Program 11

Implement the non-parametric Locally Weighted Regression algorithm in order to fit data points. Select appropriate data set for your experiment and draw graphs.

Dataset

total_bill	tip	sex	smoker	day	time	size
16.99	1.01	Female	No	Sun	Dinner	2
10.34	1.66	Male	No	Sun	Dinner	3
21.01	3.5	Male	No	Sun	Dinner	3
23.68	3.31	Male	No	Sun	Dinner	2
24.59	3.61	Female	No	Sun	Dinner	4
25.29	4.71	Male	No	Sun	Dinner	4
8.77	2	Male	No	Sun	Dinner	2
26.88	3.12	Male	No	Sun	Dinner	4
15.04	1.96	Male	No	Sun	Dinner	2
14.78	3.23	Male	No	Sun	Dinner	2
10.27	1.71	Male	No	Sun	Dinner	2
35.26	5	Female	No	Sun	Dinner	4
15.42	1.57	Male	No	Sun	Dinner	2
18.43	3	Male	No	Sun	Dinner	4
14.83	3.02	Female	No	Sun	Dinner	2

Code:

```
from numpy import *
from os import listdir
import matplotlib
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np1
import numpy.linalg as np
from scipy.stats.stats import pearsonr

def kernel(point,xmat, k):
    m,n = np1.shape(xmat)
    weights = np1.mat(np1.eye((m)))
    for j in range(m):
        diff = point - X[j]
        weights[j,j] = np1.exp(diff*diff.T/(-2.0*k**2))
```

```
return weights
def localWeight(point,xmat,ymat,k):
  wei = kernel(point,xmat,k)
  W = (X.T*(wei*X)).I*(X.T*(wei*ymat.T))
  return W
def localWeightRegression(xmat,ymat,k):
  m,n = np1.shape(xmat)
  ypred = np1.zeros(m)
  for i in range(m):
    ypred[i] = xmat[i]*localWeight(xmat[i],xmat,ymat,k)
  return ypred
#load data points
data = pd.read_csv('tips.csv')
bill = np1.array(data.total_bill)
tip = np1.array(data.tip)
#preparing and add 1 in bill
mbill = np1.mat(bill)
mtip = np1.mat(tip)
# mat is used to convert to n dimesiona to 2 dimensional array form
m= np1.shape(mbill)[1] # print(m) 244 data is stored in m
one = np1.mat(np1.ones(m))
X= np1.hstack((one.T,mbill.T)) # create a stack of bill from ONE
print(X)
#set k here
ypred = localWeightRegression(X,mtip,2)
SortIndex = X[:,1].argsort(0)
xsort = X[SortIndex][:,0]
fig = plt.figure()
ax = fig.add_subplot(1,1,1)
ax.scatter(bill,tip, color='blue')
ax.plot(xsort[:,1],ypred[SortIndex], color = 'red', linewidth=5)
plt.xlabel('Total bill')
plt.ylabel('Tip')
plt.show();
2]
import numpy as np
from bokeh.plotting import figure, show, output notebook
from bokeh.layouts import gridplot
from bokeh.io import push notebook
def local_regression(x0, X, Y, tau):
  # add bias term
  x0 = np.r_[1, x0]
  # Add one to avoid the loss in information
  X = np.c [np.ones(len(X)), X]
  # fit model: normal equations with kernel
  xw = X.T * radial_kernel(x0, X, tau) # XTranspose * W
```

```
beta = np.linalg.pinv(xw @ X) @ xw @ Y #@ Matrix Multiplication or Dot Product
  return x0 @ beta # @ Matrix Multiplication or Dot Product for prediction
def radial kernel(x0, X, tau):
  return np.exp(np.sum((X - x0) ** 2, axis=1) / (-2 * tau * tau))
# Weight or Radial Kernal Bias Function
n = 1000
# generate dataset
X = np.linspace(-3, 3, num=n)
print("The Data Set ( 10 Samples) X :\n",X[1:10])
Y = np.log(np.abs(X ** 2 - 1) + .5)
print("The Fitting Curve Data Set (10 Samples) Y:\n",Y[1:10])
# jitter X
X += np.random.normal(scale=.1, size=n)
print("Normalised (10 Samples) X :\n",X[1:10])
domain = np.linspace(-3, 3, num=300)
print(" Xo Domain Space(10 Samples) :\n",domain[1:10])
def plot_lwr(tau):
  # prediction through regression
  prediction = [local regression(x0, X, Y, tau) for x0 in domain]
  plot = figure(plot_width=400, plot_height=400)
  plot.title.text='tau=%g' % tau
  plot.scatter(X, Y, alpha=.3)
  plot.line(domain, prediction, line width=2, color='red')
  return plot
show(gridplot([[plot lwr(10.), plot lwr(1.)],
[plot_lwr(0.1), plot_lwr(0.01)]]))
```

OUTPUT



