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import numpy as np
from tqdm import tqdm
class Linear Regression():
   def __init__(self, alpha = 1e-3 , num_iter = 10000, early_stop = 100,
       intercept = True, init_weight = None, penalty = None,
       lam = 1e-3, normalize = False, adaptive=True):
       Linear Regression with gradient descent method.
       Attributes:
       alpha: Learning rate.
       num iter: Number of iterations
       early stop: Number of steps without improvements
                   that triggers a stop training signal
       intercept: True = with intercept (bias), False otherwise
       init_weight: Optional. The initial weights passed into the model,
                               for debugging
       penalty: {None, 11, 12}. Define regularization type for regression.
                 None: Linear Regression
                 11: Lasso Regression
                 12: Ridge Regression
       lam: regularization constant.
       normalize: True = normalize data, False otherwise
       adaptive: True = adaptive learning rate, False = fixed learning rate
       self.alpha = alpha
       self.num iter = num iter
       self.early_stop = early_stop
       self.intercept = intercept
       self.init weight = init weight
       self.penalty = penalty
       self.lam = lam
       self.normalize = normalize
       self.adaptive = adaptive
   def fit(self, X, y):
       # initialize X, y
       self.X = X
       self.y = np.array([y]).T
       self.max = np.zeros((1, X.shape[1]))
       self.min = np.zeros((1, X.shape[1]))
       for i in range(self.X.shape[1]):
           self.max[:, i] = self.X[:, i].max()
           self.min[:, i] = self.X[:, i].min()
       ############## START TODO 1 ################
       # Normalize the data using the formula provided in lecture
       if self.normalize:
           self.X = (self.X - self.min) / (self.max - self.min)
       ############ END TODO 1 ###############
       # Add bias (if necessary) by concatanating a constant column into X
       # Hint: go through HW1 Q5 might be helpful
       if self.intercept:
           col = np.ones((len(self.X), 1))
           self.X = np.hstack((self.X, col))
       ############ END TODO 2 ##############
       # initialize coefficient
       self.coef = self.init weight if self.init weight is not None\
       else np.array([np.random.uniform(-1,1,self.X.shape[1])]).T
       # start training, self.loss is used to record losses over iterations
       self.loss = []
       self.gradient_descent()
   def gradient(self):
       coef = -2 / len(self.X)
       ############## START TODO 3 ###############
       # Find prediction and gradient
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# Hint: Find the model's prediction from the given inputs with the
   # coefficient, then calculate the gradient
   \# If you forgot the formula, find them in lecture 4 and 5
   pred = self.X @ self.coef
   grad = coef * (self.X.T @ (self.y - pred))
   ############ END TODO 3 ##############
   ############## START TODO 4 ################
   # Implement regularization penalty
   # Hint: Use self.lam
   if self.penalty == '12':
       grad += 2 * self.lam * self.coef
   elif self.penalty == 'l1':
       grad += self.lam * np.sign(self.coef)
   else:
   return grad
def gradient descent(self):
   print('Start Training')
   for i in range(self.num_iter):
       ############# START TODO 5 ################
       # calculate prediction y based on current coefficients (self.coef)
       previous_y_hat = self.X @ self.coef
       grad = self.gradient()
       # calculate the new coefficients after incorporating the gradient
       temp coef = self.coef - (self.alpha * grad)
       ############# END TODO 5 ##############
       ############## START TODO 6 ################
       # calculate regularization cost (alias: regularization loss) based on
       # self.coef and temp coef
       if self.penalty == '12':
           previous_reg_cost = self.lam * np.sum(np.square(self.coef))
           current_reg_cost = self.lam * np.sum(np.square(temp_coef))
       elif self.penalty == '11':
           previous reg cost = self.lam * np.sum(np.abs(self.coef))
           current reg cost = self.lam * np.sum(np.abs(temp coef))
       else:
           previous reg cost = 0
           current_reg_cost = 0
       ############# END TODO 6 ##############
       ############## START TODO 7 ###############
       # Calculate error (alias: loss) using sum squared loss
       # and add regularization cost
       pre_error = np.sum(np.square( self.y - previous_y_hat )) + previous_reg_cost
       current y hat = self.X @ temp coef
       current_error = np.sum(np.square( self.y - current_y_hat )) + current_reg_cost
       # Early Stop: early stop is triggered if loss is not decreasing
       # for some number of iterations
       if len(self.loss) > self.early_stop and \
       self.loss[-1] >= max(self.loss[-self.early_stop:]):
           print('----')
           print(f'End Training (Early Stopped at iteration {i})')
           return self
       ############# START TODO 8 #################
       # Implement adaptive learning rate
       # Rules: if current error is smaller than previous error,
       # multiply the current learning rate by 1.3 and update coefficients,
       # otherwise by 0.9 and do nothing with coefficients
       if current_error < pre_error:</pre>
           self.alpha = 1.3 * self.alpha if self.adaptive else self.alpha
           self.coef = temp coef
       else:
           self.alpha = 0.9 * self.alpha if self.adaptive else self.alpha
       ############ END TODO 8 ##############
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# record stats
      self.loss.append(float(current_error))
      if i % 1000000 == 0:
         print('----')
          print('Iteration: ' + str(i))
         print('Coef: '+ str(self.coef))
         print('Loss: ' + str(current_error))
   print('----')
   print('End Training')
   return self
def predict(self, X):
   X norm = np.zeros(X.shape)
   for i in range(X.shape[1]):
      X_{norm}[:, i] = (X[:, i] - self.min[:, i]) / (self.max[:, i] - self.min[:, i])
   X = X \text{ norm}
   # add bias (if necessary, same as TODO 2)
   if self.intercept:
      col = np.ones((len(X), 1))
      X = np.hstack((X, col))
   # Find the model's predictions
   # Hint: Use matrix multiplication ('@' might come in handy here)
   y = X @ self.coef
   return y
   # Congrats! You have reached the end of this model's implementation :)
```