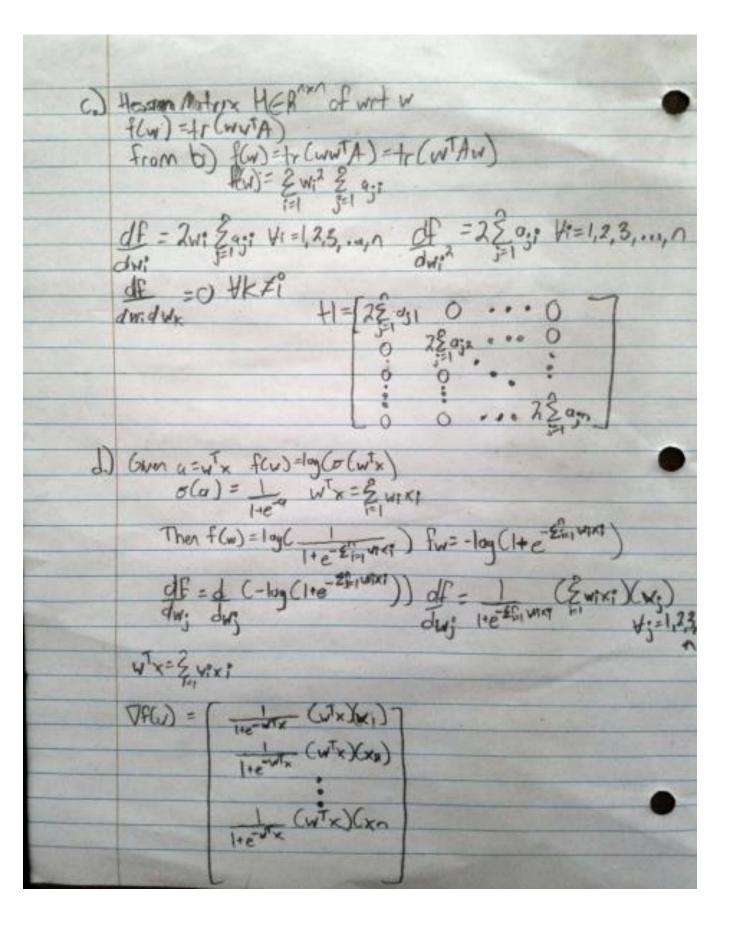
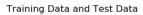
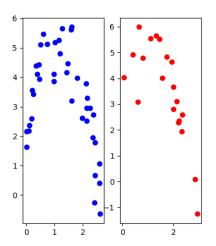
Reid Jackson CS4442 Assignment 1 Feb 16th 2020



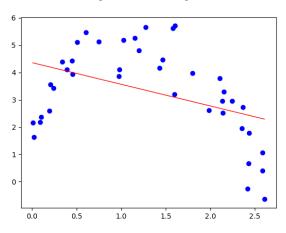






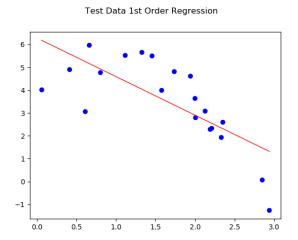
2b

Training Data 1st Order Regression



Equation: y = -0.79337581x + 4.35891503

Average Error = 2.17394558



Equation: y = -0.79337581x + 4.35891503

Average Error = 1.59595861

2b and 2c Python Code

```
# Appends a column of ones to the features of training/test data, 1st order onesColumn = pp.ones((trainings.shape[0]))
training/Ones = pp.c(trainings.onesColumn)
onesColumn = pp.ones((testf.shape[0]))
testfOnes = pp.c([testf.shape[0]))

# w = (X7 * X) - 1 * X7 * y, where X is s the data matrix augmented with a column of ones, and y is the column vector of target outputs.
# letting g = (X7 * X) - 1 * X7 * y, where X is s the data matrix augmented with a column of ones, and y is the column vector of target outputs.
# does the first order regression of training data
training/OnesMatrix = np.assatrix(trainingfOnes)
training/Matrix = np.assatrix(trainingfOnes)
p = np.linalg.im((np.dot(trainingfOnes,T, trainingfOnes)))
q = np.dot(p, trainingfOnesMatrix.n)
p = np.linalg.im((np.dot(trainingfOnes,T, trainingfOnes)))
q = np.dot(p, trainingfOnesMatrix.n)
print(w)
# does the first order regression of feet data
testfOnesMatrix = np.assatrix(testfOnes)
testOMatrix = np.assatrix(testfOnes)
testOMatrix = np.assatrix(testfOnes)

# does the first order regression of feet data
testfOnesMatrix = np.assatrix(testfOnes)

# does the first order regression of rect data
testfOnesMatrix = np.assatrix(testfOnes)

# does the first order regression of rect data
testfOnesMatrix = np.assatrix(testfOnes)

# does the first order regression of rect data
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testfOnesMatrix = np.assatrix(testfOnes)

# does the first order regression of rect data
testfOnesMatrix = np.assatrix(testfOnes)

# does the first order regression of rect data
testfOnesMatrix = np.assatrix(testfOnes)

# does the first order regression order to rect data

# reates the x and y values of first Order Linear Regression for training

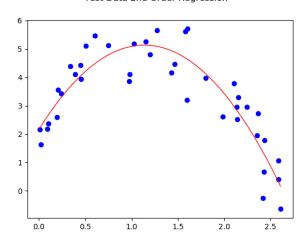
# for in range(0, len(trainingf))

# does the firstOnderRegression order or training

# does the firstOnderRegression order order testfores

# does the firstOnderRegression orde
```

Test Data 2nd Order Regression

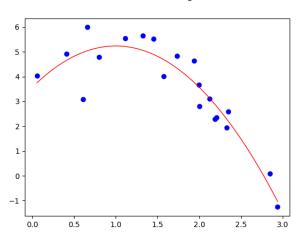


Equation: $y = -2.29718151x^2 + 5.22039519x + 2.16940573$

Average Error = 0.4846845031271549

(also note the title is supposed to be training data)

Test Data 2nd Order Regression



Equation: $y = -1.67167226x^2 + 3.34520812x + 3.56132903$

Average Error = 0.44645401066211254

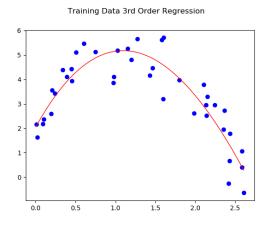
Given the better error values for the Second-Degree Regression, this is a better fit for the data over the Linear Regression (First Order).

Python Code

```
# Creates the x and y values of Second Order Polynomial Regression for test
SecondOrderRegressionX = np.arange(np.amin(testF), np.amax(testF), 0.01)
SecondOrderRegressionY = ((w[0] * (SecondOrderRegressionX)**2) + (w[1] * SecondOrderRegressionX) + w[2])
# Uses the equation to find mean squared error for training
SecondOrderRegressionValues = []
for i in range(0, len(testF)):
    SecondOrderRegressionValues.append(w[0] * (testF[i])**2 + w[1] * testF[i] + w[2])

SORVMatrix = np.ravel(np.asarray(SecondOrderRegressionValues))
# print(SORVMatrix)
mse_sum = 0
for i in range(0, len(testF)):
    mse_sum += (testO[i] - SORVMatrix[i])**2
mse = (mse_sum / len(testF))
print(mse)
```

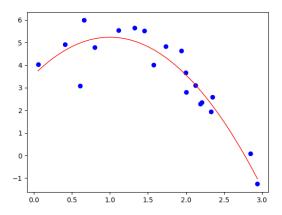
2e



Equation: $y = 0.17701719x^3 - 2.99261207x^2 + 5.92195383x + 2.04696968$

Average Error = 0.48055213344532505

Test Data 3rd Order Regression



Equation: $y = 1.44636153e-03x^3 - 1.67845534x^2 + 3.35391872x + 3.55893345$

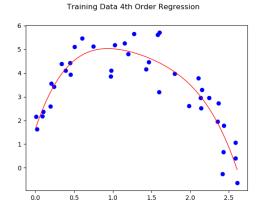
Average Error = 0.4464533911621823

Based on the average errors, there is very little difference between 2nd and 3rd Order Regressions. Though, it is still much more accurate than 1st Order.

```
print(w)

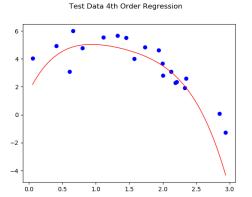
# Creates the x and y values of Third Order Polynomial Regression for test
ThirdOrderRegressionX = np.arange(np.amin(testF), np.amax(testF), 0.01)
ThirdOrderRegressionY = ((w[0] * (ThirdOrderRegressionX)**2) + (w[1] * (ThirdOrderRegressionX)**2) + (w[2] * ThirdOrderRegressionX) + w[3])
# Uses the equation to find mean squared error for training
ThirdOrderRegressionValues = []
for i in range(0, len(testF)):
    ThirdOrderRegressionValues.append(w[0] * (testF[i])**3 + w[1] * (testF[i])**2 + w[2] * testF[i] + w[3])

SORVMatrix = np.ravel(np.asarray(ThirdOrderRegressionValues))
# print(SORVMatrix)
mse_sum = 0
for i in range(0, len(testF)):
    mse_sum = (testO[i] - SORVMatrix[i])**2
mse_sum = (testO[i] - SORVMatrix[i])**2
mse_sum = (testO[i] - SORVMatrix[i])**2
mse_sum | len(testF))
print(mse_sum | len(testF))
```



Equation: $y = -0.78497416x^4 + 4.29846914x^3 - 9.85657215x^2 + 9.73054414x + 1.6375279$

Average Error = 0.43664763409971397



Equation: $y = -0.78497416x^4 + 4.29846914x^3 - 9.85657215x^2 + 9.73054414x + 1.6375279$

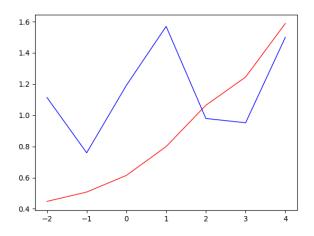
Average Error = 1.5584694832319532

Based on all the results, the 4th Order is better than 1st order but worse than 3rd and 2nd. And the order of accuracy is 3rd Order, 2nd Order, 4th Order then 1st Order.

```
# Creates the x and y values of Fourth Order Polymonial Regression for test
FourthOrderRegressionY np. arrange(np. amin(testF), np. amax(testF), 0.01)
FourthOrderRegressionY = ((w[0] * (FourthOrderRegressionX)**4) + (w[1] * (FourthOrderRegressionX)**3) + (w[2] * (FourthOrderRegressionX)**2) + w[3] * FourthOrderRegressionX + w[4])
# Uses the equation to find mean squared error for training
FourthOrderRegressionAlues = []
for i in range(0, len(testF)):
    FourthOrderRegressionValues.append(w[0] * (testF[i])**4 + w[1] * (testF[i])**3 + w[2] * testF[i]**2 + w[3] * testF[i] + w[4])

SORVMatrix = np.ravel(np.asarray(FourthOrderRegressionValues))
# print(SOVMatrix)
mse_sum = 0
for i in range(0, len(testF)):
    mse_sum +> (testO[i] - SORVMatrix[i])**2
mse_sum +> (testO[i] - SORVMatrix[i])**2
mse = (mse_sum / len(testF))
print(mse)
```

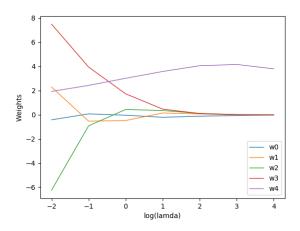
3a 4th Order I2-regularized



(Blue Line is the Error while Red is the Test Error)

From this, it can be concluded that lambda of 0.1, or lambda = e^{-1} gives the minimum, and is the best fitting for that data.

Weights as a function of Lamda



Lambda is spelt wrong here as the code interprets lambda as a preset value, lamda does not cause errors

Python Code

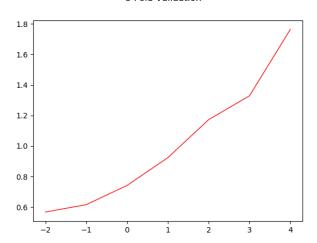
```
# 3b code here, for weights ******
weightsArray = []
for i in range (0, len(lamda)):
    w = (np.linalg.inv((trainingFOnesMatrix.T @ trainingFOnesMatrix) + lamda[i] * I) @ trainingFOnesMatrix.T @ trainingOMatrix)
    w = np.ravel(np.asarray(w))
    weightsArray = (np.asarray(weightsArray))

for i in range (0, len(lamda)):
    lamda[i] = math.log10(lamda[i])

for i in range (0, weightsArray.shape[1]):
    colourValue = "C" + str(i)
    labelString = "w" + str(i)
    plt.plot(lamda, weightsArray[:,i], color=colourValue, linewidth=1, label=labelString)

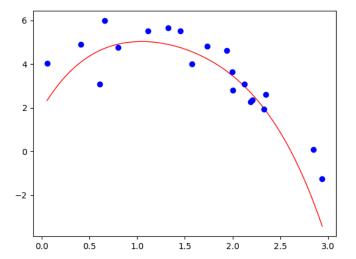
plt.legend(loc="lower right")
plt.xlabel('log(lamda)')
plt.vlabel('log(lamda)')
plt.vlabel('Weights')
```

3c 5 Fold Validation



As this graph shows, the lambda value of -2 in log(lambda) is better than the previous lambda of 0, which makes lambda 0.01 instead of 0.1.

Lambda Line Fitting



Here is the test data fit with a l2-regularized 4th-order polynomial regression line, with a lambda of 0.01.

```
# 3c, first part to find lamda value valData = []
trainingData = []
valData0 = []
trainingData0 = []
errorValues = np. empty([7,5])
for i in range(0,5):
valData.extend(trainingF[i*8:i*8+8])
valData0.extend(trainingO[i*8:i*8+8])
if(i = n):
                (i == 0):
trainingData.extend(trainingF[8:len(trainingF)])
trainingData0.extend(training0[8:len(trainingF)])
if(i == 4):
trainingData0.extend(trainingF[0:i*8])
trainingData0.extend(training0[0:i*8])
                  e:
trainingData.extend(trainingF[0:i*8])
trainingData0.extend(trainingO[0:i*8])
trainingData0.extend(trainingF[i*8:8:len(trainingF)])
trainingData0.extend(trainingO[i*8:8:len(trainingF)])
         trainingDataNP = np.asarray(trainingData)
valDataNP = np.asarray(valData)
trainingDataONP = np.matrix(trainingDataO).T
         valDataONP = np.asmatrix(valData0).T
        trainingF4TH = np.c_[(trainingDataNP)**4, (trainingDataNP)**3, (trainingDataNP)**2, trainingDataNP]
onesColumn = np.ones((trainingF4TH, shape[0]))
trainingFOnes = np.c_[trainingF4TH, onesColumn]
trainingFOnesMatrix = np.asmatrix(trainingFOnes)
                 j in range (0, len(lamda)):
w → (np.linalg.inv((trainingFOnesMatrix.T @ trainingFOnesMatrix) + lamda[j] * I) @ trainingFOnesMatrix.T @ trainingDataONP)
w → np.ravel(np.asarray(w))
                  mse = 0
mse sum = 0
FourthOrderRegressionValues = []
FourthOrderRegressionValues = []
for k in range(0, len(valData)):
FourthOrderRegressionValues.append(w[0] * (valData[k])**4 + w[1] * (valData[k])**3 + w[2] * valData[k]**2 + w[3] * valData[k] + w[4])
valWMatrix = np.ravel(np.asarray(FourthOrderRegressionValues))
                  for k in range(0, len(valDataONP)):
    mse_sum += (valWMatrix[k] - valDataONP[k])**2
mse = (mse_sum / len(valDataONP))
                   errorValues[j][i] = np.ravel(mse)
        # print( val.
valData = []
trainingData = []
valData0 = []
trainingData0 = []
        Error = []
i in range(errorValues.shape[0]):
avgError.append(np.mean(errorValues[i,:]))
      (np.linalg.inv((trainingFOnesMatrix.T @ trainingFOnesMatrix) + 0.01 * I) @ trainingFOnesMatrix.T @ trainingOMatrix).T
    creates the X and yearnes or Youthout order rospondiant regression for cest 
untithorderRegressionX = np.arange(np.amin(testF), np.amax(testF), 0.01% (fourthOrderRegressionX)**3) + (w[2] * (FourthOrderRegressionX)**2) + w[3] * FourthOrderRegressionX + w[4]) 
unthOrderRegressionY = ((w[0] * (FourthOrderRegressionX)**4) + (w[1] * (FourthOrderRegressionX)**3) + (w[2] * (FourthOrderRegressionX)**2) + w[3] * FourthOrderRegressionX + w[4])
```