

Assignment 08

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In [1]: import PIL.Image as piling
import numpy as np
import matplotlib.pyplot as plt
import random
import copy
import math
from numpy.linalg import *
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In [2]: # Init Function1
def init_func(x) :
    y = x**3 - 16*x
    return y

def init_noise(x_domain) :

    noise_y = np.zeros(len(x_domain), dtype=float)

    for i in range(len(x_domain)) :
        x = x_domain[i]
        noise_y[i] = init_func(x) + random.uniform(-30, 30)

    return noise_y

# Init Function2
def init_func2(x) :
    y = (x**2 - 9) * (x**2 - 36)
    return y

def init_noise2(x_domain) :

    noise_y = np.zeros(len(x_domain), dtype=float)

    for i in range(len(x_domain)) :
        x = x_domain[i]
        noise_y[i] = init_func2(x) + random.uniform(-200, 200)
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    return noise_y

def plot_points_func(domain_x, domain_y, noise_y, degree) :
    plt.scatter(domain_x, noise_y, c='r', s=5)
    plt.plot(domain_x, domain_y)

    if (degree == 0) :
        plt.title("Original Polynomial")
    else :
        plt.title("Degree : " + str(degree))

    plt.show()

In [3]: # Class
class LeastSquare() :
    def __init__(self, degree, x_domain, y_domain) :
        self.degree = degree + 1
        self.noise_x = x_domain
        self.n = len(self.noise_x)

        self.noise_y = np.array(y_domain)
        self.noise_y = self.noise_y.reshape(self.n, 1)

    def calculate_matrix_a(self) :
        self.matrix_a = np.zeros((self.n, self.degree), dtype=float)

        for i in range (self.n) :
            for j in range (self.degree) :
                self.matrix_a[i][j] = self.noise_x[i] ** j

    def pseudo_inverse(self) :

        self.calculate_matrix_a()

        trans_a = self.matrix_a.T
        ata = np.mat(trans_a) * np.mat(self.matrix_a)
        aiat = np.mat(ata.I) * np.mat(trans_a)

        self.coeff = np.mat(aiat) * np.mat(self.noise_y)
        self.reshape_coeff()

    def reshape_coeff(self) :
        prev_coeff = copy.deepcopy(self.coeff)

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        self.coeff = np.zeros(self.degree, dtype=float)

        for i in range (len(prev_coeff)) :
            self.coeff[i] = prev_coeff[i][0]

#         print(self.coeff)

    def poly_func(self, x) :
        y = 0

        for i in range (self.degree) :
            y += self.coeff[i] * (x ** i)

        return y

    def cal_domain_y(self) :
        self.y_domain = [self.poly_func(i) for i in self.noise_x]

        return self.y_domain

    def calculate_residual(self) :
        residual = 0

        for i in range (self.n) :
            residual += (self.y_domain[i] - self.noise_y[i][0]) ** 2

#         print(residual)
        return residual

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In [4]: ls_degree=[1, 2, 3, 5, 9]
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ls_y = []
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residual_list = []
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def do_least_square(degree) :
    least_square = LeastSquare(degree, x_domain, initial_noise)
    least_square.pseudo_inverse()

    ls_y.append(least_square.cal_domain_y())
    residual_list.append(least_square.calculate_residual())
    plot_points_func(x_domain, least_square.cal_domain_y(), initial_noise, degree)

```

1 $y = x^3 - 16x$

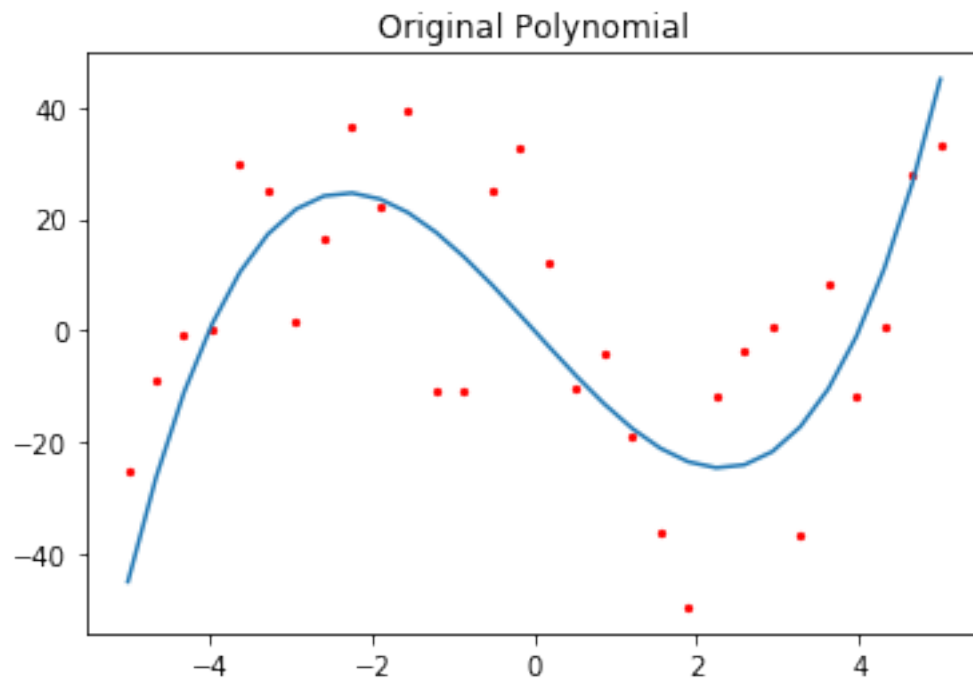
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In [5]: # Main 1
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x_domain = np.linspace(-5, 5, 30)
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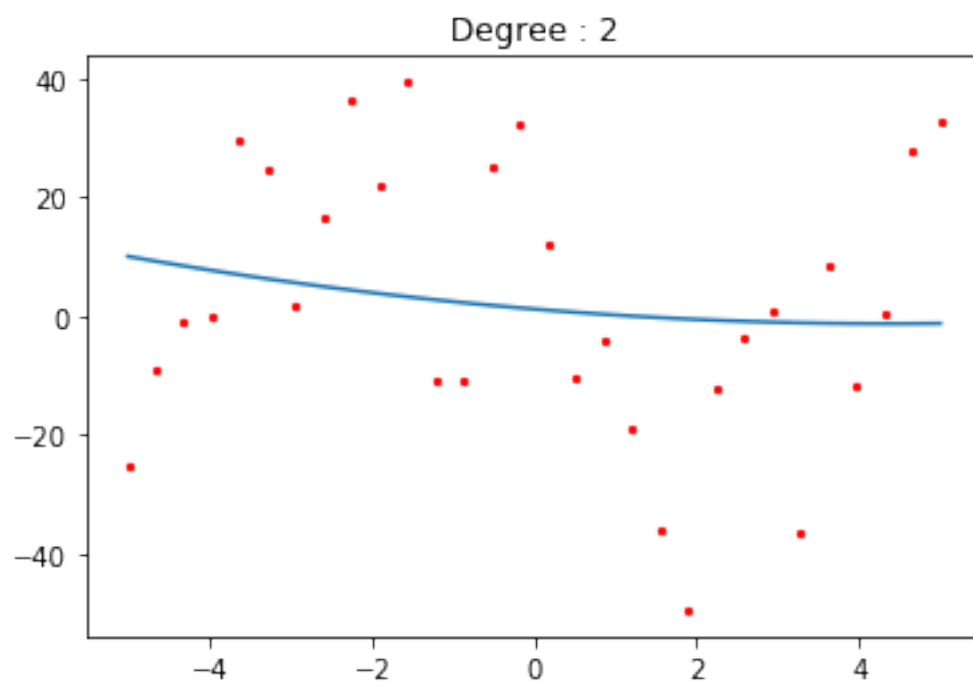
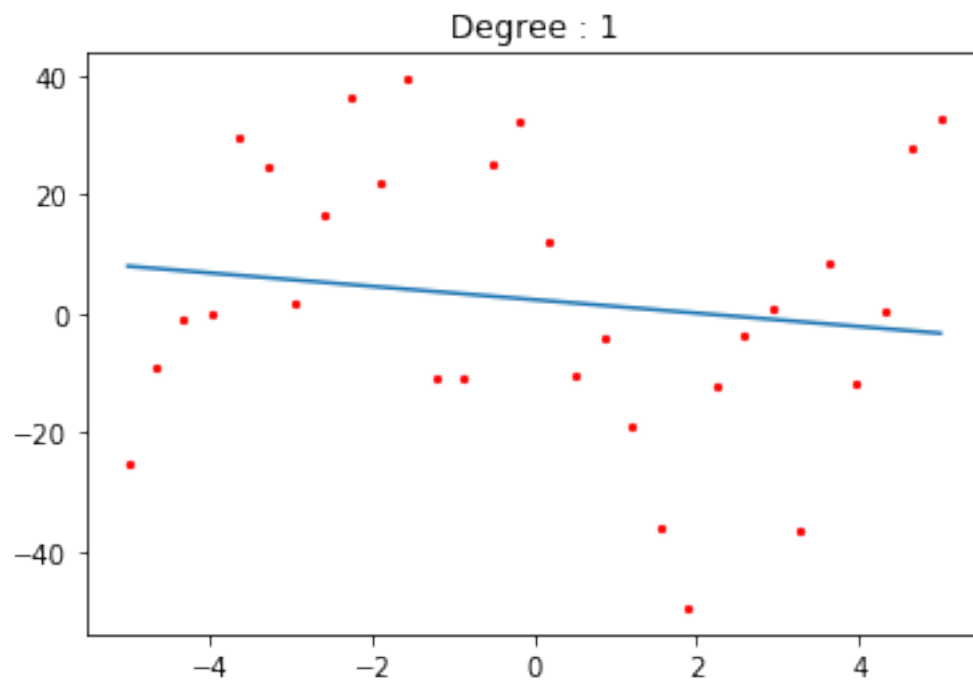
```
y_domain = [init_func(i) for i in x_domain]

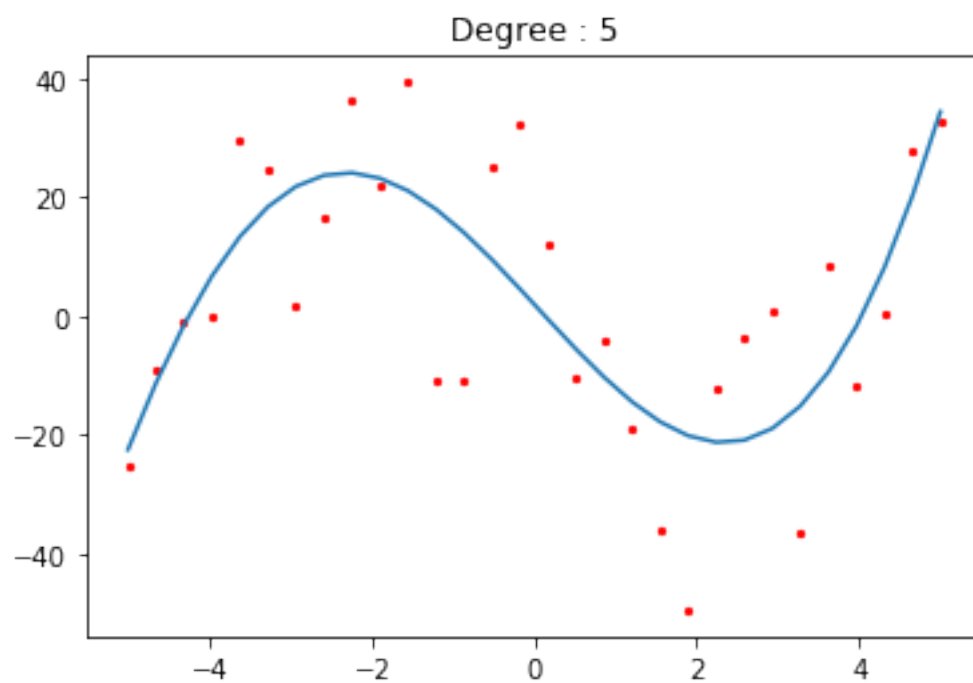
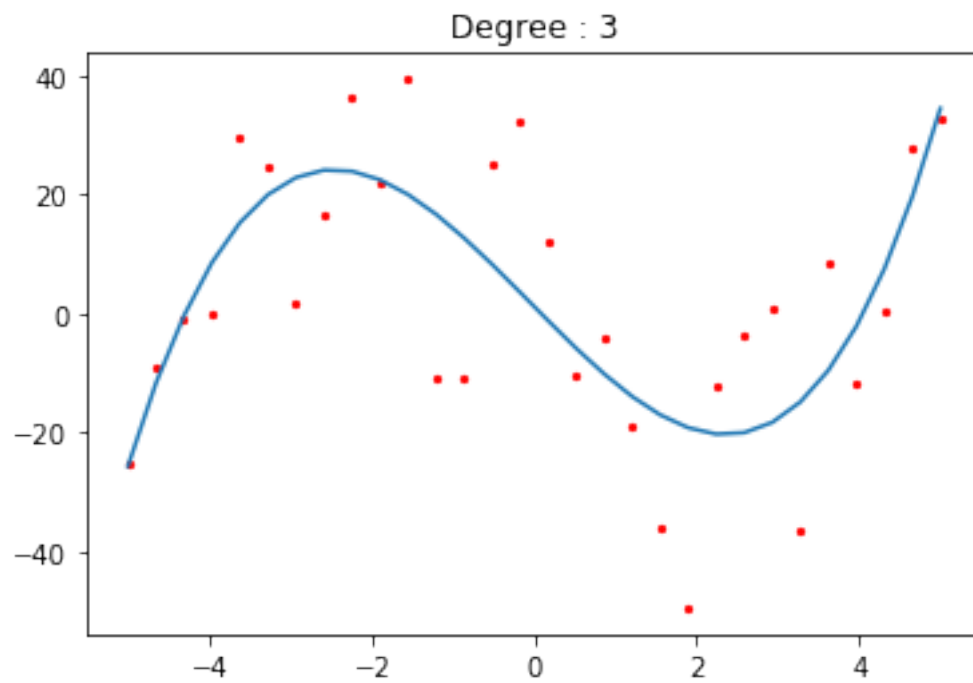
initial_noise = init_noise(x_domain)

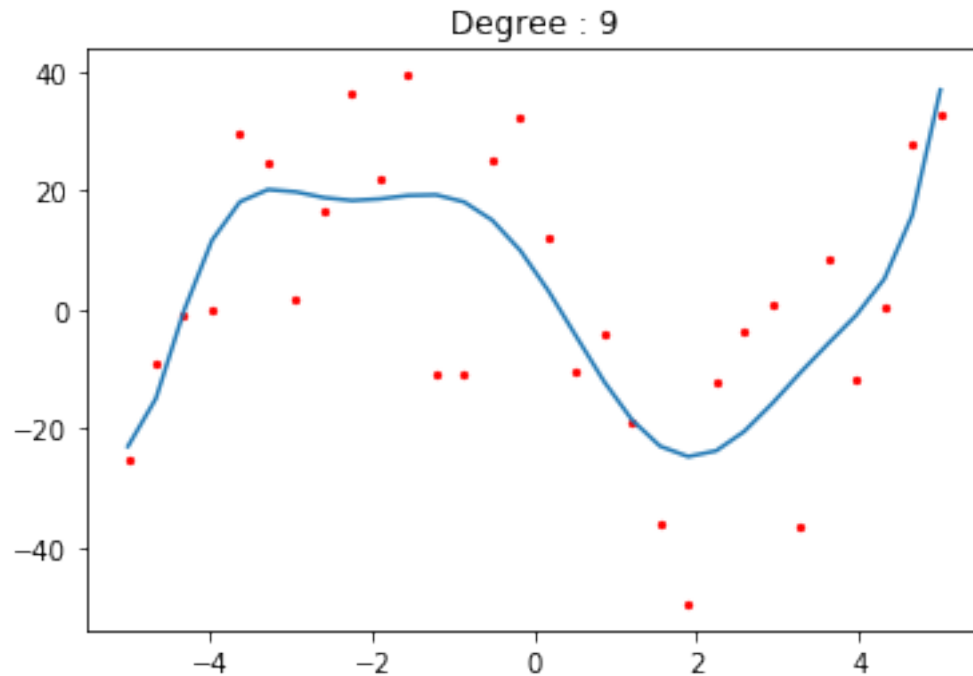
plot_points_func(x_domain, y_domain, initial_noise, 0)
```



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In [6]: for i in ls_degree :
         do_least_square(i)
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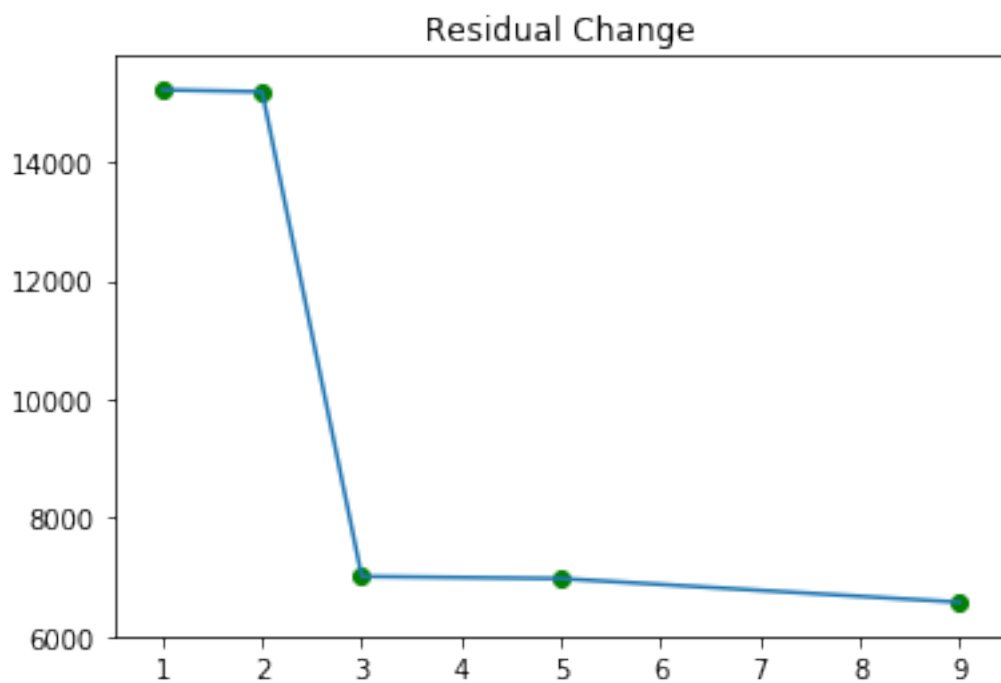
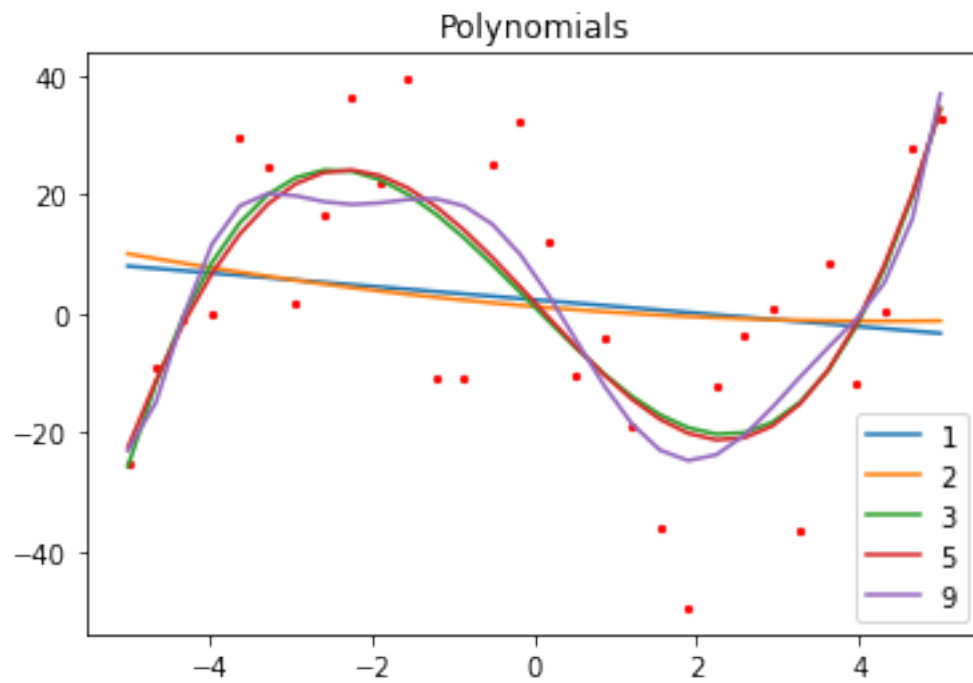






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In [7]: plt.title("Polynomials")
plt.scatter(x_domain, initial_noise, c='r', s=5)
for i in range(len(ls_y)):
    plt.plot(x_domain, ls_y[i])
plt.legend(ls_degree)
plt.show()

plt.title("Residual Change")
plt.plot(ls_degree, residual_list)
plt.scatter(ls_degree, residual_list, c='g')
plt.show()
```



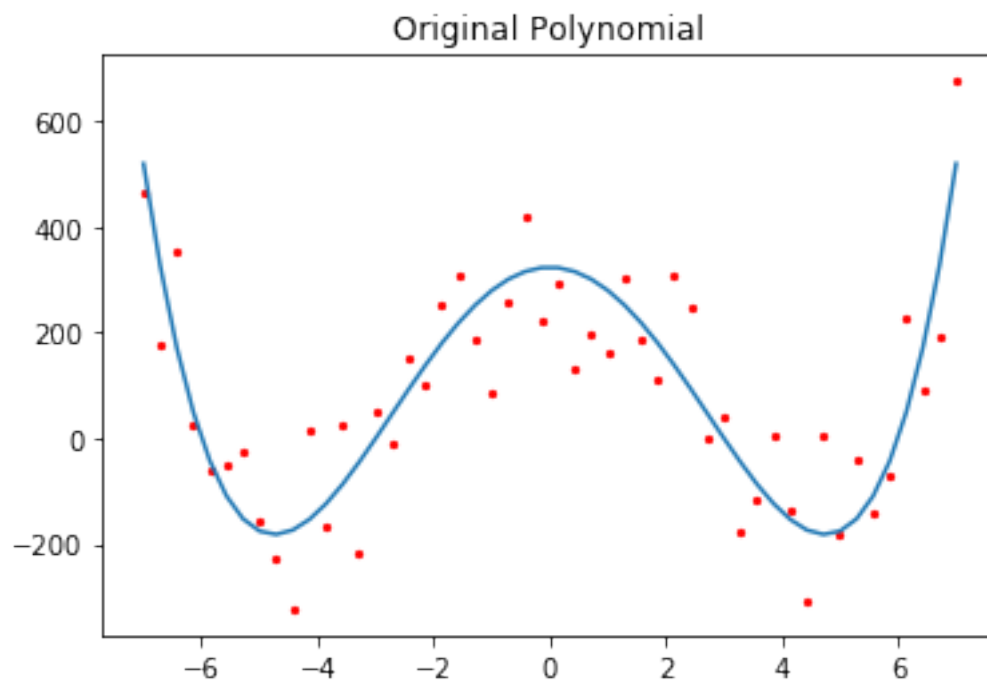
$$2 \quad y = (x - 3)(x + 3)(x - 6)(x + 6)$$

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In [8]: ls_y = []
        residual_list = []

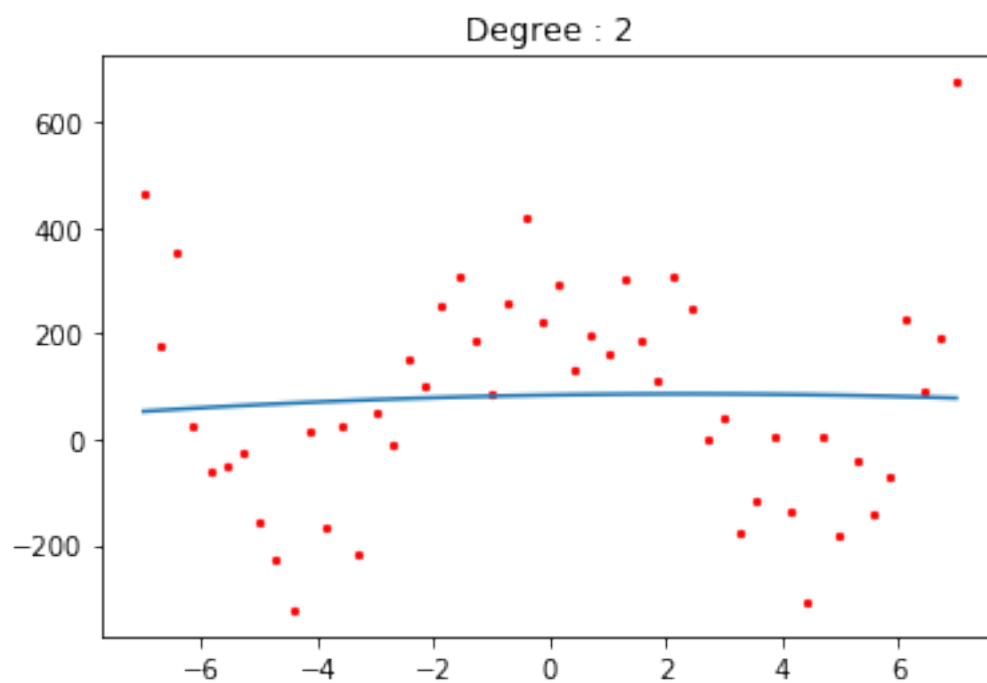
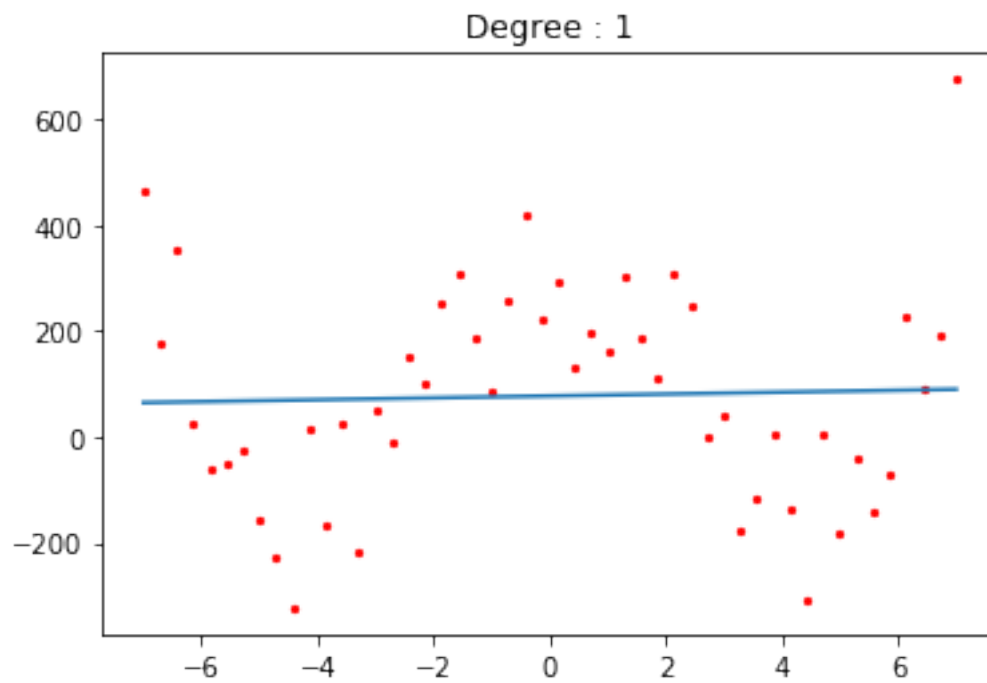
        # Main 2
        x_domain = np.linspace(-7, 7, 50)
        y_domain = [init_func2(i) for i in x_domain]

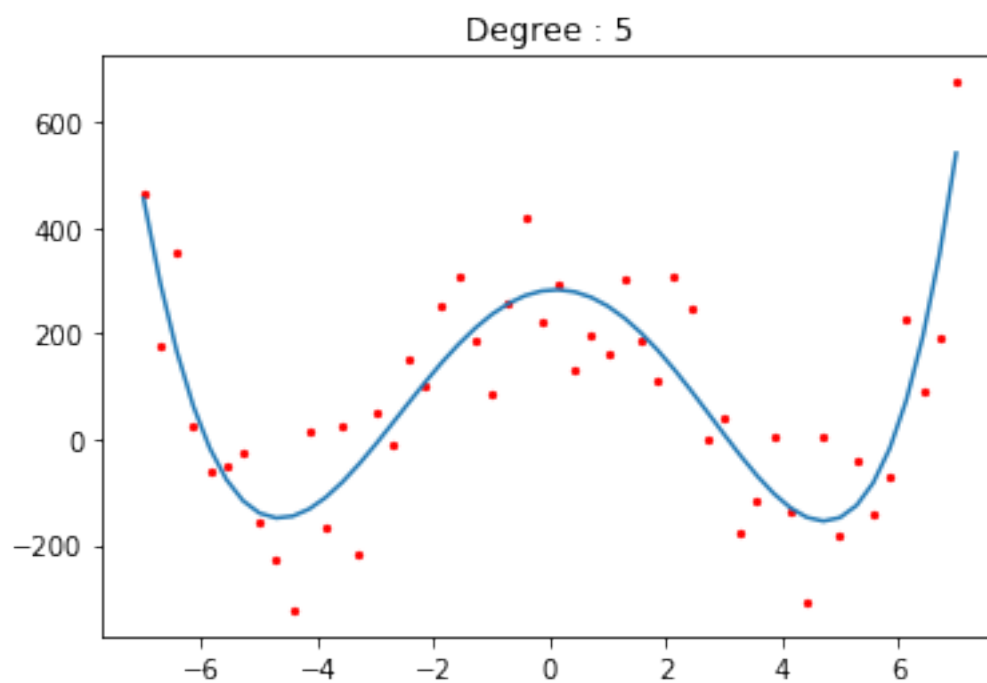
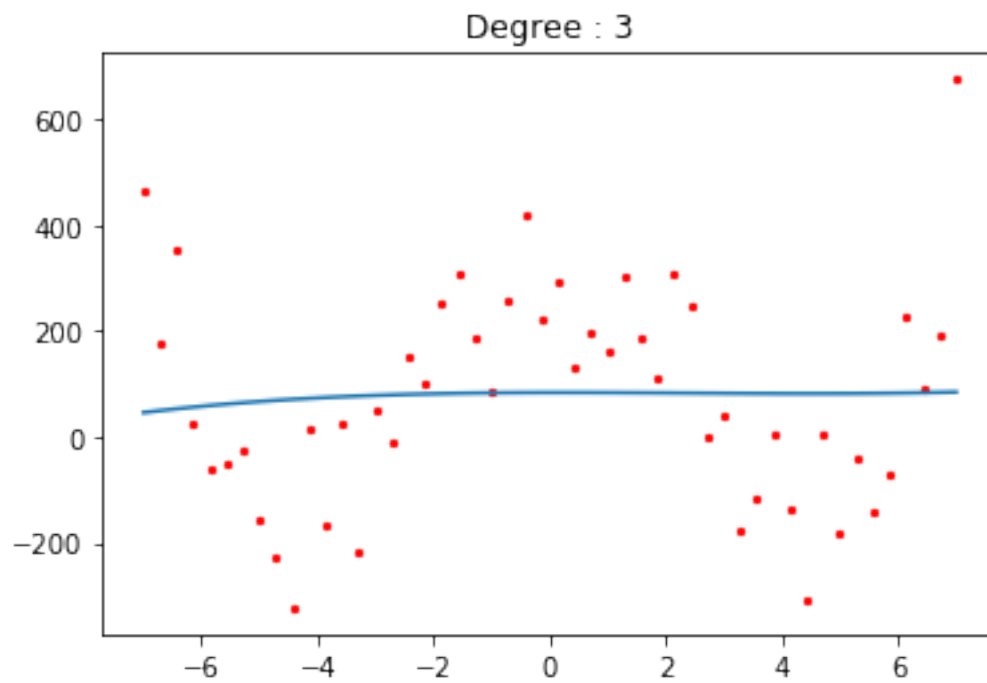
        initial_noise = init_noise2(x_domain)

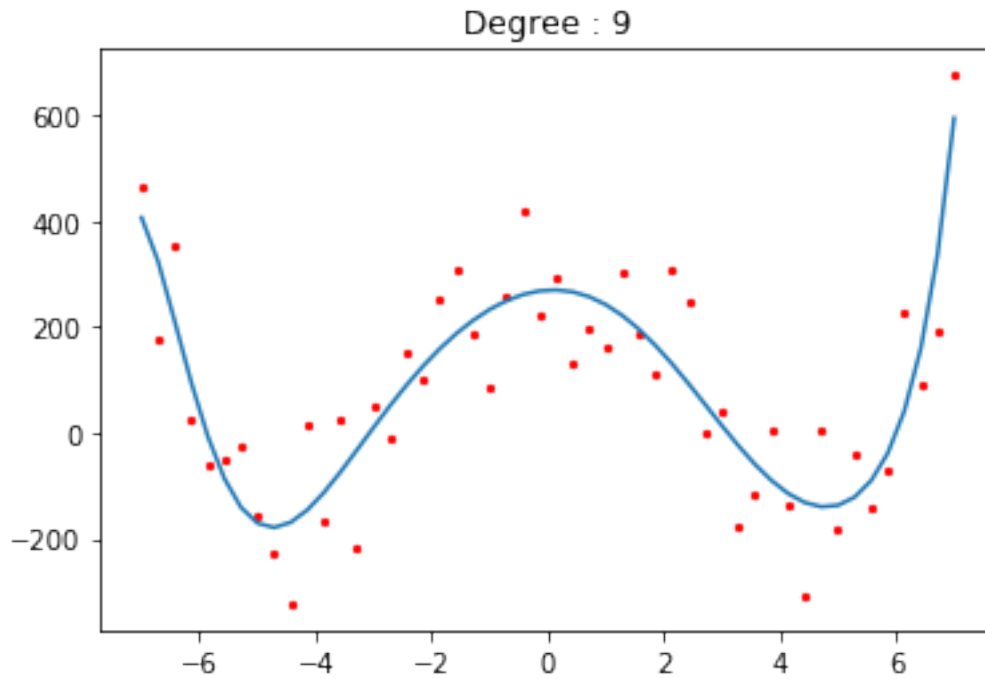
        plot_points_func(x_domain, y_domain, initial_noise, 0)
```



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In [9]: for i in ls_degree :
        do_least_square(i)
```







```
In [10]: plt.title("Polynomials")
plt.scatter(x_domain, initial_noise, c='r', s=5)
for i in range(len(ls_y)):
    plt.plot(x_domain, ls_y[i])
plt.legend(ls_degree)
plt.show()

plt.title("Residual Change")
plt.plot(ls_degree, residual_list)
plt.scatter(ls_degree, residual_list, c='g')
plt.show()
```

