

Due data: 9/20/2023, end of the day. Please submit an **.ipynb file** via Canvas.

Instructions:

- 1) The .ipynb file shall include not only the **source code**, but also necessary **plots/figures** and **discussions** which include your *observations, thoughts* and *insights*.
- 2) Please avoid using a single big block of code for everything then plotting all figures altogether. Instead, use a small block of code for each sub-task which is followed by its plots and discussions. This will make your homework more readable.
- 3) Please follow common software engineering practices, e.g., by including sufficient **comments** to functions, important statements, etc.

Programming Problem:

In this problem, you will write a program to estimate the parameters for an unknown polynomial using the `polyfit()` function of the `numpy` package.

- 1) Please plot the noisy data and the polynomial you found (in the same figure). Please use polynomial order of $m = 1, 2, 3, 4, 5, 6, 7, 8$, respectively.
- 2) Plot MSE versus order m , for $m = 1, 2, 3, 4, 5, 6, 7, 8$ respectively. Identify the best choice of m .
- 3) Change variable `noise_scale` to 200, 300, 400, 600, 800, 1000 respectively, re-run the algorithm and plot the polynomials with the best m found in 2). Discuss the impact of noise scale to the accuracy of the returned parameters. [You need to plot a figure for EACH choice of `noise_scale`.]
- 4) Change variable `number_of_samples` to 40, 30, 20, 10 respectively, re-ran the algorithm and plot the polynomials with the best m found in 2). Discuss the impact of the number of samples to the accuracy of the returned parameters. [You need to plot a figure for EACH choice of `number_of_samples`.]

Please use the following code at the beginning of your program to generate the data.

```
# Simulated data is given as follows in Python:

import matplotlib.pyplot as plt
plt.style.use('seaborn-whitegrid')

import numpy as np

noise_scale = 100
number_of_samples = 50

x = 30*(np.random.rand(number_of_samples, 1) - 0.5)

y = 2 * x + 11 * x**2 + 3 * x**3 + noise_scale*np.random.randn(number_of_samples, 1)

plt.plot(x,y,'ro')
```