### **#LAB 6 : Regression**

# Regression is generally used for curve fitting task. Here we will demonstrate regression task for the following :

- 1. Fitting of a Line (One Variable and Two Variables)
- 2. Fitting of a Plane
- 3. Fitting of M-dimensional hyperplane
- 4. Practical Example of Regression task

```
import numpy as np
import matplotlib.pyplot as plt
```

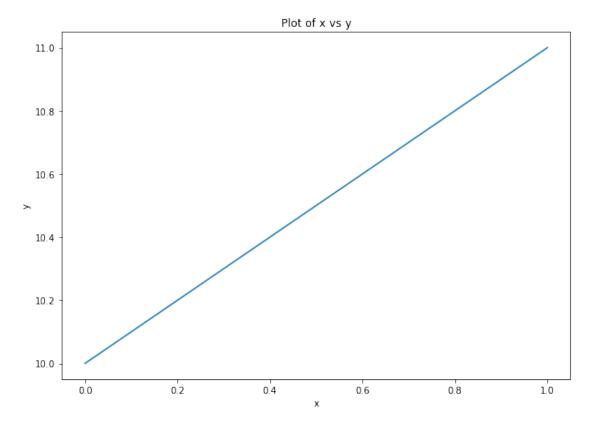
#Fitting of a Line (One Variable)

### Generation of line data $(y=w_1x+w_0)$

- 1. Generate x, 1000 points from 0-1
- 2. Take  $w_0 = 10$  and  $w_1 = 1$  and generate y
- 3. Plot (x,y)

```
## Write your code here
x = np.linspace(start=0, stop=1, num=1000)
w = np.array([10, 1])
y = np.transpose(np.append(np.ones((1000)), x).reshape(2, 1000)) @ w

plt.figure(figsize=(10, 7))
plt.plot(x, y)
plt.xlabel("x")
plt.ylabel("y")
plt.title("Plot of x vs y")
Text(0.5, 1.0, 'Plot of x vs y')
```



### Corruption of data using uniformly sampled random noise

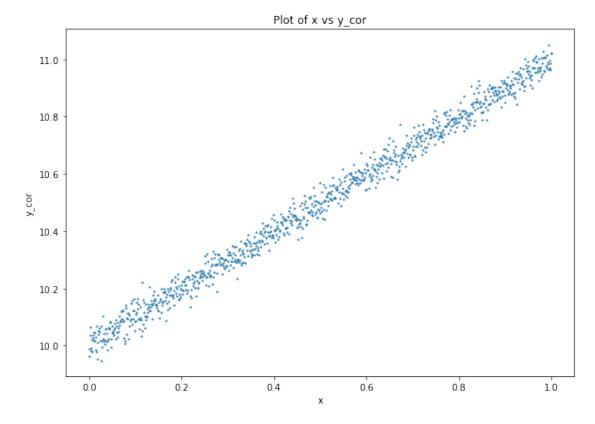
- 1. Generate random numbers uniformly from (0-1) with same size as y
- 2. Corrupt y and generate  $y_{cor}$  by adding the generated random samples with a weight of 0.1.
- 3. Plot  $(x, y_{cor})$  (use scatter plot)

```
## Write your code here
y_cor = np.add(y, np.random.normal(0, 0.03, size=(1000,)))
print(y_cor.shape)

plt.figure(figsize=(10, 7))
plt.scatter(x, y_cor, s=1.5)
plt.xlabel("x")
plt.ylabel("y_cor")
plt.title("Plot of x vs y_cor")

(1000,)

Text(0.5, 1.0, 'Plot of x vs y_cor')
```



### **Heuristically predicting the curve (Generating the Error Curve)**

- 1. Keep  $w_0 = 10$  as constant and find  $w_1$
- 2. Create a search space from -5 to 7 for  $W_1$ , by generating 1000 numbers between that
- 3. Find  $y_{pred}$  using each value of  $w_1$
- 4. The  $y_{pred}$  that provide least norm error with y, will be decided as best  $y_{pred}$

$$error = \frac{1}{m} \sum_{i=1}^{M} (y_i - y_{pred_i})^2$$

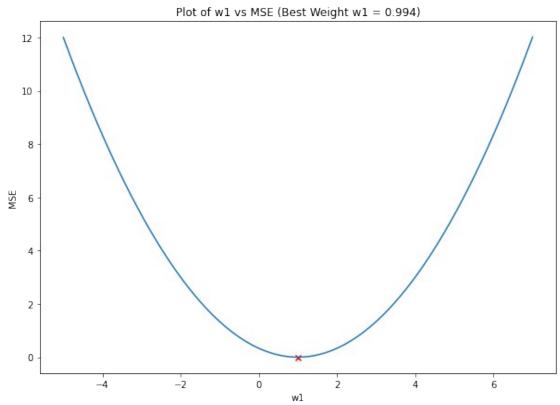
- 5. Plot error vs search\_*w* 1
- 6. First plot the scatter plot  $(x, y_{cor})$ , over that plot  $(x, y_{bestpred})$

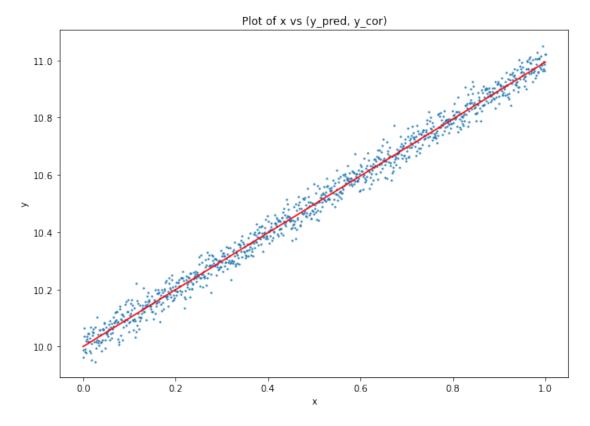
```
## Write your code here
w0_guess = 10
w1_space = np.linspace(-5, 7, 1000)
w_best = None
best_error = float('inf')

errors = []

for w1 in w1_space:
    w = np.array([w0_guess, w1])
    y_pred = np.append(np.ones((1000)), x).reshape(2, 1000).T @ w
    error = np.sum(np.subtract(y_cor, y_pred)**2)/1000
    errors.append(error)
```

```
if error<best error:</pre>
        w best = w
        best_error = error
errors = np.array(errors)
plt.figure(figsize=(10, 7))
plt.plot(w1 space, errors)
plt.scatter(w best[1], best_error, marker='x', c='red')
plt.xlabel("w\overline{1}")
plt.ylabel("MSE")
plt.title(f'Plot of w1 vs MSE (Best Weight w1 = {round(w best[1],
4)})')
plt.show()
y pred = np.transpose(np.append(np.ones((1000)), x).reshape(2, 1000))
@ w best
plt.figure(figsize=(10, 7))
plt.plot(x, y_pred, c='red')
plt.scatter(x, y_cor, s=1.5)
plt.xlabel("x")
plt.ylabel("y")
plt.title("Plot of x vs (y pred, y cor)")
plt.show()
```





### Using Gradient Descent to predict the curve

1. 
$$Error = \frac{1}{m} \sum_{i=1}^{M} (y_i - y_{pred_i})^2 = \frac{1}{m} \sum_{i=1}^{M} (y_i - (w_0 + w_1 x_i))^2$$

2. 
$$\nabla Error \dot{c}_{w1} = \frac{-2}{M} \sum_{i=1}^{M} (y_i - y_{pred_i}) \times x_i$$

3. 
$$w_1 | \Box_{new} = w_1 |_{old} - \lambda \nabla Error | \Box_{w_1} = w_1 |_{old} + \frac{2\lambda}{M} \sum_{i=1}^{M} (y_i - y_{pred_i}) \times x_i$$

```
## Write your code here
tol = 1e-6
max_iter = int(1e5)
_lambda = 0.01

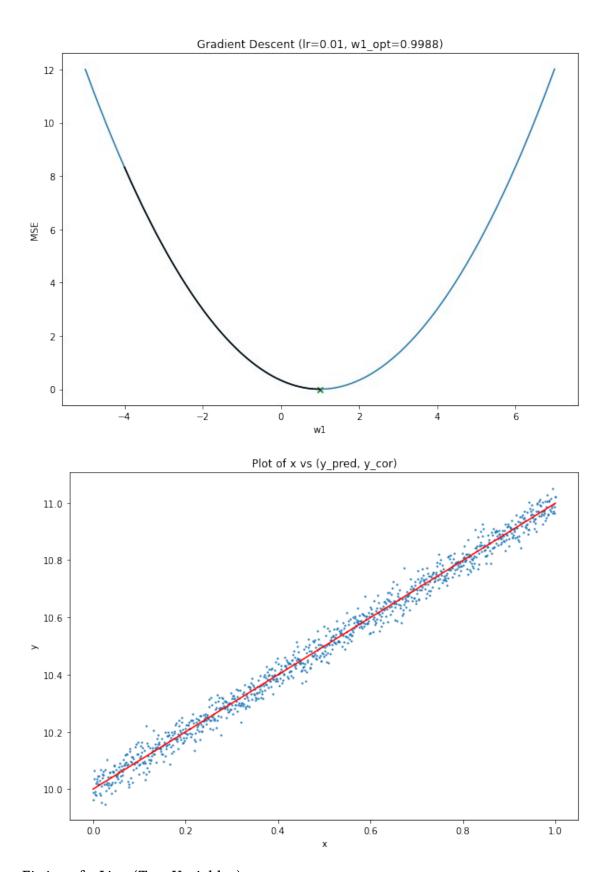
w0_guess = 10
w1_init = -4

errors2 = []
w1_vals = []

X = np.transpose(np.append(np.ones((1000)), x).reshape(2, 1000))

for i in range(max_iter):
```

```
w = np.array([w0_guess, w1_init])
    y pred = X @ w
    error = np.sum(np.subtract(y cor, y pred)**2)/1000
    errors2.append(error)
    w1_vals.append(w1_init)
    grad = 2* np.dot(x, (y_pred - y_cor))/1000
    w1_init = w1_init - _lambda * grad
    if abs(grad)<tol: break</pre>
plt.figure(figsize=(10, 7))
plt.plot(w1 space, errors)
plt.plot(w1 vals, errors2, c='black')
plt.scatter(w1 init, error, c='green', marker='x')
plt.xlabel("w1")
plt.ylabel("MSE")
plt.title(f"Gradient Descent (lr={ lambda}, w1 opt={round(w1 init,
4)})")
plt.show()
y_pred = X @ w
plt.figure(figsize=(10, 7))
plt.plot(x, y_pred, c='red')
plt.scatter(x, y_cor, s=1.5)
plt.xlabel("x")
plt.ylabel("y")
plt.title("Plot of x vs (y pred, y cor)")
plt.show()
```



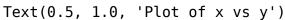
#Fitting of a Line (Two Variables)

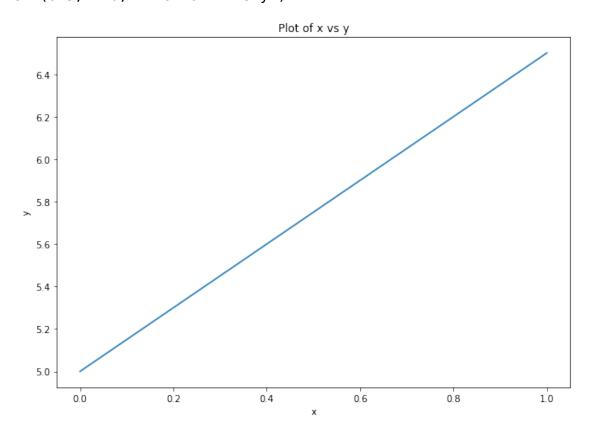
### **Generation of Line Data** $(y = w_1 x + w_0)$

- 1. Generate x, 1000 points from 0-1
- 2. Take  $w_0 = 5$  and  $w_1 = 1.5$  and generate y
- 3. Plot (x,y)

```
## Write your code here
x = np.linspace(start=0, stop=1, num=1000)
w = np.array([5, 1.5])
y = np.transpose(np.append(np.ones((1000)), x).reshape(2, 1000)) @ w

plt.figure(figsize=(10, 7))
plt.plot(x, y)
plt.xlabel("x")
plt.ylabel("y")
plt.ylabel("y")
plt.title("Plot of x vs y")
```





### Corrupt the data using uniformly sampled random noise

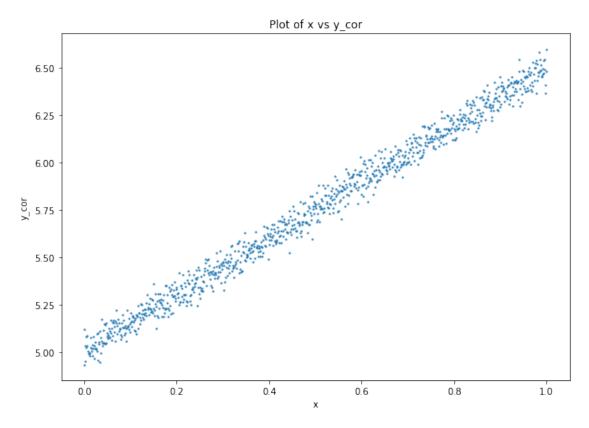
- 1. Generate random numbers uniformly from (0-1) with same size as *y*
- 2. Corrupt y and generate  $y_{cor}$  by adding the generated random samples with a weight of 0.1
- 3. Plot  $(x, y_{cor})$  (use scatter plot)

```
## Write your code here
y_cor = np.add(y, np.random.normal(0, 0.05, size=(1000,)))
print(y_cor.shape)

plt.figure(figsize=(10, 7))
plt.scatter(x, y_cor, s=1.5)
plt.xlabel("x")
plt.ylabel("y_cor")
plt.title("Plot of x vs y_cor")

(1000,)
```

Text(0.5, 1.0, 'Plot of x vs y\_cor')



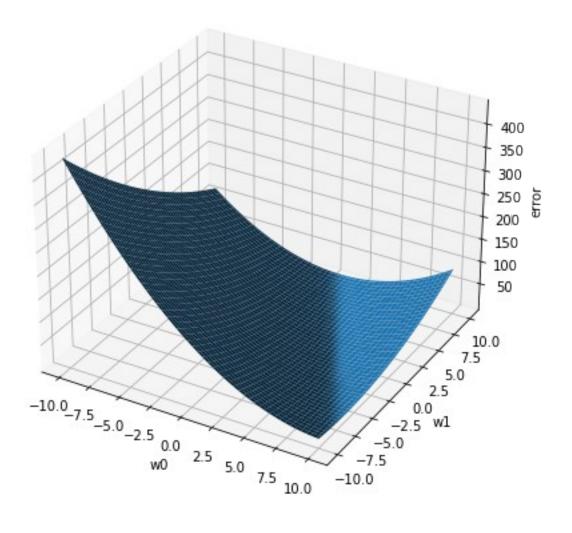
#### **Plot the Error Surface**

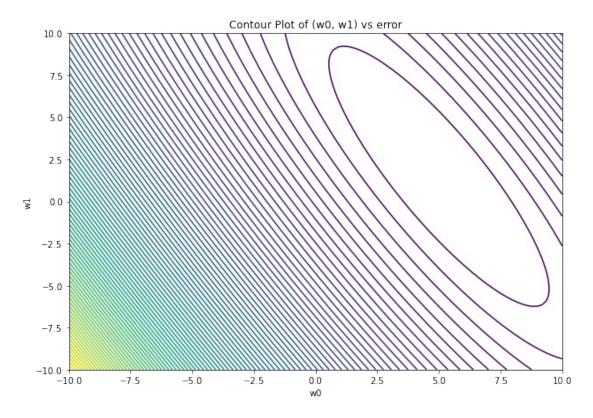
- 1. we have all the data points available in  $y_{cor}$ , now we have to fit a line with it. (i.e from  $y_{cor}$  we have to predict the true value of  $w_1$  and  $w_0$ )
- 2. Take  $w_1$  and  $w_0$  from -10 to 10, to get the error surface ## Write your code here

```
w0 = np.linspace(-10, 10, 100)
w1 = np.linspace(-10, 10, 100)
X = np.append(np.ones((1000)), x).reshape(2, 1000)
def cost(w0, w1):
```

```
w = np.array([w0, w1])
    y pred = X.T @ w
    return np.sum(np.subtract(y_cor, y_pred)**2)/1000
W0, W1 = np.meshgrid(w0, w1)
W1.shape, W0.shape
errors = np.array([cost(w0_i, w1_i) for w0_i, w1_i in
zip(np.ravel(W0), np.ravel(W1))]).reshape(100, 100)
fig, ax = plt.subplots(subplot_kw={"projection": "3d"}, figsize=(10,
7))
ax.plot surface(W0, W1, errors)
ax.set_title("Surface Plot of (w0, w1) vs error")
ax.set xlabel('w0')
ax.set ylabel('w1')
ax.set zlabel('error')
fig, ax = plt.subplots(figsize=(10, 7))
ax.contour(W0, W1, errors, 100)
ax.set title("Contour Plot of (w0, w1) vs error")
ax.set_xlabel('w0')
ax.set ylabel('w1')
Text(0, 0.5, 'w1')
```

# Surface Plot of (w0, w1) vs error

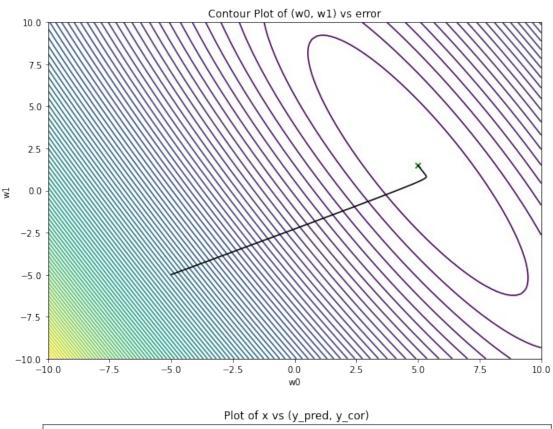


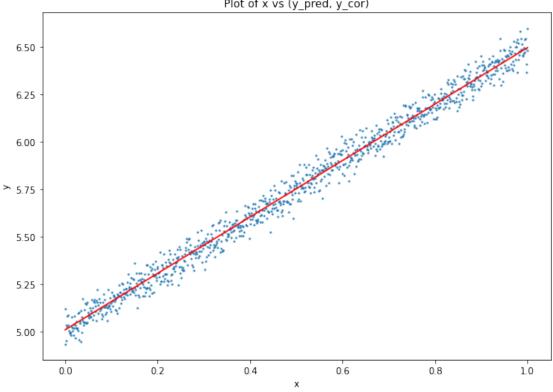


### **Gradient Descent to find optimal Values**

```
## Write your code here
tol = 1e-6
max_iter = int(1e5)
lambda = 0.1
w init = np.array([-5, -5])
errors2 = []
w_vals = []
X = np.append(np.ones((1000)), x).reshape(2, 1000)
for i in range(max iter):
    y_pred = X.T @ w_init
    error_temp = np.sum(np.subtract(y_cor, y_pred)**2)/1000
    errors2.append(error_temp)
    w_vals.append(w_init.copy())
    grad = 2*(X @ (y_pred - y_cor))/1000
    w_init = w_init - _lambda * grad
    if np.sum(grad**2)<tol: break</pre>
```

```
print(f'Optimal value of w0 is : {w init[0]}')
print(f'Optimal value of w1 is : {w init[1]}')
fig, ax = plt.subplots(figsize=(10, 7))
w vals plot = np.array(w vals)
ax.contour(W0, W1, errors, 100)
ax.plot(w vals plot[:, 0], w vals plot[:, 1], c='black')
ax.scatter(w init[0], w init[1], c='green', marker='x')
ax.set title("Contour Plot of (w0, w1) vs error")
ax.set xlabel('w0')
ax.set_ylabel('w1')
y pred = X.T @ w init
print(X.T, w init)
plt.figure(figsize=(10, 7))
plt.plot(x, y_pred, c='red')
plt.scatter(x, y_cor, s=1.5)
plt.xlabel("x")
plt.ylabel("y")
plt.title("Plot of x vs (y pred, y cor)")
plt.show()
Optimal value of w0 is : 5.007910783677688
Optimal value of w1 is : 1.4865282443736134
[[1.
           0.
           0.0010011
 [1.
 [1.
           0.002002]
           0.9979981
 [1.
 [1.
           0.9989991
                   11 [5.00791078 1.48652824]
 [1.
           1.
```



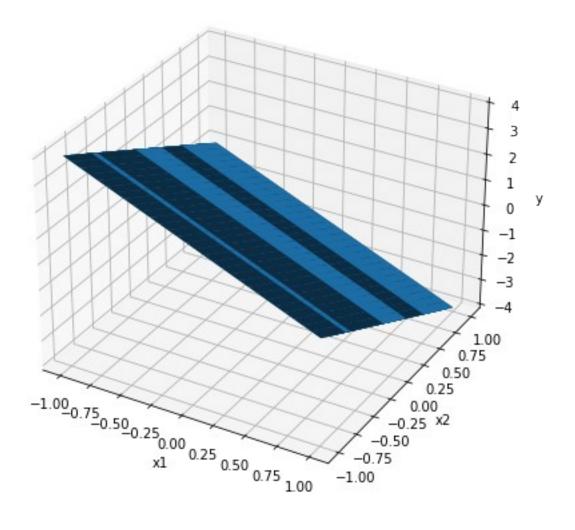


#Fitting of a Plane

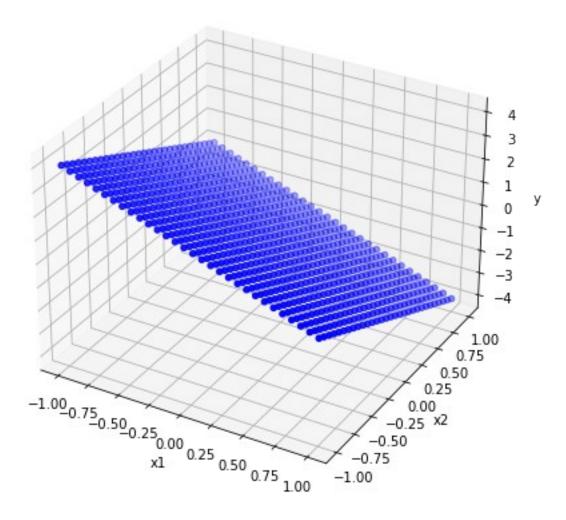
### Generation of plane data

```
Generate x_1 and x_2 from range -1 to 1, (30 samples)
     Equation of plane y = w_0 + w_1 x_1 + w_2 x_2
  2.
     Here we will fix W_0 and will learn W_1 and W_2
## Write your code here
x1 = np.linspace(-1, 1, 30)
x2 = np.linspace(-1, 1, 30)
np.random.shuffle(x2)
w = np.array([0, -2, -2])
X1, X2 = np.meshgrid(x1, x2)
y = -2*X1 - 2*X2
fig, ax = plt.subplots(subplot_kw={"projection": "3d"}, figsize=(10,
ax.plot_surface(X1, X2, y)
ax.set title("Surface Plot of (x1, x2) vs y")
ax.set xlabel('x1')
ax.set ylabel('x2')
ax.set zlabel('y')
fig, ax = plt.subplots(subplot_kw={"projection": "3d"}, figsize=(10,
ax.scatter3D(X1, X2, y, color = "blue")
plt.title("3D Scatter plot of (x1, x2) vs y cor")
ax.set xlabel('x1')
ax.set_ylabel('x2')
ax.set zlabel('y')
X = np.concatenate((np.ones(30), x1, x2), axis=0,
dtype=object).reshape(3, 30).T
y_cor = X @ w
```

# Surface Plot of (x1, x2) vs y



## 3D Scatter plot of (x1, x2) vs y\_cor



#### **Generate the Error Surface**

- 1. Vary  $W_1$  and  $W_2$  and generate the error surface and find their optimal value
- 2. Also plot the Contour

```
## Write your code here
w0 = 0
def cost(w1_i, w2_i):
    w = np.array([w0, w1_i, w2_i])
    y_pred = X @ w
    return np.sum(np.subtract(y_cor, y_pred)**2)/30
w1 = np.linspace(-10, 10, 100)
w2 = np.linspace(-10, 10, 100)
W1, W2 = np.meshgrid(w1, w2)
W1.shape, W2.shape
```

```
errors = np.array([cost(wl_i, w2_i) for wl_i, w2_i in
zip(np.ravel(W1), np.ravel(W2))]).reshape(100, 100)

fig, ax = plt.subplots(subplot_kw={"projection": "3d"}, figsize=(10,
7))

ax.plot_surface(W1, W2, errors)

ax.set_title("Surface Plot of (w1, w2) vs error")
ax.set_xlabel('w1')
ax.set_ylabel('w2')
ax.set_zlabel('error')

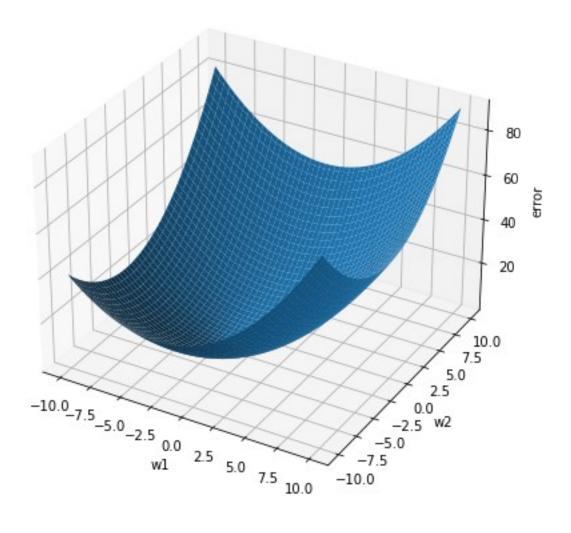
fig, ax = plt.subplots(figsize=(10, 7))

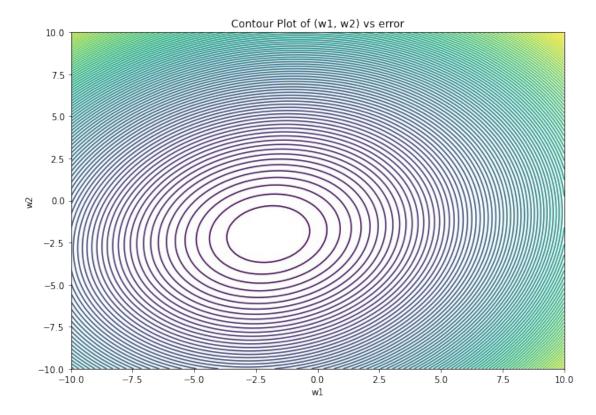
ax.contour(W1, W2, errors, 100)

ax.set_title("Contour Plot of (w1, w2) vs error")
ax.set_xlabel('w1')
ax.set_ylabel('w2')

Text(0, 0.5, 'w2')
```

# Surface Plot of (w1, w2) vs error





### **Prediction using Gradient Descent**

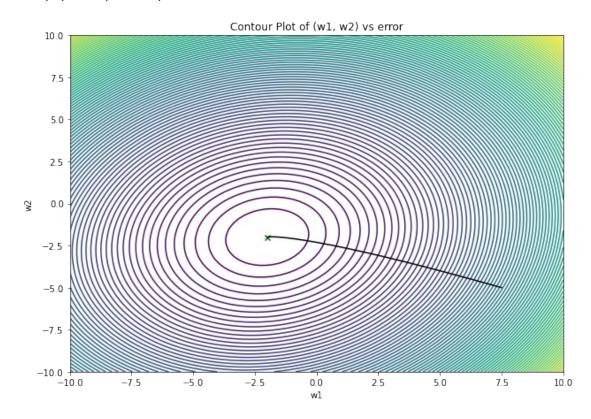
```
## Write your code here
tol = 1e-6
max_iter = int(1e5)
lambda = 0.1
w init = np.array([0, 7.5, -5])
errors2 = []
w_vals = []
for i in range(max iter):
    y_pred = X @ w_init
    error_temp = np.sum(np.subtract(y_cor, y_pred)**2)/50
    errors2.append(error_temp)
    w_vals.append(w_init.copy())
    grad = 2*(X.T @ (y_pred - y_cor))/50
    w_init = w_init - _lambda * grad
    if np.sum(grad**2)<tol: break</pre>
print(f'Optimal value of w1 is : {w init[1]}')
print(f'Optimal value of w2 is : {w_init[2]}')
```

```
fig, ax = plt.subplots(figsize=(10, 7))
w_vals_plot = np.array(w_vals)
ax.contour(W1, W2, errors, 100)
ax.plot(w_vals_plot[:, 1], w_vals_plot[:, 2], c='black')
ax.scatter(w_init[1], w_init[2], c='green', marker='x')

ax.set_title("Contour Plot of (w1, w2) vs error")
ax.set_xlabel('w1')
ax.set_ylabel('w2')

Optimal value of w1 is : -1.997843690521284
Optimal value of w2 is : -1.998799080461982

Text(0, 0.5, 'w2')
```



#Fitting of M-dimentional hyperplane (M-dimention, both in matrix inversion and gradient descent)

Here we will vectorize the input and will use matrix method to solve the regression problem.

let we have M- dimensional hyperplane we have to fit using regression, the inputs are  $x_1, x_2, x_3, \dots, x_M$  in vector form we can write  $[x_1, x_2, \dots, x_M]^T$ , and similarly the weights

are  $w1, w2, ... w_M$  can be written as a vector  $[w1, w2, ... w_M]^T$ , Then the equation of the plane can be written as:

$$y = w 1 x 1 + w 2 x 2 + ... + w_M x_M$$

 $w1, w2, \ldots, wM$  are the scalling parameters in M different direction, and we also need a offset parameter w0, to capture the offset variation while fitting.

The final input vector (generally known as augmented feature vector) is represented as  $\begin{bmatrix} 1, x \, 1, x \, 2, \dots, x_M \end{bmatrix}^T$  and the weight matrix is  $\begin{bmatrix} w \, 0, w \, 1, w \, 2, \dots w_M \end{bmatrix}^T$ , now the equation of the plane can be written as:

$$y = w \cdot 0 + w \cdot 1 \cdot x \cdot 1 + w \cdot 2 \cdot x \cdot 2 + \dots + w_M \cdot x_M$$

In matrix notation:  $y = x^T w$  (for a single data point), but in general we are dealing with N-data points, so in matrix notation

$$Y = X^T W$$

where Y is a  $N \times 1$  vector, X is a  $M \times N$  matrix and W is a  $M \times 1$  vector.

$$Error = \frac{1}{N} ||Y - X^T W||^2$$

it looks like a optimization problem, where we have to find W, which will give minimum error.

#### 1. **By computation:**

 $\nabla Error = 0$  will give us  $W_{opt}$ , then  $W_{opt}$  can be written as:

$$W_{ont} = (XX^T)^{-1}XY$$

### 1. By gradient descent:

$$W_{new} = W_{old} + \frac{2\lambda}{N} X (Y - X^T W_{old})$$

- 1. Create a class named Regression
- 2. Inside the class, include constructor, and the following functions:
  - a. grad\_update: Takes input as previous weight, learning rate, x, y and returns the updated weight.
  - b. error: Takes input as weight, learning rate, x, y and returns the mean squared error.
  - c. mat\_inv: This returns the pseudo inverse of train data which is multiplied by labels.

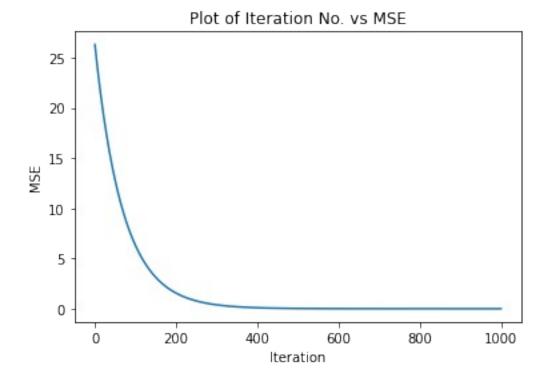
d. Regression\_grad\_des: Here, inside the for loop, write a code to update the weights. Also calculate error after each update of weights and store them in a list. Next, calculate the deviation in error with new\_weights and old\_weights and break the loop, if it's below a threshold value mentioned the code.

```
class regression:
 # Constructor
 def init (self, name='reg'):
   self.name = name # Create an instance variable
 def grad update(self, w old, lr, y, x):
   w = w \text{ old} + 2 * lr * (x @ ( y - x.T@w \text{ old }))/x.shape[1]
   return w
 def error(self,w,y,x):
   return np.sum((y - x.T@w)**2)/x.shape[1]
 def mat_inv(self, y, x_aug):
   return np.linalg.pinv(x aug @ x aug.T) @ x aug @ y
 # By Gradien descent
 def Regression grad des(self, x, y, lr):
   w old = np.random.uniform(0, 1, (x.shape[0], 1))
   err = []
   for i in range(1000):
     w pred = self.grad update(w old, lr, y, x)
     err.append(self.error(w pred, y, x))
     dev = np.linalg.norm(np.subtract(w pred, w old), ord=1)
     if dev<=0.000001:
       break
     w old = w pred
   w pred = w old
   return w pred, err
#######
# Generation of data
sim dim=5
sim no data=1000
x=np.random.uniform(-1,1,(sim dim,sim no data))
print("Initial data shape: ", x.shape)
```

```
w = np.array([1, 2, 3, 4, 5, 6]).reshape(6, 1) ## Write your code here
(Initialise the weight matrix) (W=[w0,w1,...,wM]')
print("Dimension of Weight matrix: ", w.shape)
## Augment the Input
ones =np.ones(sim no data)
x aug = np.vstack([ones, x]) ## Write your code here (Augment the data
so as to include x0 also which is a vector of ones)
print("Data shape after augmenting: ", x aug.shape)
y=x aug.T @ w # vector multiplication
print("Shape of Output: ", y.shape)
## Corrupt the input by adding noise
noise = np.random.uniform(0, 1, y.shape)
y = y+0.1*noise
### The data (x aug and y) is generated ###
######
# By Computation (Normal Equation)
reg = regression()
w opt=reg.mat inv(y, x aug)
print("Optimal weights obatained by computation: ", w opt)
# Bv Gradient descent
1r=0.01
w pred, err = reg.Regression grad des(x aug, y, lr)
print("Optimal weights obatained by Gradient descent: ", w pred)
plt.plot(err)
plt.xlabel("Iteration")
plt.ylabel("MSE")
plt.title("Plot of Iteration No. vs MSE")
Initial data shape: (5, 1000)
Dimension of Weight matrix: (6, 1)
Data shape after augmenting: (6, 1000)
Shape of Output: (1000, 1)
Optimal weights obatained by computation: [[1.0490547]
[2.00007289]
 [3.00094711]
 [4.0027456]
 [4.99931453]
 [6.0003959511
Optimal weights obatained by Gradient descent: [[1.0494999]]
```

```
[2.0010318]
[3.00068978]
[4.00185538]
[4.99215704]
[5.99304317]]
```

Text(0.5, 1.0, 'Plot of Iteration No. vs MSE')



### #Practical Example (Salary Prediction)

- 1. Read data from csv file
- 2. Do train test split (90% and 10%)
- 3. Compute optimal weight values and predict the salary using the regression class created above (Use both the methods)
- 4. Find the mean square error in test.
- 5. Also find the optimal weight values using regression class from the Sci-kit learn library

### # Read data from CSV

```
import pandas as pd
from sklearn.preprocessing import MinMaxScaler

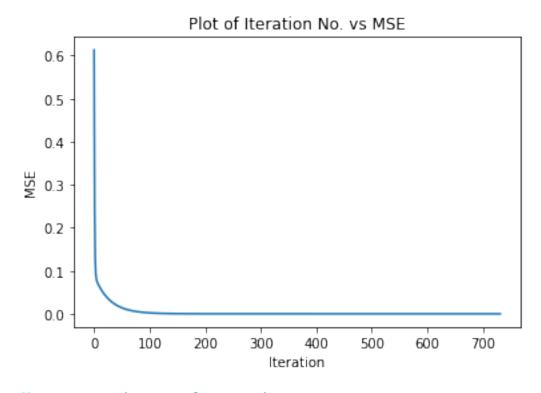
scaler = MinMaxScaler()

data = pd.read_csv("./salary_pred_data.csv",
  index_col=False).astype(float)
data = scaler.fit_transform(data)
```

```
data[:5]
array([[0.33333333, 0.5555556, 0.35897436, 1.
                                                     , 0.25
        0.28249927],
                  , 0.72222222, 0.20512821, 0.
                                                      , 0.375
       [1.
        0.45696576],
                  , 0.66666667, 0.8974359 , 0.66666667, 0.125
        0.13569616],
                              , 0.69230769, 0.
       [1.
                  , 1.
                                                      , 0.75
        0.78014892],
       [0.33333333, 0.5
                              , 0.1025641 , 0.33333333, 0.625
        0.57951662]])
from sklearn.model selection import train test split
X = data[:, :-1] # independent features
v = data[:, -1]
X_train, X_test, y_train, y_test = train_test_split(X, y,
test size=0.1, random state=42)
X train = np.vstack([np.ones(X train.shape[0]), X train.T])
X test = np.vstack([np.ones(X test.shape[0]), X test.T])
y_train= y_train.reshape(y_train.shape[0], 1)
y test = y test.reshape(y test.shape[0], 1)
X train.shape, X test.shape, y train.shape, y test.shape
((6, 900), (6, 100), (900, 1), (100, 1))
# Manually FInding Optimal Weights
# By Computation (Normal Equation)
reg = regression()
w opt = reg.mat inv(y train, X train)
print("Optimal weights obatained by computation: ", w opt)
# Bv Gradient descent
1r=0.1
w pred, err = reg.Regression grad des(X train, y train, lr)
print("Optimal weights obatained by Gradient descent: ", w pred)
plt.plot(err)
plt.xlabel("Iteration")
plt.ylabel("MSE")
plt.title("Plot of Iteration No. vs MSE")
Optimal weights obatained by computation: [[-0.00719664]
 [ 0.1247972 ]
```

```
[ 0.03743916]
[ 0.00162236]
[ 0.01871958]
[ 0.83198136]]
Optimal weights obatained by Gradient descent: [[-0.00723657]
[ 0.12480666]
[ 0.03746076]
[ 0.00164404]
[ 0.01873025]
[ 0.83199419]]
```

Text(0.5, 1.0, 'Plot of Iteration No. vs MSE')



### # Mean squared error for testing set

```
print("Mean square error in test (Normal Equation): ",
reg.error(w_opt, y_test, X_test))
print("Mean square error in test (Gradient Descent): ",
reg.error(w_pred, y_test, X_test))

Mean square error in test (Normal Equation): 5.519031184464351e-30
Mean square error in test (Gradient Descent): 1.5268912771185229e-10

# Linear regression using Sci-Kit learn
from sklearn.linear_model import LinearRegression
from sklearn.metrics import mean_squared_error

LR = LinearRegression()
```