CS 4320: Machine Learning

Assignment : Linear Regression

In this assignment, you will use linear regression to fit a model to a collection of data. Your goal is to minimize the MSE on a set of test data.

Use your personal data set available on Canvas in the regression-1 folder.

Explore and analyze this data as you did in the previous assignment. Include the plots and analysis in your report.

Fit a linear regression model to the data. Note this means find the parameters.

It is expected that you will use the sklearn.linear_model.SGDRegressor to find the best model.

You will need to record the MSE found on the training data, and the MSE found on the testing data.

Required Steps

- Download your data.
- Explore and analyze your data.
- Split the data 80%/20%, for training/testing.
- Write (or modify) a Python program using sklearn to fit the training data to a SGDRegressor model.
- Report the MSE loss obtained for your best model on the training data.
- Report the MSE loss obtained for your best model on the testing data.
- Report the linear model coefficients found.
- Report *your* model function.
- Commit and push your code in the git repository.
- Submit the report (as PDF) to Canvas.