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$$\theta^* = (X^T X)^{-1} \cdot (X^T y)$$

```
import numpy as np
from sklearn import datasets, metrics
from sklearn.preprocessing import StandardScaler
import pandas as pd
import matplotlib.pyplot as plt
import numpy as np
from numpy.linalg import inv, pinv, LinAlgError

X, y = datasets.load_boston(return_X_y=True)
print(X.shape)
#print(y.shape)
#print(X)
#print(y)

print(X)

(506, 13)
[[6.3200e-03 1.8000e+01 2.3100e+00 ... 1.5300e+01 3.9690e+02 4.9800e+00]
 [2.7310e-02 0.0000e+00 7.0700e+00 ... 1.7800e+01 3.9690e+02 9.1400e+00]
 [2.7290e-02 0.0000e+00 7.0700e+00 ... 1.7800e+01 3.9283e+02 4.0300e+00]
 ...
 [6.0760e-02 0.0000e+00 1.1930e+01 ... 2.1000e+01 3.9690e+02 5.6400e+00]
 [1.0959e-01 0.0000e+00 1.1930e+01 ... 2.1000e+01 3.9345e+02 6.4800e+00]
 [4.7410e-02 0.0000e+00 1.1930e+01 ... 2.1000e+01 3.9690e+02 7.8800e+00]]

x_training_temp=X[0:400,:]
x_train=np.zeros((x_training_temp.shape[0],x_training_temp.shape[1]+1))
x_train[:,0]=np.ones((x_training_temp.shape[0]))
print(x_train)
```

```

x_train[:,1:]=x_training_temp
print("Type of x_training:",type(x_train))
print("Shape of x_training:",x_train.shape)
print(x_train)

[[1.  0.  0.  ...  0.  0.  0.]
 [1.  0.  0.  ...  0.  0.  0.]
 [1.  0.  0.  ...  0.  0.  0.]
 ...
 [1.  0.  0.  ...  0.  0.  0.]
 [1.  0.  0.  ...  0.  0.  0.]
 [1.  0.  0.  ...  0.  0.  0.]]
Type of x_training: <class 'numpy.ndarray'>
Shape of x_training: (400, 14)
[[1.00000e+00  6.32000e-03  1.80000e+01  ...  1.53000e+01  3.96900e+02
  4.98000e+00]
 [1.00000e+00  2.73100e-02  0.00000e+00  ...  1.78000e+01  3.96900e+02
  9.14000e+00]
 [1.00000e+00  2.72900e-02  0.00000e+00  ...  1.78000e+01  3.92830e+02
  4.03000e+00]
 ...
 [1.00000e+00  7.67202e+00  0.00000e+00  ...  2.02000e+01  3.93100e+02
  1.99200e+01]
 [1.00000e+00  3.83518e+01  0.00000e+00  ...  2.02000e+01  3.96900e+02
  3.05900e+01]
 [1.00000e+00  9.91655e+00  0.00000e+00  ...  2.02000e+01  3.38160e+02
  2.99700e+01]]

y_train=y[0:400]
print(y_train)

x_test_temp=X[400:506,:]
x_test=np.zeros((x_test_temp.shape[0],x_test_temp.shape[1]+1))
x_test[:,1:]=x_test_temp

print("Type of x_train:",type(x_test))
print("Shape of x_train:",x_test.shape)
y_test=y[400:506]

```

```
#print(x_train)
```

```
[24.  21.6 34.7 33.4 36.2 28.7 22.9 27.1 16.5 18.9 15.  18.9 21.7 20.4
 18.2 19.9 23.1 17.5 20.2 18.2 13.6 19.6 15.2 14.5 15.6 13.9 16.6 14.8
 18.4 21.  12.7 14.5 13.2 13.1 13.5 18.9 20.  21.  24.7 30.8 34.9 26.6
 25.3 24.7 21.2 19.3 20.  16.6 14.4 19.4 19.7 20.5 25.  23.4 18.9 35.4
 24.7 31.6 23.3 19.6 18.7 16.  22.2 25.  33.  23.5 19.4 22.  17.4 20.9
 24.2 21.7 22.8 23.4 24.1 21.4 20.  20.8 21.2 20.3 28.  23.9 24.8 22.9
 23.9 26.6 22.5 22.2 23.6 28.7 22.6 22.  22.9 25.  20.6 28.4 21.4 38.7
 43.8 33.2 27.5 26.5 18.6 19.3 20.1 19.5 19.5 20.4 19.8 19.4 21.7 22.8
 18.8 18.7 18.5 18.3 21.2 19.2 20.4 19.3 22.  20.3 20.5 17.3 18.8 21.4
 15.7 16.2 18.  14.3 19.2 19.6 23.  18.4 15.6 18.1 17.4 17.1 13.3 17.8
 14.  14.4 13.4 15.6 11.8 13.8 15.6 14.6 17.8 15.4 21.5 19.6 15.3 19.4
 17.  15.6 13.1 41.3 24.3 23.3 27.  50.  50.  50.  22.7 25.  50.  23.8
 23.8 22.3 17.4 19.1 23.1 23.6 22.6 29.4 23.2 24.6 29.9 37.2 39.8 36.2
 37.9 32.5 26.4 29.6 50.  32.  29.8 34.9 37.  30.5 36.4 31.1 29.1 50.
 33.3 30.3 34.6 34.9 32.9 24.1 42.3 48.5 50.  22.6 24.4 22.5 24.4 20.
 21.7 19.3 22.4 28.1 23.7 25.  23.3 28.7 21.5 23.  26.7 21.7 27.5 30.1
 44.8 50.  37.6 31.6 46.7 31.5 24.3 31.7 41.7 48.3 29.  24.  25.1 31.5
 23.7 23.3 22.  20.1 22.2 23.7 17.6 18.5 24.3 20.5 24.5 26.2 24.4 24.8
 29.6 42.8 21.9 20.9 44.  50.  36.  30.1 33.8 43.1 48.8 31.  36.5 22.8
 30.7 50.  43.5 20.7 21.1 25.2 24.4 35.2 32.4 32.  33.2 33.1 29.1 35.1
 45.4 35.4 46.  50.  32.2 22.  20.1 23.2 22.3 24.8 28.5 37.3 27.9 23.9
 21.7 28.6 27.1 20.3 22.5 29.  24.8 22.  26.4 33.1 36.1 28.4 33.4 28.2
 22.8 20.3 16.1 22.1 19.4 21.6 23.8 16.2 17.8 19.8 23.1 21.  23.8 23.1
 20.4 18.5 25.  24.6 23.  22.2 19.3 22.6 19.8 17.1 19.4 22.2 20.7 21.1
 19.5 18.5 20.6 19.  18.7 32.7 16.5 23.9 31.2 17.5 17.2 23.1 24.5 26.6
 22.9 24.1 18.6 30.1 18.2 20.6 17.8 21.7 22.7 22.6 25.  19.9 20.8 16.8
 21.9 27.5 21.9 23.1 50.  50.  50.  50.  50.  13.8 13.8 15.  13.9 13.3
 13.1 10.2 10.4 10.9 11.3 12.3  8.8  7.2 10.5  7.4 10.2 11.5 15.1 23.2
  9.7 13.8 12.7 13.1 12.5  8.5  5.  6.3]
```

```
Type of x_train: <class 'numpy.ndarray'>
```

```
Shape of x_train: (106, 14)
```

```
[[1.00000e+00 6.32000e-03 1.80000e+01 ... 1.53000e+01 3.96900e+02
  4.98000e+00]
 [1.00000e+00 2.73100e-02 0.00000e+00 ... 1.78000e+01 3.96900e+02
  9.14000e+00]
 [1.00000e+00 2.72900e-02 0.00000e+00 ... 1.78000e+01 3.92830e+02
  4.03000e+00]
 ...
 [1.00000e+00 7.67202e+00 0.00000e+00 ... 2.02000e+01 3.93100e+02
  1.99200e+01]
```

```
[1.00000e+00 3.83518e+01 0.00000e+00 ... 2.02000e+01 3.96900e+02
 3.05900e+01]
[1.00000e+00 9.91655e+00 0.00000e+00 ... 2.02000e+01 3.38160e+02
 2.99700e+01]]
```

we are adding a column of ones to make it suitable for dot product between the two matrices.

You have  $y = w_0 + w_1 \cdot x$ . In linear algebra, it can be written like this :

$$y = [x] \cdot \begin{bmatrix} w_0 & w_1 \end{bmatrix}$$

because the two matrices do not have the same internal size (the size of  $[x]$  is  $n$  by  $1$  and the size of  $\begin{bmatrix} w_0 & w_1 \end{bmatrix}$  (transpose) is  $2$  by  $1$ ) so if we want to calculate dot product, we have to add an extra column of ones and the operation can be written as:

$$y = \begin{bmatrix} 1 & x \end{bmatrix} \cdot \begin{bmatrix} w_0 & w_1 \end{bmatrix}$$

```
theta = np.zeros(x_train.shape[1])
```

```
try:
```

```
    xtxi=inv(np.dot(x_train.T,x_train))
```

```
except:
```

```
    xtxi=pinv(np.dot(x_train.T,x_train))
```

```
xty=np.dot(x_train.T,y_train)
```

```
theta = np.dot(xtxi,xty)
```

```
print("THETA SHAPE",theta.shape)
```

```
print("THETA",theta)
```

```
print(x_test.shape)
```

```
p=np.dot(theta, x_test.T)

print(p.shape,"\n\n",y_test.shape)

print("MAE:",metrics.mean_absolute_error(y_true=y_test,y_pred=p))
print("MSE:",metrics.mean_squared_error(y_true=y_test,y_pred=p))

THETA SHAPE (14,)
THETA SHAPE (14,)
THETA [ 2.86725996e+01 -1.91246374e-01  4.42289967e-02  5.52207977e-02
 1.71631351e+00 -1.49957220e+01  4.88773025e+00  2.60921031e-03
-1.29480799e+00  4.84787214e-01 -1.54006673e-02 -8.08795026e-01
-1.29230427e-03 -5.17953791e-01]
(106, 14)
(106,)

(106,)
MAE: 25.089692427710634
MSE: 654.5492209773108
```

