

overfitting

July 21, 2022

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[ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from sklearn.linear_model import LinearRegression
from sklearn.preprocessing import PolynomialFeatures as PF
from sklearn.linear_model import LinearRegression as reg
from sklearn.metrics import mean_squared_error
```

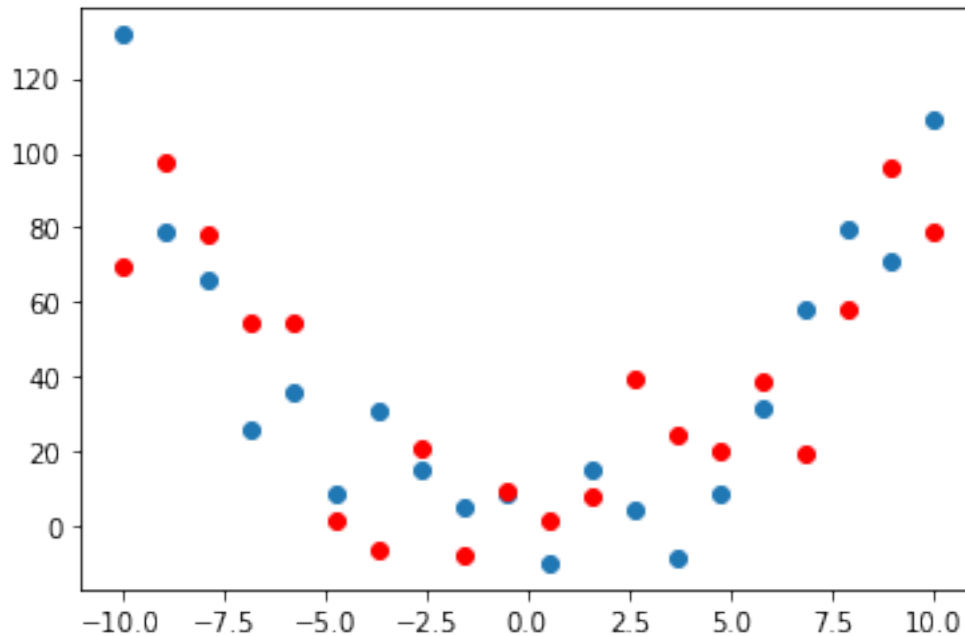
```
[ ]: def f(x):
    return x**2

def generate_X_for_predict(num = 1000):
    return np.linspace(-10, 10, num).reshape(-1, 1)

def generate_data(num = 20):
    X = np.linspace(-10, 10, num)
    noise = np.random.normal(loc=0, scale=15, size=num)
    Y = X**2 + noise
    return X.reshape(-1, 1), Y
```

```
[ ]: train_X, train_Y = generate_data()
test_X, test_Y = generate_data()
```

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[ ]: plt.scatter(train_X, train_Y)
plt.scatter(test_X, test_Y, color='red')
plt.show()
```



```
[ ]: def exec_and_plot(DegreeSet, show_graph=False):
    errors = []
    test_errors = []
    for dg in DegreeSet:
        pf = PF(degree = dg)
        x_poly = pf.fit_transform(train_X)
        poly_reg = reg()
        poly_reg.fit(x_poly, train_Y)
        polypred = poly_reg.predict(x_poly)

        test_pred = poly_reg.predict(pf.fit_transform(test_X))

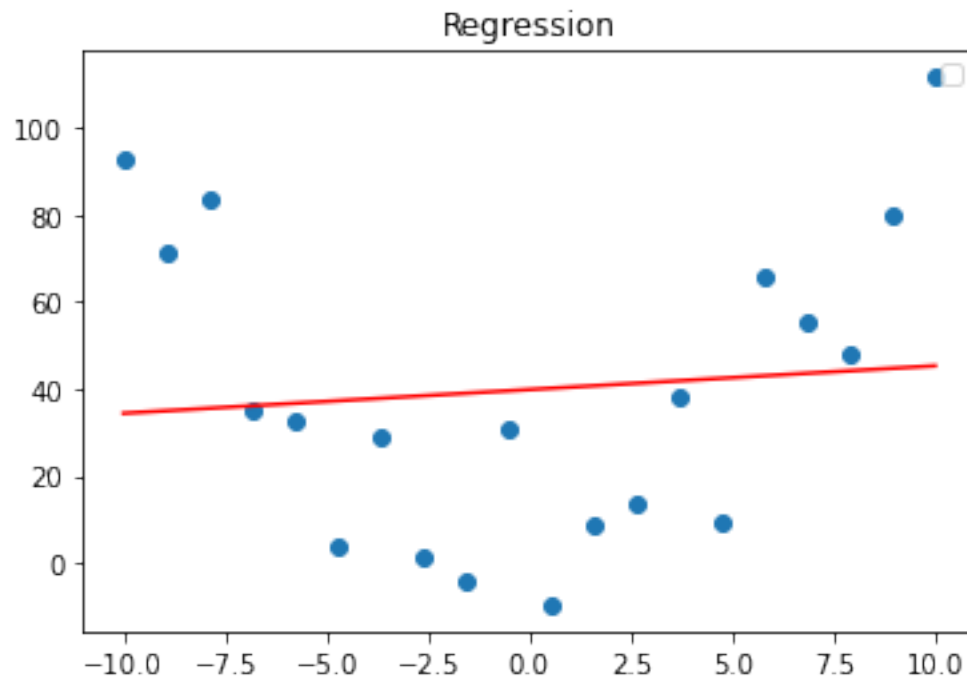
        error = mean_squared_error(train_Y, polypred)
        test_error = mean_squared_error(test_Y, test_pred)
        # print(" {0}: => {1}".format(dg, error))
        errors.append(error)
        test_errors.append(test_error)

    if show_graph:
        plt.scatter(train_X, train_Y)
        plt.plot(train_X, polypred, color="red")
        plt.legend()
        plt.title("Regression")
        plt.show()
    return errors, test_errors
```

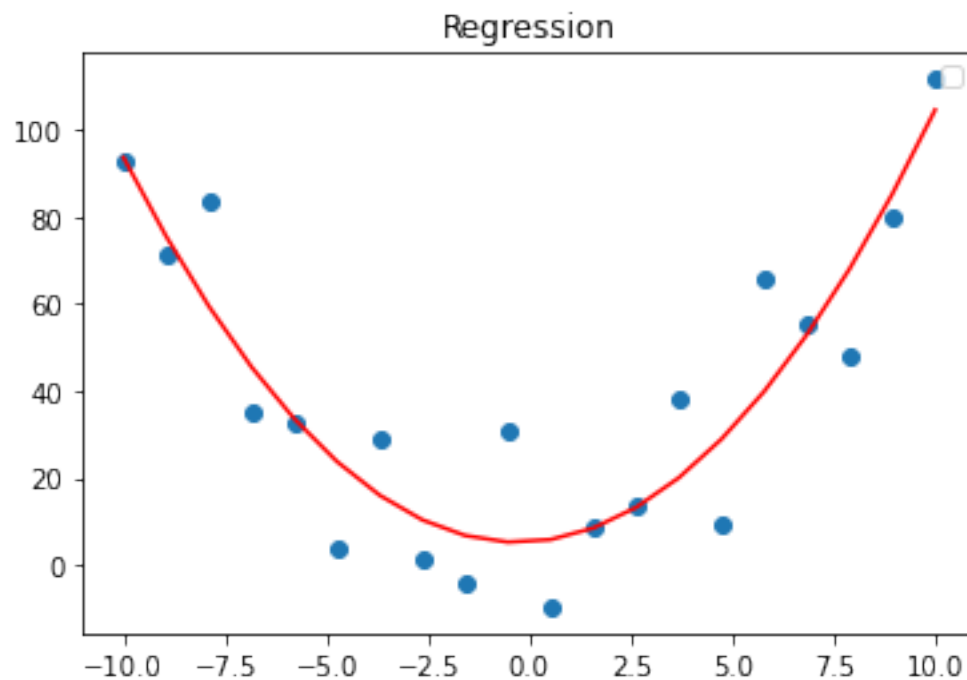
```
[ ]: degree_set = range(30)
errors, test_errors = exec_and_plot(degree_set)
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[ ]: degree_set_2 = [1, 2, 20]
errors, test_errors = exec_and_plot(degree_set_2, True)
```

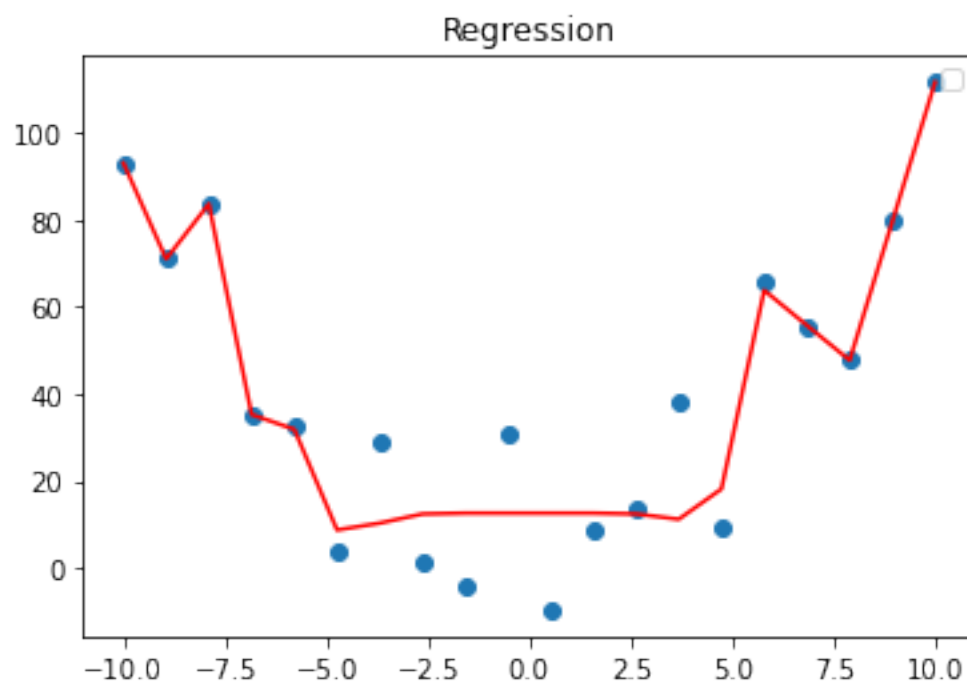
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```
[ ]: plt.plot(degree_set, errors)
plt.plot(degree_set, test_errors)
```

```
[ ]: [<matplotlib.lines.Line2D at 0x7fb528871630>]
```

