

Chapter 3 - Linear Regression

September 14, 2023

[97]: `!pip install ISLP`

```
Requirement already satisfied: ISLP in
/Users/barnana/anaconda3/lib/python3.10/site-packages (0.3.16)
Requirement already satisfied: pandas>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (1.5.3)
Requirement already satisfied: numpy>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (1.25.1)
Requirement already satisfied: pygam>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (0.9.0)
Requirement already satisfied: scipy>=0.9 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (1.11.1)
Requirement already satisfied: jupyter>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (1.0.0)
Requirement already satisfied: statsmodels>=0.13 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (0.13.5)
Requirement already satisfied: lifelines>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (0.27.7)
Requirement already satisfied: scikit-learn>=1.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (1.3.0)
Requirement already satisfied: joblib>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (1.1.1)
Requirement already satisfied: matplotlib>=3.3.3 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (3.7.0)
Requirement already satisfied: lxml>=0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from ISLP) (4.9.1)
Requirement already satisfied: ipykernel in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter>=0.0->ISLP)
(6.19.2)
Requirement already satisfied: nbconvert in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter>=0.0->ISLP)
(6.5.4)
Requirement already satisfied: qtconsole in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter>=0.0->ISLP)
(5.4.0)
Requirement already satisfied: jupyter-console in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter>=0.0->ISLP)
(6.6.3)
```

Requirement already satisfied: ipywidgets in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter>=0.0->ISLP)
(8.0.7)

Requirement already satisfied: notebook in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter>=0.0->ISLP)
(6.5.2)

Requirement already satisfied: autograd>=1.5 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
lifelines>=0.0->ISLP) (1.6.2)

Requirement already satisfied: formulaic>=0.2.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
lifelines>=0.0->ISLP) (0.6.4)

Requirement already satisfied: autograd-gamma>=0.3 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
lifelines>=0.0->ISLP) (0.5.0)

Requirement already satisfied: python-dateutil>=2.7 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (2.8.2)

Requirement already satisfied: cycler>=0.10 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (0.11.0)

Requirement already satisfied: pillow>=6.2.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (9.4.0)

Requirement already satisfied: packaging>=20.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (22.0)

Requirement already satisfied: contourpy>=1.0.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (1.0.5)

Requirement already satisfied: kiwisolver>=1.0.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (1.4.4)

Requirement already satisfied: pyparsing>=2.3.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (3.0.9)

Requirement already satisfied: fonttools>=4.22.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
matplotlib>=3.3.3->ISLP) (4.25.0)

Requirement already satisfied: pytz>=2020.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from pandas>=0.0->ISLP)
(2022.7)

Requirement already satisfied: progressbar2<5.0.0,>=4.2.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from pygam>=0.0->ISLP)
(4.2.0)

Requirement already satisfied: threadpoolctl>=2.0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from scikit-
learn>=1.2->ISLP) (3.2.0)

Requirement already satisfied: patsy>=0.5.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
statsmodels>=0.13->ISLP) (0.5.3)

Requirement already satisfied: future>=0.15.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
autograd>=1.5->lifelines>=0.0->ISLP) (0.18.3)

Requirement already satisfied: wrapt>=1.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
formulaic>=0.2.2->lifelines>=0.0->ISLP) (1.14.1)

Requirement already satisfied: typing-extensions>=4.2.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
formulaic>=0.2.2->lifelines>=0.0->ISLP) (4.4.0)

Requirement already satisfied: astor>=0.8 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
formulaic>=0.2.2->lifelines>=0.0->ISLP) (0.8.1)

Requirement already satisfied: interface-meta>=1.2.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
formulaic>=0.2.2->lifelines>=0.0->ISLP) (1.3.0)

Requirement already satisfied: six in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
patsy>=0.5.2->statsmodels>=0.13->ISLP) (1.16.0)

Requirement already satisfied: python-utils>=3.0.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
progressbar2<5.0.0,>=4.2.0->pygam>=0.0->ISLP) (3.7.0)

Requirement already satisfied: comm>=0.1.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (0.1.2)

Requirement already satisfied: ipython>=7.23.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (8.10.0)

Requirement already satisfied: pyzmq>=17 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (23.2.0)

Requirement already satisfied: psutil in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (5.9.0)

Requirement already satisfied: traitlets>=5.4.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (5.7.1)

Requirement already satisfied: tornado>=6.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (6.1)

Requirement already satisfied: matplotlib-inline>=0.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (0.1.6)

Requirement already satisfied: nest-asyncio in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipykernel->jupyter>=0.0->ISLP) (1.5.6)

Requirement already satisfied: jupyter-client>=6.1.12 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 ipykernel->jupyter>=0.0->ISLP) (7.3.4)

Requirement already satisfied: debugpy>=1.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 ipykernel->jupyter>=0.0->ISLP) (1.5.1)

Requirement already satisfied: appnope in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 ipykernel->jupyter>=0.0->ISLP) (0.1.2)

Requirement already satisfied: widgetsnbextension~=4.0.7 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 ipywidgets->jupyter>=0.0->ISLP) (4.0.8)

Requirement already satisfied: jupyterlab-widgets~=3.0.7 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 ipywidgets->jupyter>=0.0->ISLP) (3.0.8)

Requirement already satisfied: prompt-toolkit>=3.0.30 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter-
 console->jupyter>=0.0->ISLP) (3.0.36)

Requirement already satisfied: jupyter-core!=5.0.*,>=4.12 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter-
 console->jupyter>=0.0->ISLP) (5.2.0)

Requirement already satisfied: pygments in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter-
 console->jupyter>=0.0->ISLP) (2.11.2)

Requirement already satisfied: pandocfilters>=1.4.1 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (1.5.0)

Requirement already satisfied: tinycss2 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (1.2.1)

Requirement already satisfied: entrypoints>=0.2.2 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (0.4)

Requirement already satisfied: MarkupSafe>=2.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (2.1.1)

Requirement already satisfied: nbformat>=5.1 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (5.7.0)

Requirement already satisfied: bleach in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (4.1.0)

Requirement already satisfied: Jinja2>=3.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (3.1.2)

Requirement already satisfied: BeautifulSoup4 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 nbconvert->jupyter>=0.0->ISLP) (4.11.1)

Requirement already satisfied: mistune<2,>=0.8.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbconvert->jupyter>=0.0->ISLP) (0.8.4)

Requirement already satisfied: nbclient>=0.5.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbconvert->jupyter>=0.0->ISLP) (0.5.13)

Requirement already satisfied: jupyterlab-pygments in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbconvert->jupyter>=0.0->ISLP) (0.1.2)

Requirement already satisfied: defusedxml in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbconvert->jupyter>=0.0->ISLP) (0.7.1)

Requirement already satisfied: ipython-genutils in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
notebook->jupyter>=0.0->ISLP) (0.2.0)

Requirement already satisfied: prometheus-client in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
notebook->jupyter>=0.0->ISLP) (0.14.1)

Requirement already satisfied: Send2Trash>=1.8.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
notebook->jupyter>=0.0->ISLP) (1.8.0)

Requirement already satisfied: terminado>=0.8.3 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
notebook->jupyter>=0.0->ISLP) (0.17.1)

Requirement already satisfied: argon2-cffi in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
notebook->jupyter>=0.0->ISLP) (21.3.0)

Requirement already satisfied: nbclassic>=0.4.7 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
notebook->jupyter>=0.0->ISLP) (0.5.2)

Requirement already satisfied: qtpy>=2.0.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
qtconsole->jupyter>=0.0->ISLP) (2.2.0)

Requirement already satisfied: decorator in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (5.1.1)

Requirement already satisfied: jedi>=0.16 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.18.1)

Requirement already satisfied: stack-data in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.2.0)

Requirement already satisfied: pexpect>4.3 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (4.8.0)

Requirement already satisfied: pickleshare in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.7.5)

Requirement already satisfied: backcall in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.2.0)

Requirement already satisfied: platformdirs>=2.5 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter-
core!=5.0.*,>=4.12->jupyter-console->jupyter>=0.0->ISLP) (2.5.2)

Requirement already satisfied: notebook-shim>=0.1.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbclassic>=0.4.7->notebook->jupyter>=0.0->ISLP) (0.2.2)

Requirement already satisfied: jupyter-server>=1.8 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbclassic>=0.4.7->notebook->jupyter>=0.0->ISLP) (1.23.4)

Requirement already satisfied: fastjsonschema in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbformat>=5.1->nbconvert->jupyter>=0.0->ISLP) (2.16.2)

Requirement already satisfied: jsonschema>=2.6 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
nbformat>=5.1->nbconvert->jupyter>=0.0->ISLP) (4.17.3)

Requirement already satisfied: wcwidth in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from prompt-
toolkit>=3.0.30->jupyter-console->jupyter>=0.0->ISLP) (0.2.5)

Requirement already satisfied: ptyprocess in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
terminado>=0.8.3->notebook->jupyter>=0.0->ISLP) (0.7.0)

Requirement already satisfied: argon2-cffi-bindings in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
argon2-cffi->notebook->jupyter>=0.0->ISLP) (21.2.0)

Requirement already satisfied: soupsieve>1.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
beautifulsoup4->nbconvert->jupyter>=0.0->ISLP) (2.3.2.post1)

Requirement already satisfied: webencodings in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
bleach->nbconvert->jupyter>=0.0->ISLP) (0.5.1)

Requirement already satisfied: parso<0.9.0,>=0.8.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
jedi>=0.16->ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.8.3)

Requirement already satisfied: pyparsing!=0.17.0,!0.17.1,!0.17.2,>=0.14.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
jsonschema>=2.6->nbformat>=5.1->nbconvert->jupyter>=0.0->ISLP) (0.18.0)

Requirement already satisfied: attrs>=17.4.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
jsonschema>=2.6->nbformat>=5.1->nbconvert->jupyter>=0.0->ISLP) (22.1.0)

Requirement already satisfied: websocket-client in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter-
server>=1.8->nbclassic>=0.4.7->notebook->jupyter>=0.0->ISLP) (0.58.0)

Requirement already satisfied: anyio<4,>=3.1.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from jupyter-
server>=1.8->nbclassic>=0.4.7->notebook->jupyter>=0.0->ISLP) (3.5.0)

Requirement already satisfied: cffi>=1.0.1 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from argon2-cffi-
 bindings->argon2-cffi->notebook->jupyter>=0.0->ISLP) (1.15.1)
 Requirement already satisfied: executing in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from stack-
 data->ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.8.3)
 Requirement already satisfied: pure-eval in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from stack-
 data->ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (0.2.2)
 Requirement already satisfied: asttokens in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from stack-
 data->ipython>=7.23.1->ipykernel->jupyter>=0.0->ISLP) (2.0.5)
 Requirement already satisfied: sniffio>=1.1 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 anyio<4,>=3.1.0->jupyter-
 server>=1.8->nbclassic>=0.4.7->notebook->jupyter>=0.0->ISLP) (1.2.0)
 Requirement already satisfied: idna>=2.8 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 anyio<4,>=3.1.0->jupyter-
 server>=1.8->nbclassic>=0.4.7->notebook->jupyter>=0.0->ISLP) (3.4)
 Requirement already satisfied: pycparser in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from
 cffi>=1.0.1->argon2-cffi-bindings->argon2-cffi->notebook->jupyter>=0.0->ISLP)
 (2.21)

[98]: !pip install pytorch-lightning

Requirement already satisfied: pytorch-lightning in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (2.0.6)
 Requirement already satisfied: typing-extensions>=4.0.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
 (4.4.0)
 Requirement already satisfied: fsspec[http]>2021.06.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
 (2022.11.0)
 Requirement already satisfied: tqdm>=4.57.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
 (4.64.1)
 Requirement already satisfied: lightning-utilities>=0.7.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
 (0.9.0)
 Requirement already satisfied: PyYAML>=5.4 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
 (6.0)
 Requirement already satisfied: torch>=1.11.0 in
 /Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
 (1.12.1)
 Requirement already satisfied: torchmetrics>=0.7.0 in

```

/Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
(1.0.1)
Requirement already satisfied: numpy>=1.17.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
(1.25.1)
Requirement already satisfied: packaging>=17.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from pytorch-lightning)
(22.0)
Requirement already satisfied: aiohttp!=4.0.0a0,!4.0.0a1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
fsspec[http]>2021.06.0->pytorch-lightning) (3.8.5)
Requirement already satisfied: requests in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
fsspec[http]>2021.06.0->pytorch-lightning) (2.28.1)
Requirement already satisfied: async-timeout<5.0,>=4.0.0a3 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (4.0.2)
Requirement already satisfied: multidict<7.0,>=4.5 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (6.0.4)
Requirement already satisfied: aiosignal>=1.1.2 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (1.3.1)
Requirement already satisfied: charset-normalizer<4.0,>=2.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (2.0.4)
Requirement already satisfied: attrs>=17.3.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (22.1.0)
Requirement already satisfied: frozenlist>=1.1.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (1.4.0)
Requirement already satisfied: yarl<2.0,>=1.0 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
aiohttp!=4.0.0a0,!4.0.0a1->fsspec[http]>2021.06.0->pytorch-lightning) (1.9.2)
Requirement already satisfied: certifi>=2017.4.17 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
requests->fsspec[http]>2021.06.0->pytorch-lightning) (2023.5.7)
Requirement already satisfied: idna<4,>=2.5 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
requests->fsspec[http]>2021.06.0->pytorch-lightning) (3.4)
Requirement already satisfied: urllib3<1.27,>=1.21.1 in
/Users/barnana/anaconda3/lib/python3.10/site-packages (from
requests->fsspec[http]>2021.06.0->pytorch-lightning) (1.26.14)

```

```

[99]: from ISLP import load_data
import pandas as pd

```



```

import numpy as np
import seaborn as sns
import math
import matplotlib.pyplot as plt
import statsmodels.api as sm
from sklearn.preprocessing import StandardScaler, OneHotEncoder
from sklearn.model_selection import train_test_split, GridSearchCV, KFold, cross_val_score
from sklearn.linear_model import LinearRegression
from sklearn.metrics import mean_squared_error
from sklearn.linear_model import RidgeCV
from sklearn.linear_model import LassoCV
from sklearn.decomposition import PCA
from sklearn.pipeline import Pipeline
from sklearn.cross_decomposition import PLSRegression
import itertools
from sklearn.tree import plot_tree
from sklearn.tree import DecisionTreeRegressor
from sklearn.ensemble import BaggingRegressor
from sklearn.ensemble import RandomForestRegressor
from sklearn.ensemble import GradientBoostingClassifier
from sklearn.metrics import accuracy_score, confusion_matrix
from sklearn.neighbors import KNeighborsClassifier
from sklearn.linear_model import LogisticRegression
import warnings
warnings.filterwarnings("ignore", category=FutureWarning)
warnings.filterwarnings("ignore", category=DeprecationWarning)
import torch
import torch.nn as nn
import torch.nn.functional as F
from sklearn.metrics import classification_report

```

```

[100]: # Creating a function to print output in green and bold
# ANSI escape code for green color and bold font
GREEN_BOLD = '\033[1;32m'

# ANSI escape code to reset colors and font style
RESET = '\033[0m'

def print_green_bold(*args):
    text = ' '.join(str(arg) for arg in args)
    print(GREEN_BOLD + text + RESET)

```

1 Chapter 3

1.1 Question 15

This problem involves the Boston data set, which we saw in the lab for this chapter. We will now try to predict per capita crime rate using the other variables in this data set. In other words, per capita crime rate is the response, and the other variables are the predictors. (a) For each predictor, fit a simple linear regression model to predict the response. Describe your results. In which of the models is there a statistically significant association between the predictor and the response? Create some plots to back up your assertions.

```
[121]: boston_c3q15 = load_data('Boston')
```

```
[122]: ##Dependent and Independent variables
y_c3q15 = boston_c3q15['crim']
X_list_c3q15 = boston_c3q15.drop('crim', axis=1)

n=1

##Create a dataframe to store regression results in a concise manner
results_all_var_c3q15 = pd.DataFrame(columns=['Independent Variable',
↪ 'Individual Regression Coefficient', 'P-value'])

# For loop to run a simple linear regression for each independent variable
for x in X_list_c3q15.columns:
    X_c3q15 = sm.add_constant(X_list_c3q15[x])
    lr_model_c3q15 = sm.OLS(y_c3q15, X_c3q15)
    results_c3q15 = lr_model_c3q15.fit()

# Append results to the DataFrame
results_all_var_c3q15 = results_all_var_c3q15.append({
    'Independent Variable': X_c3q15.columns[1],
    'Individual Regression Coefficient': results_c3q15.params[1],
    'P-value': round(results_c3q15.pvalues[1],4)
}, ignore_index=True)

# Print the regression summary
print_green_bold(f'Regression Output Model number: {n}')
print_green_bold(f'Independent variable: {X_c3q15.columns[1]}')
print_green_bold(f'Coefficient: {results_c3q15.params[1]:.4f}')
print_green_bold(f'P-value: {results_c3q15.pvalues[1]:.4f}')
print_green_bold('-----')
print_green_bold(results_c3q15.summary())
print_green_bold('-----\n\n\n\n')
n=n+1
```

```
Regression Output Model number: 1
Independent variable: zn
```

Coefficient: -0.0739

P-value: 0.0000

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:                0.040
Model:                  OLS     Adj. R-squared:            0.038
Method:                 Least Squares    F-statistic:        21.10
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    5.51e-06
Time:                  15:19:12    Log-Likelihood:       -1796.0
No. Observations:      506    AIC:                  3596.
Df Residuals:          504    BIC:                  3604.
Df Model:               1
Covariance Type:       nonrobust
=====
```

```
=====
              coef    std err          t      P>|t|      [0.025    0.975]
-----
const         4.4537     0.417    10.675     0.000     3.634     5.273
zn          -0.0739     0.016    -4.594     0.000    -0.106    -0.042
=====
```

```
=====
Omnibus:                 567.443    Durbin-Watson:           0.857
Prob(Omnibus):            0.000    Jarque-Bera (JB):        32753.004
Skew:                     5.257    Prob(JB):                 0.00
Kurtosis:                 40.986    Cond. No.                 28.8
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

Regression Output Model number: 2

Independent variable: indus

Coefficient: 0.5098

P-value: 0.0000

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.165
Model:                  OLS    Adj. R-squared:            0.164
Method:                 Least Squares    F-statistic:          99.82
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):    1.45e-21
Time:                   15:19:12    Log-Likelihood:        -1760.6
No. Observations:       506    AIC:                   3525.
Df Residuals:           504    BIC:                   3534.
Df Model:                1
Covariance Type:        nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-2.0637	0.667	-3.093	0.002	-3.375	-0.753
indus	0.5098	0.051	9.991	0.000	0.410	0.610

```

=====
Omnibus:                585.118    Durbin-Watson:          0.986
Prob(Omnibus):           0.000    Jarque-Bera (JB):       41418.938
Skew:                    5.449    Prob(JB):                0.00
Kurtosis:                45.962    Cond. No.                25.1
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 3
Independent variable: chas
Coefficient: -1.8928
P-value: 0.2094
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.003
Model:                  OLS    Adj. R-squared:            0.001
Method:                 Least Squares    F-statistic:        1.579
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):    0.209
Time:                   15:19:12    Log-Likelihood:       -1805.6
No. Observations:       506    AIC:                 3615.
Df Residuals:           504    BIC:                 3624.
Df Model:                1
Covariance Type:        nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	3.7444	0.396	9.453	0.000	2.966	4.523
chas	-1.8928	1.506	-1.257	0.209	-4.852	1.066

```

=====
Omnibus:                561.663    Durbin-Watson:        0.817
Prob(Omnibus):           0.000    Jarque-Bera (JB):     30645.429
Skew:                    5.191    Prob(JB):              0.00
Kurtosis:                39.685    Cond. No.              3.96
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 4
Independent variable: nox
Coefficient: 31.2485
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.177
Model:                  OLS    Adj. R-squared:            0.176
Method:                 Least Squares    F-statistic:        108.6
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    3.75e-23
Time:                  15:19:12    Log-Likelihood:       -1757.0
No. Observations:      506    AIC:                 3518.
Df Residuals:          504    BIC:                 3526.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-13.7199	1.699	-8.073	0.000	-17.059	-10.381
nox	31.2485	2.999	10.419	0.000	25.356	37.141

```

=====
Omnibus:                591.712    Durbin-Watson:        0.992
Prob(Omnibus):          0.000    Jarque-Bera (JB):     43138.106
Skew:                   5.546    Prob(JB):             0.00
Kurtosis:               46.852    Cond. No.             11.3
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 5
Independent variable: rm
Coefficient: -2.6841
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.048
Model:                  OLS    Adj. R-squared:            0.046
Method:                 Least Squares    F-statistic:        25.45
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    6.35e-07
Time:                  15:19:12    Log-Likelihood:       -1793.9
No. Observations:      506    AIC:                 3592.
Df Residuals:          504    BIC:                 3600.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	20.4818	3.364	6.088	0.000	13.872	27.092
rm	-2.6841	0.532	-5.045	0.000	-3.729	-1.639

```

=====
Omnibus:                575.717    Durbin-Watson:        0.879
Prob(Omnibus):          0.000    Jarque-Bera (JB):     36658.093
Skew:                   5.345    Prob(JB):             0.00
Kurtosis:               43.305    Cond. No.              58.4
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 6
Independent variable: age
Coefficient: 0.1078
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.124
Model:                  OLS    Adj. R-squared:            0.123
Method:                 Least Squares    F-statistic:        71.62
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    2.85e-16
Time:                  15:19:12    Log-Likelihood:       -1772.7
No. Observations:      506    AIC:                 3549.
Df Residuals:          504    BIC:                 3558.
Df Model:              1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-3.7779	0.944	-4.002	0.000	-5.633	-1.923
age	0.1078	0.013	8.463	0.000	0.083	0.133

```

=====
Omnibus:                574.509    Durbin-Watson:        0.956
Prob(Omnibus):          0.000    Jarque-Bera (JB):     36741.903
Skew:                   5.322    Prob(JB):             0.00
Kurtosis:               43.366    Cond. No.             195.
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 7
Independent variable: dis
Coefficient: -1.5509
P-value: 0.0000
-----

```


OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.144
Model:                  OLS    Adj. R-squared:            0.142
Method:                 Least Squares    F-statistic:        84.89
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    8.52e-19
Time:                  15:19:12    Log-Likelihood:       -1767.0
No. Observations:      506    AIC:                 3538.
Df Residuals:          504    BIC:                 3546.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	9.4993	0.730	13.006	0.000	8.064	10.934
dis	-1.5509	0.168	-9.213	0.000	-1.882	-1.220

```

=====
Omnibus:                576.519    Durbin-Watson:        0.952
Prob(Omnibus):          0.000    Jarque-Bera (JB):     37426.729
Skew:                   5.348    Prob(JB):             0.00
Kurtosis:               43.753    Cond. No.              9.32
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 8
Independent variable: rad
Coefficient: 0.6179
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.391
Model:                  OLS    Adj. R-squared:            0.390
Method:                 Least Squares    F-statistic:        323.9
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):    2.69e-56
Time:                   15:19:12    Log-Likelihood:        -1680.8
No. Observations:       506    AIC:                  3366.
Df Residuals:           504    BIC:                  3374.
Df Model:                1
Covariance Type:        nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-2.2872	0.443	-5.157	0.000	-3.158	-1.416
rad	0.6179	0.034	17.998	0.000	0.550	0.685

```

=====
Omnibus:                656.459    Durbin-Watson:          1.337
Prob(Omnibus):           0.000    Jarque-Bera (JB):       75417.007
Skew:                    6.478    Prob(JB):                0.00
Kurtosis:                61.389    Cond. No.                19.2
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 9
Independent variable: tax
Coefficient: 0.0297
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.340
Model:                  OLS    Adj. R-squared:            0.338
Method:                 Least Squares    F-statistic:        259.2
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    2.36e-47
Time:                  15:19:12    Log-Likelihood:       -1701.4
No. Observations:      506    AIC:                3407.
Df Residuals:          504    BIC:                3415.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-8.5284	0.816	-10.454	0.000	-10.131	-6.926
tax	0.0297	0.002	16.099	0.000	0.026	0.033

```

=====
Omnibus:                635.377    Durbin-Watson:        1.252
Prob(Omnibus):          0.000    Jarque-Bera (JB):     63763.835
Skew:                   6.156    Prob(JB):             0.00
Kurtosis:               56.599    Cond. No.              1.16e+03
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 1.16e+03. This might indicate that there are strong multicollinearity or other numerical problems.

```

-----
Regression Output Model number: 10
Independent variable: ptratio
Coefficient: 1.1520
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.084
Model:                  OLS    Adj. R-squared:            0.082
Method:                 Least Squares    F-statistic:        46.26
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    2.94e-11
Time:                  15:19:12    Log-Likelihood:       -1784.1
No. Observations:      506    AIC:                3572.
Df Residuals:          504    BIC:                3581.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-17.6469	3.147	-5.607	0.000	-23.830	-11.464
ptratio	1.1520	0.169	6.801	0.000	0.819	1.485

```

=====
Omnibus:                568.053    Durbin-Watson:        0.905
Prob(Omnibus):          0.000    Jarque-Bera (JB):     34221.853
Skew:                   5.245    Prob(JB):             0.00
Kurtosis:               41.899    Cond. No.             160.
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 11
Independent variable: lstat
Coefficient: 0.5488
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.208
Model:                  OLS    Adj. R-squared:            0.206
Method:                 Least Squares    F-statistic:        132.0
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    2.65e-27
Time:                  15:19:12    Log-Likelihood:        -1747.5
No. Observations:      506    AIC:                  3499.
Df Residuals:          504    BIC:                  3507.
Df Model:               1
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-3.3305	0.694	-4.801	0.000	-4.694	-1.968
lstat	0.5488	0.048	11.491	0.000	0.455	0.643

```

=====
Omnibus:                601.306    Durbin-Watson:          1.182
Prob(Omnibus):           0.000    Jarque-Bera (JB):       49918.826
Skew:                    5.645    Prob(JB):               0.00
Kurtosis:                50.331    Cond. No.               29.7
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```

-----
Regression Output Model number: 12
Independent variable: medv
Coefficient: -0.3632
P-value: 0.0000
-----

```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.151
Model:                  OLS    Adj. R-squared:            0.149
Method:                 Least Squares    F-statistic:        89.49
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    1.17e-19
Time:                  15:19:12    Log-Likelihood:        -1765.0
No. Observations:      506    AIC:                  3534.
Df Residuals:          504    BIC:                  3542.
Df Model:               1
Covariance Type:       nonrobust
=====

```

```

=====
              coef    std err          t      P>|t|      [0.025    0.975]
-----
const         11.7965     0.934     12.628     0.000     9.961    13.632
medv          -0.3632     0.038     -9.460     0.000    -0.439    -0.288
=====

```

```

=====
Omnibus:                 558.880    Durbin-Watson:           0.996
Prob(Omnibus):            0.000    Jarque-Bera (JB):        32740.044
Skew:                     5.108    Prob(JB):                 0.00
Kurtosis:                 41.059    Cond. No.                 64.5
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

Let's take a look at the results_all_var dataframe.

```
[123]: results_all_var_c3q15
```

```

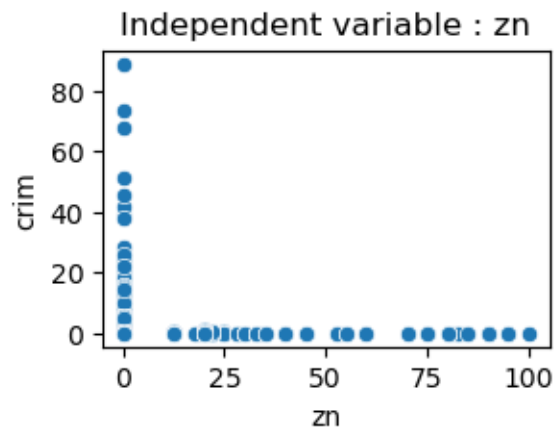
[123]:   Independent Variable  Individual Regression Coefficient  P-value
0              zn              -0.073935      0.0000
1            indus              0.509776      0.0000

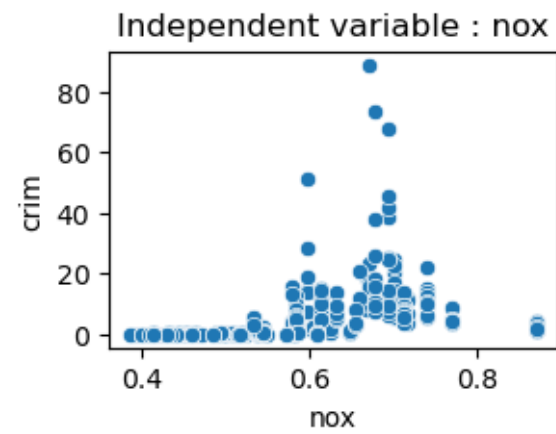
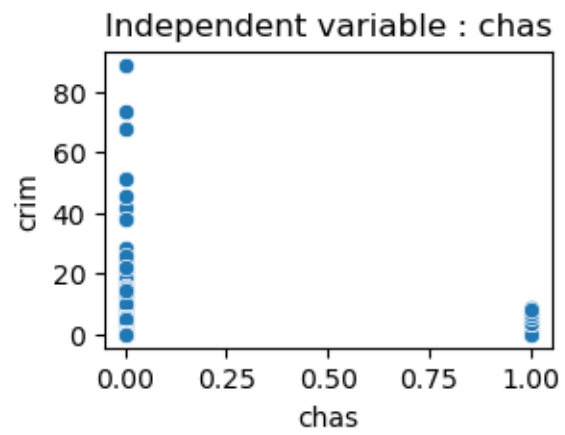
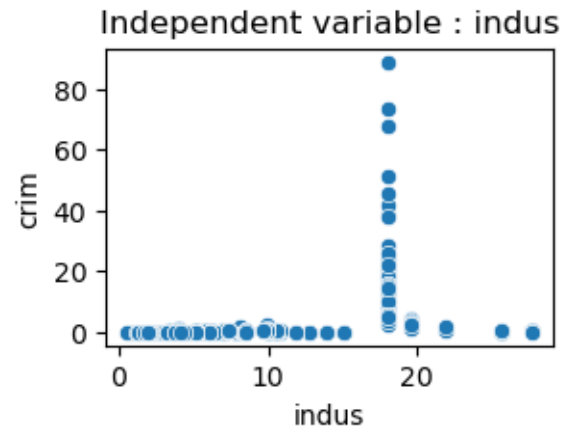
```

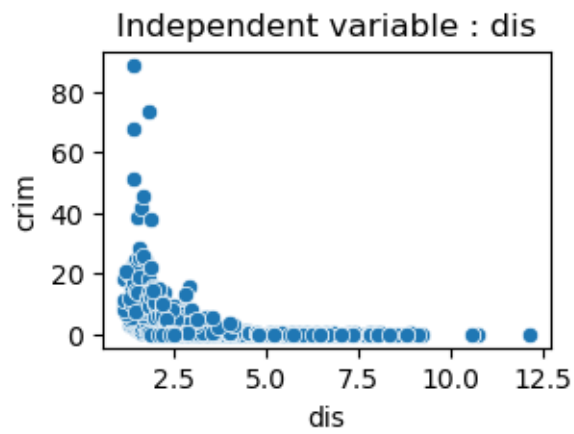
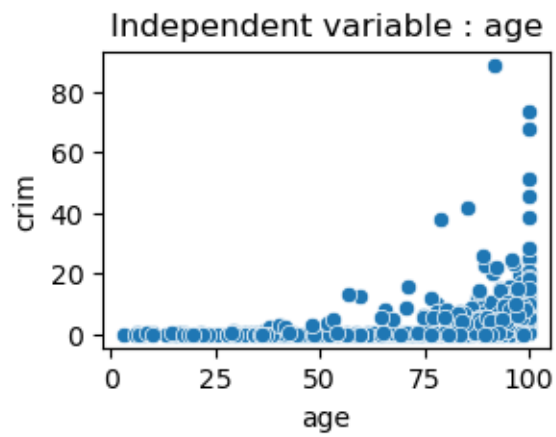
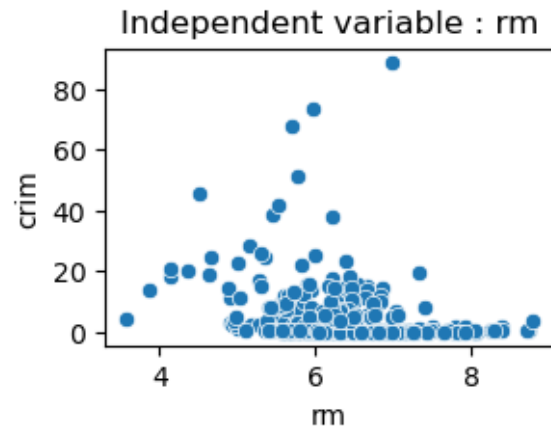
2	chas	-1.892777	0.2094
3	nox	31.248531	0.0000
4	rm	-2.684051	0.0000
5	age	0.107786	0.0000
6	dis	-1.550902	0.0000
7	rad	0.617911	0.0000
8	tax	0.029742	0.0000
9	ptratio	1.151983	0.0000
10	lstat	0.548805	0.0000
11	medv	-0.363160	0.0000

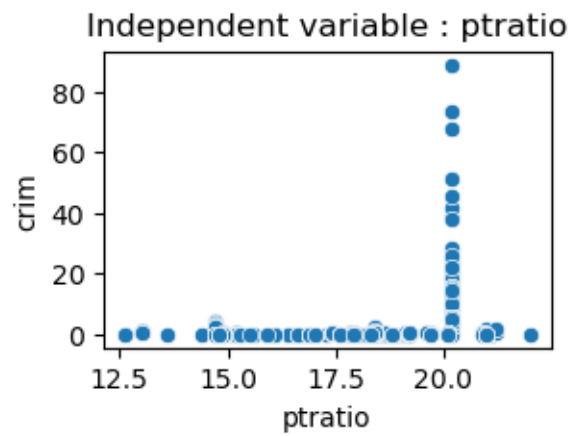
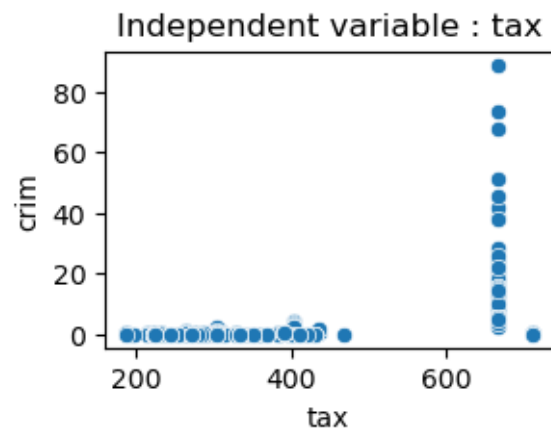
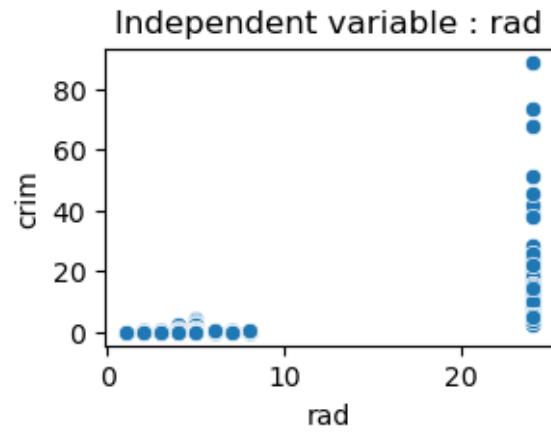
All independent variables except chas have very low p-values. This means that all of them except chas are individually statistically significant (at both 5% and 1% level of significance) with regards to their impact on crim. Let's look at pairplots between crim and all the independent variables. We expect to see a pattern in all plots except the one with chas. We'll look at a boxplot to visualize the distribution of crim for different categories of chas. Since chas is categorical, we expect to see two boxes representing the distribution of crim for each category. If there is a notable difference in the median or spread of crim between the two categories, it could indicate a potential impact of chas on crim.

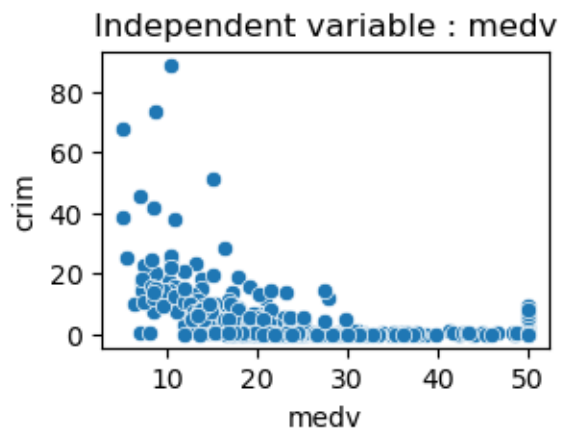
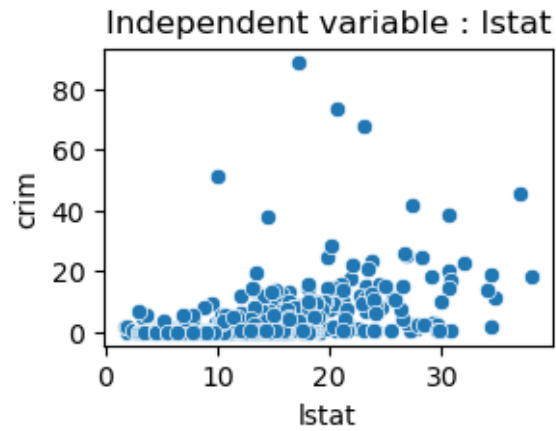
```
[124]: for x in X_list_c3q15.columns:
        plt.figure(figsize=(3, 2))
        pplot= sns.scatterplot(x=x, y='crim', data=boston_c3q15)
        pplot.set_title(f'Independent variable : {x}')
        plt.show()
```





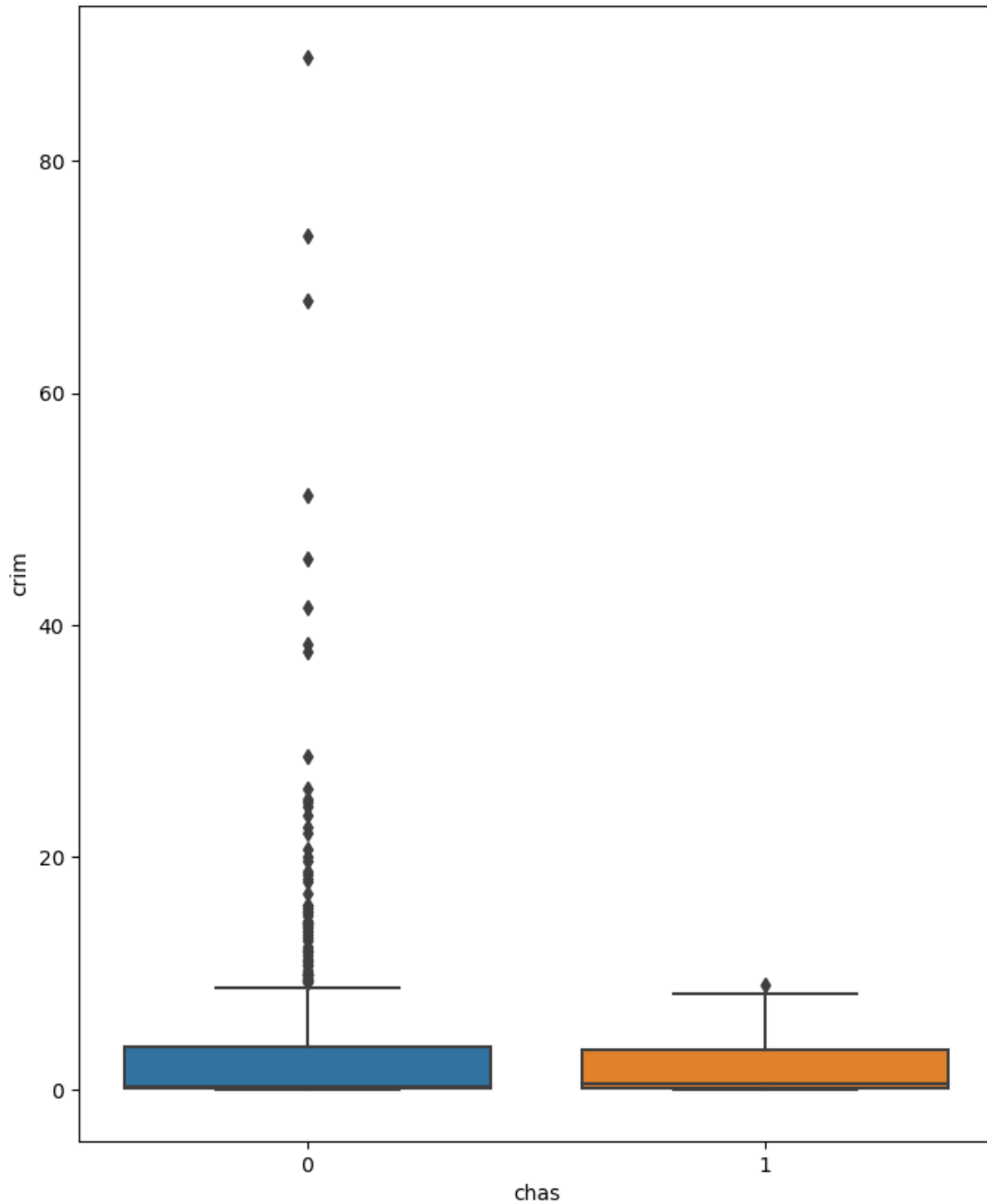






As expected, except for chas, variables such as medv, lstat, nox, age, etc. appear to show a relationship with the crim variable.

```
[125]: # Box plot for chas
plt.figure(figsize=(8, 10))
sns.boxplot(x='chas', y='crim', data=boston_c3q15)
plt.xlabel('chas')
plt.ylabel('crim')
plt.show()
```



The boxes for both categories (0 and 1) of chas are similar which suggests that the median and the interquartile range (IQR) of crim are comparable for both categories. In other words, the central tendency of crim variable is not significantly different between the two chas categories. There are also lots of points outside the whiskers for category=0, which means that there are many outliers for crim when chas=0. Based on the data at hand, it appears that chas does not have a significant impact on crim.

(b) Fit a multiple regression model to predict the response using all of the predictors. Describe your results. For which predictors can we reject the null hypothesis $H_0 : \beta_j = 0$?

```
[126]: X_all_c3q15=X_list_c3q15.copy()

# Add a constant to X_all_c3q15 for multiple regression
X_all_c3q15= sm.add_constant(X_all_c3q15)

mlr_model_c3q15 = sm.OLS(y_c3q15, X_all_c3q15)
results_mlr_c3q15 = mlr_model_c3q15.fit()

mlr_coefficients_c3q15 = pd.DataFrame({'Independent Variable': X_all_c3q15.
    ↪columns,
                                     'Multiple Regression Coefficient':
    ↪results_mlr_c3q15.params,
                                     'P-value_mlr': results_mlr_c3q15.
    ↪pvalues})

# Print the model summary
print_green_bold(results_mlr_c3q15.summary())
```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.449
Model:                  OLS    Adj. R-squared:            0.436
Method:                 Least Squares    F-statistic:        33.52
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    2.03e-56
Time:                  15:19:34    Log-Likelihood:       -1655.4
No. Observations:      506    AIC:                  3337.
Df Residuals:          493    BIC:                  3392.
Df Model:               12
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]

const	13.7784	7.082	1.946	0.052	-0.136	27.693
zn	0.0457	0.019	2.433	0.015	0.009	0.083
indus	-0.0584	0.084	-0.698	0.486	-0.223	0.106
chas	-0.8254	1.183	-0.697	0.486	-3.150	1.500
nox	-9.9576	5.290	-1.882	0.060	-20.351	0.436
rm	0.6289	0.607	1.036	0.301	-0.564	1.822
age	-0.0008	0.018	-0.047	0.962	-0.036	0.034
dis	-1.0122	0.282	-3.584	0.000	-1.567	-0.457
rad	0.6125	0.088	6.997	0.000	0.440	0.784
tax	-0.0038	0.005	-0.730	0.466	-0.014	0.006
ptratio	-0.3041	0.186	-1.632	0.103	-0.670	0.062
lstat	0.1388	0.076	1.833	0.067	-0.010	0.288
medv	-0.2201	0.060	-3.678	0.000	-0.338	-0.103

```

=====
Omnibus:                663.436    Durbin-Watson:          1.516
Prob(Omnibus):           0.000    Jarque-Bera (JB):       80856.852
Skew:                    6.579    Prob(JB):                0.00
Kurtosis:                63.514    Cond. No.                1.24e+04
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified

Only zn, dis, rad and medv have p-values less than 0.05 and are therefore, statistically significant at a 5% level. This means at a 5% level of significance, we can reject the null hypothesis for these variables. Out of these, dis, rad and medv are also significant at a 1% level of significance and we can reject the null hypothesis for them at 1%.

```
[127]: # Checking if the results change if I do feature scaling
X_all_t_c3q15 = X_list_c3q15.copy()
scaler = StandardScaler()
X_all_scaled_c3q15 = scaler.fit_transform(X_all_t_c3q15)
X_all_scaled_c3q15 = pd.DataFrame(X_all_scaled_c3q15, columns=X_all_t_c3q15.
    ↪columns)

X_all_scaled_c3q15 = sm.add_constant(X_all_scaled_c3q15)

mlr_model_t_c3q15 = sm.OLS(y_c3q15, X_all_scaled_c3q15)
results_mlr_t_c3q15 = mlr_model_t_c3q15.fit()

print_green_bold(results_mlr_t_c3q15.summary())
```

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.449
Model:                  OLS    Adj. R-squared:             0.436
Method:                 Least Squares    F-statistic:         33.52
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    2.03e-56
Time:                  15:19:38    Log-Likelihood:       -1655.4
No. Observations:      506    AIC:                  3337.
Df Residuals:          493    BIC:                  3392.
Df Model:               12
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	3.6135	0.287	12.582	0.000	3.049	4.178
zn	1.0650	0.438	2.433	0.015	0.205	1.925
indus	-0.3999	0.573	-0.698	0.486	-1.526	0.726
chas	-0.2094	0.300	-0.697	0.486	-0.799	0.381
nox	-1.1527	0.612	-1.882	0.060	-2.356	0.050
rm	0.4414	0.426	1.036	0.301	-0.396	1.279
age	-0.0239	0.505	-0.047	0.962	-1.016	0.968
dis	-2.1294	0.594	-3.584	0.000	-3.297	-0.962
rad	5.3276	0.761	6.997	0.000	3.832	6.824
tax	-0.6357	0.871	-0.730	0.466	-2.347	1.075
ptratio	-0.6577	0.403	-1.632	0.103	-1.450	0.134
lstat	0.9902	0.540	1.833	0.067	-0.071	2.052
medv	-2.0219	0.550	-3.678	0.000	-3.102	-0.942

```

=====
Omnibus:                663.436    Durbin-Watson:         1.516
Prob(Omnibus):          0.000    Jarque-Bera (JB):      80856.852
Skew:                   6.579    Prob(JB):              0.00
Kurtosis:               63.514    Cond. No.              9.81
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified

Note that on using scaled features, the results remain the same with regards to statistical significance.

(c) How do your results from (a) compare to your results from (b)? Create a plot displaying the univariate regression coefficients from (a) on the x-axis, and the multiple regression coefficients from (b) on the y-axis. That is, each predictor is displayed as a single point in the plot. Its coefficient in a simple linear regression model is shown on the x-axis, and its coefficient estimate in the multiple linear regression model is shown on the y-axis.

```
[128]: # Individual regression coefficients
lr_coefficients_c3q15 = results_all_var_c3q15.copy()
lr_coefficients_c3q15 = lr_coefficients_c3q15.rename(columns={'P-value':
    ↪ 'P-value_lr'})

# Getting both individual and multiple regression coefficients (unscaled) in
    ↪ the same table
both_coefficients_c3q15 = pd.merge(lr_coefficients_c3q15,
    ↪ mlr_coefficients_c3q15, on='Independent Variable')

# Print the final merged table
both_coefficients_c3q15
```

```
[128]:
```

	Independent Variable	Individual Regression Coefficient	P-value_lr \
0	zn	-0.073935	0.0000
1	indus	0.509776	0.0000
2	chas	-1.892777	0.2094
3	nox	31.248531	0.0000
4	rm	-2.684051	0.0000
5	age	0.107786	0.0000
6	dis	-1.550902	0.0000
7	rad	0.617911	0.0000
8	tax	0.029742	0.0000
9	ptratio	1.151983	0.0000
10	lstat	0.548805	0.0000
11	medv	-0.363160	0.0000

	Multiple Regression Coefficient	P-value_mlr
0	0.045710	1.534403e-02
1	-0.058350	4.857094e-01
2	-0.825378	4.858406e-01
3	-9.957587	6.036986e-02
4	0.628911	3.007385e-01
5	-0.000848	9.623231e-01
6	-1.012247	3.725942e-04
7	0.612465	8.588123e-12
8	-0.003776	4.657565e-01

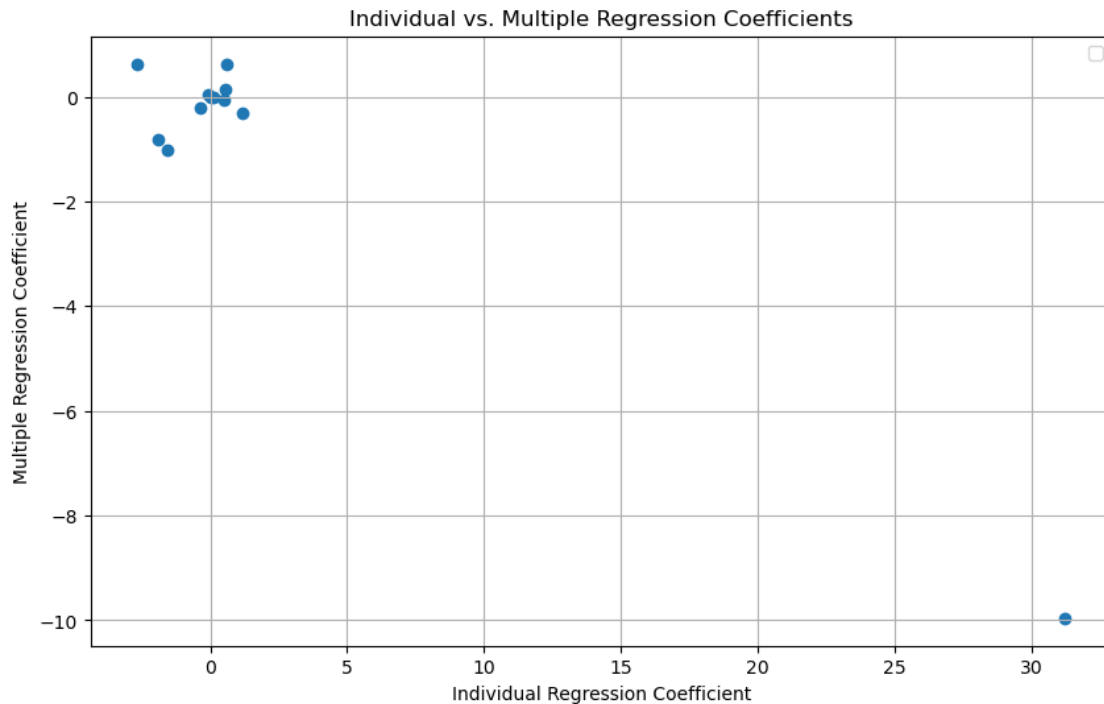
9	-0.304073	1.033932e-01
10	0.138801	6.739844e-02
11	-0.220056	2.605302e-04

Observations:

- For some variables (chas, dis, rad, medv), the sign of the regression coefficient remains the same between individual and multiple regression analysis, while the magnitude may change.
- For other variables (zn, indus, nox, rm, age, tax, ptratio), the sign of the regression coefficient changes between individual and multiple regression analysis.
- The p-values also change between individual and multiple regression analyses. The variables indus, chas, nox, rm, age, tax, ptratio, stat were no longer statistically significant in a multiple regression. Only zn, dis, rad and medv continued to be significant when we ran a multiple regression model. The sign of the coefficient for zn changed but that for dis, rad and medv remained the same.

```
[129]: plt.figure(figsize=(10, 6))
plt.scatter(both_coefficients_c3q15['Individual Regression Coefficient'],
↳ both_coefficients_c3q15['Multiple Regression Coefficient'])
plt.xlabel('Individual Regression Coefficient')
plt.ylabel('Multiple Regression Coefficient')
plt.title('Individual vs. Multiple Regression Coefficients')
plt.legend()
plt.grid(True)
plt.show()
```

No artists with labels found to put in legend. Note that artists whose label start with an underscore are ignored when legend() is called with no argument.



(d) Is there evidence of non-linear association between any of the predictors and the response? To answer this question, for each predictor X , fit a model of the form $Y = \beta_0 + \beta_1 X + \beta_2 X^2 + \beta_3 X^3 + \epsilon$.

```
[130]: # Fitting the model for each predictor
n=1
for x in X_list_c3q15.columns:
    X_c3q15 = pd.DataFrame({
        x: X_list_c3q15[x],
        f'{x}^2': X_list_c3q15[x] ** 2,
        f'{x}^3': X_list_c3q15[x] ** 3
    })

    X_c3q15 = sm.add_constant(X_c3q15)

    non_linear_model_c3q15 = sm.OLS(y_c3q15, X_c3q15)
    non_linear_results_c3q15 = non_linear_model_c3q15.fit()
    print_green_bold(f'Non Linear Regression Output Model number: {n}')
    print_green_bold(f'Independent variable: {X_c3q15.columns[1]}')
    print_green_bold('-----')
    print_green_bold(non_linear_results_c3q15.summary())
    print_green_bold('-----\n\n\n\n')
    n=n+1
```

Non Linear Regression Output Model number: 1
Independent variable: zn

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:                0.058
Model:                  OLS     Adj. R-squared:             0.053
Method:                 Least Squares    F-statistic:          10.35
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    1.28e-06
Time:                  15:19:49    Log-Likelihood:        -1791.2
No. Observations:      506    AIC:                   3590.
Df Residuals:          502    BIC:                   3607.
Df Model:               3
Covariance Type:       nonrobust
=====
```

```
=====
              coef    std err          t      P>|t|      [0.025    0.975]
-----
const         4.8461      0.433     11.192     0.000      3.995     5.697
zn          -0.3322      0.110     -3.025     0.003     -0.548    -0.116
zn^2          0.0065      0.004      1.679     0.094     -0.001     0.014
zn^3        -3.776e-05   3.14e-05     -1.203     0.230    -9.94e-05   2.39e-05
=====
```

```
=====
Omnibus:          569.133    Durbin-Watson:           0.875
Prob(Omnibus):    0.000    Jarque-Bera (JB):        33700.991
Skew:             5.272    Prob(JB):                 0.00
Kurtosis:         41.565    Cond. No.                 1.89e+05
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 1.89e+05. This might indicate that there are strong multicollinearity or other numerical problems.

Non Linear Regression Output Model number: 2
Independent variable: indus

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.260
Model:                  OLS    Adj. R-squared:            0.255
Method:                 Least Squares    F-statistic:        58.69
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    1.55e-32
Time:                  15:19:49    Log-Likelihood:        -1730.3
No. Observations:      506    AIC:                  3469.
Df Residuals:          502    BIC:                  3486.
Df Model:              3
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	3.6626	1.574	2.327	0.020	0.570	6.755
indus	-1.9652	0.482	-4.077	0.000	-2.912	-1.018
indus^2	0.2519	0.039	6.407	0.000	0.175	0.329
indus^3	-0.0070	0.001	-7.292	0.000	-0.009	-0.005

```

=====
Omnibus:                611.788    Durbin-Watson:          1.116
Prob(Omnibus):          0.000    Jarque-Bera (JB):       51742.286
Skew:                   5.820    Prob(JB):               0.00
Kurtosis:               51.153    Cond. No.                2.47e+04
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 2.47e+04. This might indicate that there are strong multicollinearity or other numerical problems.

```

-----
Non Linear Regression Output Model number: 3
Independent variable: chas

```

```

-----
                        OLS Regression Results
=====
Dep. Variable:          crim    R-squared:                0.003
Model:                  OLS    Adj. R-squared:            -0.001
Method:                 Least Squares    F-statistic:          0.7881
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):    0.455
Time:                   15:19:49    Log-Likelihood:        -1805.6
No. Observations:      506    AIC:                   3617.
Df Residuals:          503    BIC:                   3630.
Df Model:               2
Covariance Type:       nonrobust
=====

```

```

              coef      std err          t      P>|t|      [0.025      0.975]
-----
const          3.7444        0.397        9.444      0.000         2.965         4.523
chas        -4.77e+13    1.15e+14       -0.414      0.679    -2.74e+14    1.79e+14
chas^2         2.385e+13    5.77e+13        0.414      0.679    -8.95e+13    1.37e+14
chas^3         2.385e+13    5.77e+13        0.414      0.679    -8.95e+13    1.37e+14
=====

```

```

Omnibus:              561.675    Durbin-Watson:          0.817
Prob(Omnibus):        0.000    Jarque-Bera (JB):       30647.554
Skew:                  5.191    Prob(JB):                0.00
Kurtosis:              39.686    Cond. No.                5.48e+28
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The smallest eigenvalue is 1.71e-55. This might indicate that there are strong multicollinearity problems or that the design matrix is singular.

```

-----
Non Linear Regression Output Model number: 4

```

Independent variable: nox

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:                0.297
Model:                  OLS     Adj. R-squared:             0.293
Method:                 Least Squares    F-statistic:          70.69
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):    3.81e-38
Time:                   15:19:49    Log-Likelihood:        -1717.2
No. Observations:       506    AIC:                   3442.
Df Residuals:           502    BIC:                   3459.
Df Model:                3
Covariance Type:        nonrobust
=====
```

```
=====
              coef    std err          t      P>|t|      [0.025    0.975]
-----
const         233.0866     33.643      6.928     0.000     166.988     299.185
nox          -1279.3713    170.397     -7.508     0.000    -1614.151    -944.591
nox^2         2248.5441    279.899      8.033     0.000     1698.626    2798.462
nox^3        -1245.7029    149.282     -8.345     0.000    -1538.997    -952.409
=====
```

```
=====
Omnibus:                 614.412    Durbin-Watson:           1.159
Prob(Omnibus):            0.000    Jarque-Bera (JB):        53523.997
Skew:                     5.851    Prob(JB):                0.00
Kurtosis:                 52.008    Cond. No.                 1.36e+03
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 1.36e+03. This might indicate that there are strong multicollinearity or other numerical problems.

Non Linear Regression Output Model number: 5
Independent variable: rm

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:          0.068
Model:                  OLS    Adj. R-squared:        0.062
Method:                 Least Squares    F-statistic:      12.17
Date:                   Sun, 30 Jul 2023    Prob (F-statistic): 1.07e-07
Time:                   15:19:49    Log-Likelihood:    -1788.6
No. Observations:      506    AIC:              3585.
Df Residuals:          502    BIC:              3602.
Df Model:               3
Covariance Type:       nonrobust
=====
```

```
=====
              coef    std err          t      P>|t|      [0.025    0.975]
-----
const         112.6246     64.517      1.746     0.081    -14.132    239.382
rm            -39.1501     31.311     -1.250     0.212   -100.668    22.368
rm^2           4.5509      5.010      0.908     0.364     -5.292    14.394
rm^3          -0.1745      0.264     -0.662     0.509     -0.693     0.344
=====
```

```
=====
Omnibus:          585.097    Durbin-Watson:          0.913
Prob(Omnibus):    0.000    Jarque-Bera (JB):       40144.207
Skew:             5.465    Prob(JB):               0.00
Kurtosis:         45.245    Cond. No.               5.36e+04
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 5.36e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Non Linear Regression Output Model number: 6
Independent variable: age

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.174
Model:                  OLS    Adj. R-squared:            0.169
Method:                 Least Squares    F-statistic:        35.31
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    1.02e-20
Time:                  15:19:49    Log-Likelihood:        -1757.9
No. Observations:      506    AIC:                  3524.
Df Residuals:          502    BIC:                  3541.
Df Model:               3
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	-2.5488	2.769	-0.920	0.358	-7.989	2.892
age	0.2737	0.186	1.468	0.143	-0.093	0.640
age^2	-0.0072	0.004	-1.988	0.047	-0.014	-8.4e-05
age^3	5.745e-05	2.11e-05	2.724	0.007	1.6e-05	9.89e-05

```

=====
Omnibus:                577.477    Durbin-Watson:          1.025
Prob(Omnibus):          0.000    Jarque-Bera (JB):       39586.670
Skew:                   5.336    Prob(JB):               0.00
Kurtosis:               44.997    Cond. No.               4.74e+06
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 4.74e+06. This might indicate that there are strong multicollinearity or other numerical problems.

```

-----
Non Linear Regression Output Model number: 7
Independent variable: dis

```

```

-----
                        OLS Regression Results
=====
Dep. Variable:          crim    R-squared:                0.278
Model:                  OLS    Adj. R-squared:            0.274
Method:                 Least Squares    F-statistic:          64.37
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    3.14e-35
Time:                  15:19:49    Log-Likelihood:        -1724.0
No. Observations:      506    AIC:                  3456.
Df Residuals:          502    BIC:                  3473.
Df Model:               3
Covariance Type:       nonrobust
=====

```

```

              coef    std err          t      P>|t|      [0.025    0.975]
-----
const          30.0476      2.446     12.285      0.000     25.242     34.853
dis           -15.5544      1.736     -8.960      0.000    -18.965    -12.144
dis^2           2.4521      0.346      7.078      0.000      1.771      3.133
dis^3          -0.1186      0.020     -5.814      0.000     -0.159     -0.079
=====

```

```

Omnibus:            577.742    Durbin-Watson:          1.129
Prob(Omnibus):      0.000    Jarque-Bera (JB):        42444.706
Skew:               5.305    Prob(JB):                0.00
Kurtosis:           46.596    Cond. No.                2.10e+03
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 2.1e+03. This might indicate that there are strong multicollinearity or other numerical problems.

```

-----
Non Linear Regression Output Model number: 8

```

Independent variable: rad

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:                0.400
Model:                  OLS    Adj. R-squared:             0.396
Method:                 Least Squares    F-statistic:          111.6
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):      2.31e-55
Time:                   15:19:49    Log-Likelihood:         -1677.1
No. Observations:       506    AIC:                   3362.
Df Residuals:           502    BIC:                   3379.
Df Model:                3
Covariance Type:        nonrobust
=====
```

	coef	std err	t	P> t	[0.025	0.975]
const	-0.6055	2.050	-0.295	0.768	-4.633	3.422
rad	0.5127	1.044	0.491	0.623	-1.538	2.563
rad^2	-0.0752	0.149	-0.506	0.613	-0.367	0.217
rad^3	0.0032	0.005	0.703	0.482	-0.006	0.012

=====

```
Omnibus:                659.751    Durbin-Watson:          1.351
Prob(Omnibus):           0.000    Jarque-Bera (JB):       77838.247
Skew:                    6.526    Prob(JB):                0.00
Kurtosis:                62.343    Cond. No.                5.43e+04
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 5.43e+04. This might indicate that there are strong multicollinearity or other numerical problems.

Non Linear Regression Output Model number: 9
Independent variable: tax

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:                0.369
Model:                  OLS    Adj. R-squared:            0.365
Method:                 Least Squares    F-statistic:          97.80
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    7.34e-50
Time:                  15:19:49    Log-Likelihood:        -1689.9
No. Observations:      506    AIC:                  3388.
Df Residuals:          502    BIC:                  3405.
Df Model:               3
Covariance Type:       nonrobust
=====
```

```
=====
              coef      std err          t      P>|t|      [0.025      0.975]
-----
const         19.1836      11.796        1.626      0.105      -3.991      42.358
tax           -0.1533       0.096       -1.602      0.110      -0.341       0.035
tax^2          0.0004       0.000        1.488      0.137      -0.000       0.001
tax^3        -2.204e-07    1.89e-07       -1.167      0.244     -5.91e-07    1.51e-07
=====
```

```
=====
Omnibus:          644.161    Durbin-Watson:          1.293
Prob(Omnibus):    0.000    Jarque-Bera (JB):       69773.212
Skew:             6.278    Prob(JB):               0.00
Kurtosis:         59.141    Cond. No.               6.16e+09
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 6.16e+09. This might indicate that there are strong multicollinearity or other numerical problems.

Non Linear Regression Output Model number: 10
Independent variable: ptratio

OLS Regression Results

```

=====
Dep. Variable:          crim    R-squared:                0.114
Model:                  OLS    Adj. R-squared:             0.108
Method:                 Least Squares    F-statistic:         21.48
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    4.17e-13
Time:                  15:19:49    Log-Likelihood:       -1775.8
No. Observations:      506    AIC:                  3560.
Df Residuals:          502    BIC:                  3577.
Df Model:               3
Covariance Type:       nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	477.1840	156.795	3.043	0.002	169.129	785.239
ptratio	-82.3605	27.644	-2.979	0.003	-136.673	-28.048
ptratio^2	4.6353	1.608	2.882	0.004	1.475	7.795
ptratio^3	-0.0848	0.031	-2.743	0.006	-0.145	-0.024

```

=====
Omnibus:                572.356    Durbin-Watson:         0.945
Prob(Omnibus):           0.000    Jarque-Bera (JB):      36070.763
Skew:                   5.294    Prob(JB):              0.00
Kurtosis:               42.985    Cond. No.              3.02e+06
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 3.02e+06. This might indicate that there are strong multicollinearity or other numerical problems.

```

-----
Non Linear Regression Output Model number: 11
Independent variable: lstat

```



```

-----
                        OLS Regression Results
=====
Dep. Variable:          crim    R-squared:                0.218
Model:                  OLS    Adj. R-squared:             0.213
Method:                 Least Squares    F-statistic:          46.63
Date:                  Sun, 30 Jul 2023    Prob (F-statistic):    1.35e-26
Time:                  15:19:49    Log-Likelihood:        -1744.2
No. Observations:      506    AIC:                   3496.
Df Residuals:          502    BIC:                   3513.
Df Model:               3
Covariance Type:       nonrobust
=====

```

```

              coef    std err          t      P>|t|      [0.025      0.975]
-----
const          1.2010      2.029      0.592      0.554      -2.785       5.187
lstat         -0.4491      0.465     -0.966      0.335      -1.362       0.464
lstat^2         0.0558      0.030      1.852      0.065      -0.003       0.115
lstat^3        -0.0009      0.001     -1.517      0.130      -0.002       0.000
=====

```

```

Omnibus:            607.734    Durbin-Watson:           1.239
Prob(Omnibus):      0.000    Jarque-Bera (JB):        53621.219
Skew:               5.726    Prob(JB):                0.00
Kurtosis:           52.114    Cond. No.                 5.20e+04
=====

```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 5.2e+04. This might indicate that there are strong multicollinearity or other numerical problems.

```

-----
Non Linear Regression Output Model number: 12

```

Independent variable: medv

OLS Regression Results

```
=====
Dep. Variable:          crim    R-squared:                0.420
Model:                  OLS    Adj. R-squared:             0.417
Method:                 Least Squares    F-statistic:         121.3
Date:                   Sun, 30 Jul 2023    Prob (F-statistic):    4.45e-59
Time:                   15:19:49    Log-Likelihood:       -1668.5
No. Observations:       506    AIC:                  3345.
Df Residuals:           502    BIC:                  3362.
Df Model:                3
Covariance Type:        nonrobust
=====
```

	coef	std err	t	P> t	[0.025	0.975]
const	53.1655	3.356	15.840	0.000	46.571	59.760
medv	-5.0948	0.434	-11.744	0.000	-5.947	-4.242
medv^2	0.1555	0.017	9.046	0.000	0.122	0.189
medv^3	-0.0015	0.000	-7.312	0.000	-0.002	-0.001

=====

```
Omnibus:                569.730    Durbin-Watson:          1.359
Prob(Omnibus):           0.000    Jarque-Bera (JB):       47929.717
Skew:                    5.106    Prob(JB):               0.00
Kurtosis:                49.573    Cond. No.               3.67e+05
=====
```

Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 3.67e+05. This might indicate that there are strong multicollinearity or other numerical problems.

```

[131]: # Creating a final results df with each model, coefficient and p value
# Create an empty list to store the results for each dependent variable
results_dfs_c3q15 = []

n = 1
for x in X_list_c3q15.columns:
    X_c3q15 = pd.DataFrame({
        x: X_list_c3q15[x],
        f'{x}^2': X_list_c3q15[x] ** 2,
        f'{x}^3': X_list_c3q15[x] ** 3
    })

    X_c3q15 = sm.add_constant(X_c3q15)

    non_linear_model_c3q15 = sm.OLS(y_c3q15, X_c3q15)
    non_linear_results_c3q15 = non_linear_model_c3q15.fit()

    # Print the details for each iteration
    # print_green_bold(f'Non Linear Regression Output Model number: {n}')
    # print_green_bold(f'Independent variable: {x}')
    # print_green_bold('-----')
    # print_green_bold(non_linear_results.summary())
    # print_green_bold('-----\n\n\n\n')

    # Extract and store the coefficients and p-values for the original
    ↪ predictor, squared, and cubed terms
    feature_names_c3q15 = X_c3q15.columns[1:]
    coefficients_c3q15 = non_linear_results_c3q15.params[1:]
    p_values_c3q15 = non_linear_results_c3q15.pvalues[1:]

    # Create a DataFrame for the current dependent variable and store the
    ↪ results
    result_df_c3q15 = pd.DataFrame({
        'Dependent Variable': [f'Model number {n}'] * len(feature_names_c3q15),
        'Feature': feature_names_c3q15,
        'Coefficient': coefficients_c3q15,
        'P-Value': p_values_c3q15
    })

    # Append the DataFrame to the list of results for each dependent variable
    results_dfs_c3q15.append(result_df_c3q15)

    n=n+1

final_results_df_c3q15 = pd.concat(results_dfs_c3q15, ignore_index=True)

```

```
print_green_bold("\nFinal Results DataFrame:")
##Printing wherever P-value<0.05
print_green_bold(final_results_df_c3q15[final_results_df_c3q15['P-Value']<0.05])
```

Final Results DataFrame:

	Dependent Variable	Feature	Coefficient	P-Value
0	Model number 1	zn	-0.332188	2.612296e-03
3	Model number 2	indus	-1.965213	5.297064e-05
4	Model number 2	indus^2	0.251937	3.420187e-10
5	Model number 2	indus^3	-0.006976	1.196405e-12
9	Model number 4	nox	-1279.371252	2.758372e-13
10	Model number 4	nox^2	2248.544053	6.811300e-15
11	Model number 4	nox^3	-1245.702874	6.961110e-16
16	Model number 6	age^2	-0.007230	4.737733e-02
17	Model number 6	age^3	0.000057	6.679915e-03
18	Model number 7	dis	-15.554353	6.374792e-18
19	Model number 7	dis^2	2.452072	4.941214e-12
20	Model number 7	dis^3	-0.118599	1.088832e-08
27	Model number 10	ptratio	-82.360538	3.028663e-03
28	Model number 10	ptratio^2	4.635347	4.119552e-03
29	Model number 10	ptratio^3	-0.084760	6.300514e-03
33	Model number 12	medv	-5.094831	2.637707e-28
34	Model number 12	medv^2	0.155496	3.260523e-18
35	Model number 12	medv^3	-0.001490	1.046510e-12

We find that the following predictors are statistically significant at 5% level of significance : - zn - indus - indus^2 - indus^3 - nox - nox^2 - nox^3 - age^2 - age^3 - dis - dis^2 - dis^3 - ptratio - ptratio^2 - ptratio^3 - med - medv^2 - medv^3 Thus for indus, nox, age, dis, ptratio and medv, there is evidence of a non-linear relationship with crim as the squared/cubed predictors are statistically significant.

[]: