

In [4]:

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1 import numpy as np
2 import pandas as pd
3 from sklearn.datasets import load_boston
4 import matplotlib.pyplot as plt
5 %matplotlib inline
6 import math
7 boston = load_boston()
8 features = pd.DataFrame(boston.data, columns=boston.feature_names)
9 target = pd.DataFrame(boston.target, columns=['target'])
10 data = pd.concat([features,target],axis=1)
11 x = data['RM']
12 X1 = sorted(np.array(x/x.mean()))
13 X=X1+[i+1 for i in X1]
14 Y=np.sin(X)
15 plt.plot(X,Y)
16 n = int(0.8 * len(X))
17 x_train=X[:n]
18 y_train=Y[:n]
19 x_test=X[n:]
20 y_test=Y[n:]
21 w=np.exp([- (1.2-i)**2/(2*0.1) for i in x_train])
22 plt.plot(x_train, y_train, 'r.')
23 plt.plot(x_train,w, 'b.')
24 def h(x,a,b):
25     return a*x + b
26 def error(a,x,b,y,w):
27     e=0
28     m=len(x)
29     #Apply the weights multiplication for the cost function
30
31     for i in range(m):
32         e+=np.power(h(x[i],a,b)-y[i],2)*w[i]
33
34     return(1/(2*m))*e
35 #Calculating Gradient
36 def step_gradient(a,x,b,y,learning_rate,w):
37     grad_a=0
38     grad_b=0
39     m=len(x)
40     for i in range(m):
41         grad_a+=(2/m)*((h(x[i],a,b)-y[i])*x[i])*w[i]

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42     grad_b+=(2/m)*(h(x[i],a,b)-y[i])*w[i]
43     a=a-(grad_a*learning_rate)
44     b=b-(grad_b*learning_rate)
45
46     return a,b
47 def descend(initial_a,initial_b,x,y,learning_rate,iteration,w):
48     a=initial_a
49     b=initial_b
50     for i in range(iteration):
51         e=error(a,x,b,y,w)
52         if i%1000==0:
53             print(f"Error:{e}-- a:{a},b:{b}")
54
55         a,b=step_gradient(a,x,b,y,learning_rate,w)
56
57     return a,b
58
59 a=1.69309840122
60 b=0.0372197540025
61 learning_rate=0.3
62 iteration=100
63 final_a, final_b = descend(a,b,x_train,y_train, learning_rate, iteration,w)
64 H=[i*final_a+final_b for i in x_train]
65 plt.plot(x_train, y_train, 'r.',x_train,H,'b')
66 print(error(a,x_test,b,y_test,w))
67 print(error(final_a,x_test,final_b,y_test,w))
68 plt.plot(x_test,y_test,'m',x_train,y_train,'r.')

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Error:0.28539416725563693-- a:1.69309840122,b:0.0372197540025
2.4755610602936344
0.1549971836535683

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Out[4]: [<matplotlib.lines.Line2D at 0x246a1139d60>,
<matplotlib.lines.Line2D at 0x246a1139d90>]

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