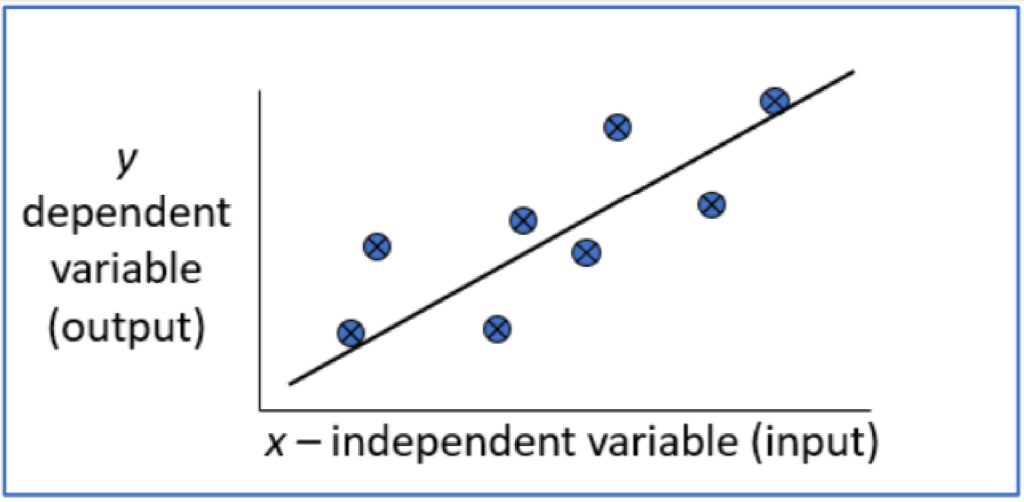
10. Implement the non-parametric Locally Weighted Regression algorithm in order to fit data points. Select appropriate data set for your experiment and draw graphs.

<u>Locally Weighted Regression Algorithm</u>

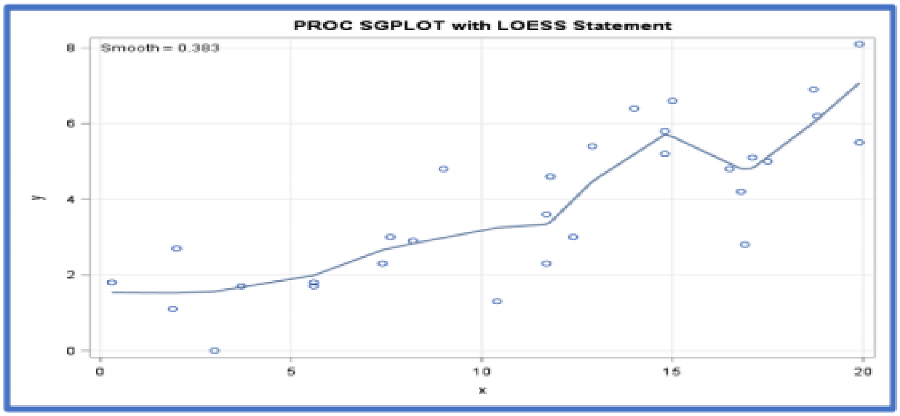
Regression:

- Regression is a technique from statistics that is used to predict values of a desired target quantity when the target quantity is continuous.
- In regression, we seek to identify (or estimate) a continuous variable y associated with a given input vector x.
    - y is called the dependent variable.
    - x is called the independent variable.



Loess/Lowess Regression:

Loess regression is a nonparametric technique that uses local weighted regression to fit a smooth curve through points in a scatter plot.



Lowess Algorithm:

- Locally weighted regression is a very powerful nonparametric model used in statistical learning.
- Given a dataset X, y, we attempt to find a model parameter β(x) that minimizes residual sum of weighted squared errors.
- The weights are given by a kernel function (k or w) which can be chosen arbitrarily

Algorithm

1. Read the Given data Sample to X and the curve (linear or non linear) to Y
2. Set the value for Smoothening parameter or Free parameter say τ
3. Set the bias /Point of interest set x0 which is a subset of X
4. Determine the weight matrix using :

$$w(x, x_o) = e^{-\frac{(x-x_o)^2}{2\tau^2}}$$

5. Determine the value of model term parameter β using :

$$\hat{\beta}(x_o) = (X^T W X)^{-1} X^T W y$$

6. Prediction = x0*β:

Program

```
import numpy as np
from bokeh.plotting import figure, show, output_notebook
from bokeh.layouts import gridplot
from bokeh.io import push_notebook

def local_regression(x0, X, Y, tau):# add bias term
 x0 = np.r_[1, x0] # Add one to avoid the loss in
information
 X = np.c_[np.ones(len(X)), X]

 # fit model: normal equations with kernel
 xw = X.T * radial_kernel(x0, X, tau) # XTranspose * W

 beta = np.linalg.pinv(xw @ X) @ xw @ Y #@ Matrix
Multiplication or Dot Product
```

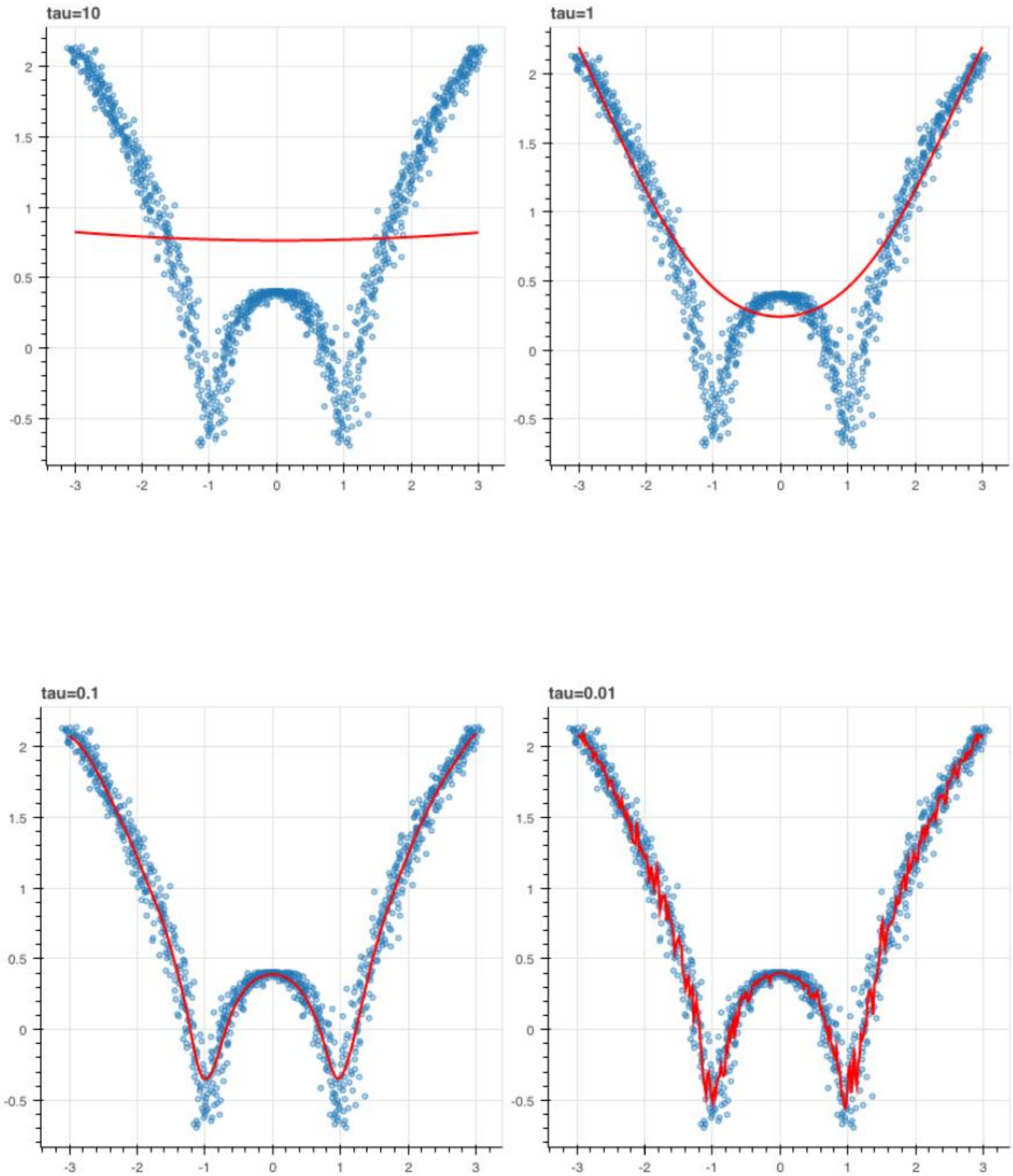
```
 # predict value
 return x0 @ beta # @ Matrix Multiplication or Dot Product
for prediction
def radial_kernel(x0, X, tau):
 return np.exp(np.sum((X - x0) ** 2, axis=1) / (-2 * tau *
tau))
# Weight or Radial Kernal Bias Function

n = 1000
# generate dataset
X = np.linspace(-3, 3, num=n)
print("The Data Set ( 10 Samples) X :\n",X[1:10])
Y = np.log(np.abs(X ** 2 - 1) + .5)
print("The Fitting Curve Data Set (10 Samples) Y
:\n",Y[1:10])
# jitter X
X += np.random.normal(scale=.1, size=n)
print("Normalised (10 Samples) X :\n",X[1:10])

domain = np.linspace(-3, 3, num=300)
print(" Xo Domain Space(10 Samples) :\n",domain[1:10])
def plot_lwr(tau):
 # prediction through regression
 prediction = [local_regression(x0, X, Y, tau) for x0 in
domain]
 plot = figure(plot_width=400, plot_height=400)
 plot.title.text='tau=%g' % tau
 plot.scatter(X, Y, alpha=.3)
 plot.line(domain, prediction, line_width=2, color='red')
 return plot

show(gridplot([
 [plot_lwr(10.), plot_lwr(1.)],
 [plot_lwr(0.1), plot_lwr(0.01)]]))
```

Output



```
# -*- coding: utf-8 -*-
"""
Spyder Editor

This is a temporary script file.
"""
from numpy import *
from os import listdir
import matplotlib
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np1
import numpy.linalg as np
from scipy.stats.stats import pearsonr

def kernel(point,xmat, k):
    m,n = np1.shape(xmat)
    weights = np1.mat(np1.eye((m)))
    for j in range(m):
        diff = point - X[j]
        weights[j,j] = np1.exp(diff*diff.T/(-2.0*k**2))
    return weights

def localWeight(point,xmat,ymat,k):
    wei = kernel(point,xmat,k)
    W = (X.T*(wei*X)).I*(X.T*(wei*ymat.T))
    return W

def localWeightRegression(xmat,ymat,k):
    m,n = np1.shape(xmat)
```

```
    ypred = np1.zeros(m)
    for i in range(m):
        ypred[i] = xmat[i]*localWeight(xmat[i],xmat,ymat,k)
    return ypred

# load data points
data = pd.read_csv('tips.csv')
bill = np1.array(data.total_bill)
tip = np1.array(data.tip)

#preparing and add 1 in bill
mbill = np1.mat(bill)
mtip = np1.mat(tip) # mat is used to convert to n dimesiona to 2 dimensional array form
m= np1.shape(mbill)[1]
# print(m) 244 data is stored in m
one = np1.mat(np1.ones(m))
X= np1.hstack((one.T,mbill.T)) # create a stack of bill from ONE
#print(X)
#set k here
ypred = localWeightRegression(X,mtip,0.3)
SortIndex = X[:,1].argsort(0)
xsort = X[SortIndex][:,0]

fig = plt.figure()
ax = fig.add_subplot(1,1,1)
ax.scatter(bill,tip, color='green')
ax.plot(xsort[:,1],ypred[SortIndex], color = 'red', linewidth=5)
plt.xlabel('Total bill')
plt.ylabel('Tip')
plt.show();
```