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```

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 "plt.show()"
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     "Florida
                    16\n",
     "Name: State, dtype: int64"
   },
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 "#can see that there are 3 different categories for State variable"
1
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 "#split the data to Input and output\n",
 "X = dataset.iloc[:, :-1].values\n",
 "y = dataset.iloc[:, 4].values\n"
1
},
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 "# Encoding categorical data\n",
 "# Encoding the Independent Variable\n",
 "from sklearn.preprocessing import LabelEncoder, OneHotEncoder\n",
  "labelencoder X = LabelEncoder()\n",
 "X[:, 3] = labelencoder X.fit transform(X[:, 3]) \n",
 "onehotencoder = OneHotEncoder(categorical features = [3]) \n",
 "X = onehotencoder.fit transform(X).toarray()"
```

},

```
},
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129917,\n",
               126992, 125370, 124266, 122776, 118474, 111313, 110352,
108733,\n",
               108552, 107404, 105733, 105008, 103282, 101004, 99937,
97483,\n",
                97427, 96778, 96712, 96479, 90708, 89949, 81229,
81005,\n",
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   "source": [
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    "from sklearn.model selection import train test split\n",
    "X train, X test, y train, y test = train test split(X, y, test size =
0.2, random state = 0)"
  1
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normalize=False)"
      1
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```

```
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    "# Fitting Multiple Linear Regression to the Training set\n",
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   "regressor = LinearRegression()\n",
    "regressor.fit(X train, y train)"
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   "y pred = regressor.predict(X test)\n",
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    "\n",
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                                       R-
squared:
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    "\n",
    "\n",
    " Model:
                             OLS Adj. R-
        0.943\n",
squared:
    "\n",
    "\n",
    " Method:
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statistic: \langle \text{th} \rangle \langle \text{td} \rangle 205.0\langle \text{td} \rangle \rangle",
    "\n",
    "\n",
    " Date:
                        Thu, 06 Dec 2018 Prob (F-
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```

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    "\n",
    " Covariance Type: nonrobust 
  \n",
    "\n",
    "\n",
    "\n",
    "\n",
      coef
                         std err
                                      t
P>|t| [0.025 0.975] \n",
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    "\n",
    " const 4.122e+04 4607.941 
8.945 0.000 3.19e+04 5.05e+04\n",
    "\n",
    "\n",
    " x1
             1.339e+04 2421.500 
5.529 0.000 8511.111 1.83e+04\n",
    "\n",
    "\n",
    " x2 1.448e+04 2518.987 
5.748 0.000 9405.870 1.96e+04\n",
    "\n",
    "\n",
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5.428 0.000 8395.623 1.83e+04\n",
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27.665 0.000 0.798 <
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    "\n",
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1.045  0.301  -0.154  0.049\n",
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    "\n",
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    "\n",
    " Prob(Omnibus): 0.001 Jarque-Bera (JB):
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    "\n",
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    " Skew:
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 6.57e-05\n",
    "\n",
    "\n",
                 \langle td \rangle 5.369\langle td \rangle \langle th \rangle Cond. No.
    " Kurtosis:
 3.34e+17\n",
    "\n",
    "<br/>Warnings:<br/>[1] Standard Errors assume that the
covariance matrix of the errors is correctly specified. <br/>br/>[2] The smallest
eigenvalue is 9.69e-24. This might indicate that there are<br/>strong
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0.948\n",
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                              OLS Adj. R-squared:
0.943\n",
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205.0\n",
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                    Thu, 06 Dec 2018 Prob (F-statistic):
2.90e-28\n",
                          14:19:02 Log-Likelihood:
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1073.\n",
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                    nonrobust
\n",
"-----
=\n",
              coef std err t P>|t| [0.025]
0.975]\n",
     "-----
----\n",
          4.122e+04 4607.941 8.945 0.000 3.19e+04
     "const
5.05e+04\n",
              1.339e+04 2421.500
                                5.529
     "x1
                                        0.000 8511.111
1.83e+04\n",
             1.448e+04 2518.987 5.748
                                        0.000 9405.870
     "x2
1.96e+04\n",
     "x3
             1.335e+04 2459.306
                                5.428
                                        0.000 8395.623
1.83e+04\n",
               0.8609 0.031 27.665
                                        0.000
     "×4
                                                 0.798
0.924\n",
               -0.0527 0.050 -1.045 0.301 -0.154
0.049\n",
"------
= \n'',
                           14.275 Durbin-Watson:
     "Omnibus:
1.197\n",
     "Prob(Omnibus):
                            0.001 Jarque-Bera (JB):
19.260\n",
                            -0.953 Prob(JB):
     "Skew:
6.57e-05\n",
                            5.369 Cond. No.
    "Kurtosis:
3.34e+17\n",
"-----
=\n",
     "\n",
     "Warnings:\n",
```

```
"[1] Standard Errors assume that the covariance matrix of the errors is
correctly specified.\n",
      "[2] The smallest eigenvalue is 9.69e-24. This might indicate that
there are \n",
      "strong multicollinearity problems or that the design matrix is
singular.\n",
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   "import statsmodels.formula.api as sm\n",
   "X = \text{np.append}(\text{arr} = \text{np.ones}((50, 1)).\text{astype}(\text{int}), \text{values} = X, \text{axis} =
1)\n",
   "X opt = X[:, [0, 1, 2, 3, 4, 5]] \n",
   "regressor OLS = sm.OLS (endog = y, exog = X opt).fit() \n",
   "regressor OLS.summary() \n",
   "# we can see only the x5 variable has p value > 0.05 n",
   "# so exclude that variable and run the model."
  1
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                                       y
                                                    R-
squared:
                0.947\n",
      "\n",
      "\n",
      " Model:
                                     OLS Adj. R-
            0.943\n",
squared:
      "\n",
      "\n",
      " Method:
                                  Least Squares F-
            272.4\n",
statistic:
      "\n",
      "\n",
      " Date:
                               Thu, 06 Dec 2018 Prob (F-
statistic): 2.76e-29\n",
      "\n",
      "\n",
      " Time:
                                   14:20:07  Log-
Likelihood:
              -527.35\n",
      "\n",
      "\n",
                                           50
      " No. Observations:
                                     AIC:
```

```
  1063.\n",
   "\n",
   "\n",
   " Df Residuals:
                     1070.\n",
   "\n",
   "\n",
   " Df Model:
                        <
  \n",
   "\n",
   "\n",
   " Covariance Type: nonrobust 
      \n",
"\n",
   "\n",
   "\n",
   "\n",
     coef std err
                                t
<th>P>|t| <th>[0.025 <th>0.975] \n",
   "\n",
   "\n",
   " const 3.686e+04 1959.786 
18.806 0.000 3.29e+04 4.08e+04\n",
   "\n",
   "\n",
   " x1
           1.189e+04 1956.677 
6.079 0.000 7955.697 1.58e+04\n",
   "\n",
   "\n",
   " x2 1.306e+04 2122.665 
6.152  0.000  8785.448  1.73e+04\n",
   "\n",
   "\n",
   " x3
           1.19e+04 2036.022 
5.847 0.000 7805.580 1.6e+04\n",
   "\n",
   "\n",
   " x4  0.8530  0.030  <
28.226 0.000 0.792 0.914\n",
   "\n",
   "\n",
   "\n",
   "\n",
     1.122\n",
   "\n",
   "\n",
   " Prob(Omnibus): 0.001 Jarque-Bera (JB):
  17.605\n",
   "\n",
   "\n",
   " Skew:
               -0.907   Prob(JB):
 >0.000150\n",
   "\n",
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   " Kurtosis: 5.271 Cond. No.
 3.20e+17\n",
   "\n",
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covariance matrix of the errors is correctly specified. <pr/>br/>[2] The smallest
```

```
eigenvalue is 3.66e-24. This might indicate that there are <br/>strong
multicollinearity problems or that the design matrix is singular."
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                          OLS Regression Results
\n",
"-----
=\n",
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                                 y R-squared:
0.947\n",
     "Model:
                               OLS Adj. R-squared:
0.943\n",
                       Least Squares F-statistic:
     "Method:
272.4\n",
     "Date:
                     Thu, 06 Dec 2018 Prob (F-statistic):
2.76e-29\n",
     "Time:
                           14:20:07 Log-Likelihood:
-527.35\n",
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1063.\n",
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1070.\n",
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\n",
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\n",
"-----
=\n",
                 coef std err t P>|t| [0.025]
0.975]\n",
----\n",
     "const 3.686e+04 1959.786 18.806 0.000 3.29e+04
4.08e+04\n",
              1.189e+04 1956.677 6.079
     "x1
                                          0.000 7955.697
1.58e+04\n",
              1.306e+04 2122.665 6.152
                                          0.000 8785.448
     "x2
1.73e+04\n",
     "x3
              1.19e+04 2036.022
                                 5.847
                                          0.000 7805.580
1.6e+04\n",
     "×4
                0.8530 0.030 28.226
                                          0.000
                                                    0.792
0.914\n",
"-----
=\n",
     "Omnibus:
                            13.418 Durbin-Watson:
1.122\n",
     "Prob(Omnibus):
                             0.001 Jarque-Bera (JB):
17.605\n",
                             -0.907
     "Skew:
                                   Prob(JB):
0.000150\n",
     "Kurtosis:
                              5.271 Cond. No.
3.20e+17\n",
"-----
= \n'',
```

```
"Warnings:\n",
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correctly specified.\n",
       "[2] The smallest eigenvalue is 3.66e-24. This might indicate that
there are \n",
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singular.\n",
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    "regressor OLS = sm.OLS(endog = y, exog = X opt).fit()\n",
    "regressor OLS.summary() \n",
    "#now the R-squared value is 0.947 and Adj. R-Squared is 0.943 and all the
variable has significant P values."
  }
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