

Activity #4

Linear Regression



TOPICS

4.1 Data Exploration / Transform / Feature Selection

4.2 PCA: Feature Dimensional Reduction

4.3 Linear Regression

LIBRARIES

1

- `import numpy as np`

2

- `import pandas as pd`

3

- `import matplotlib.pyplot as plt`

4

- `import seaborn as sns`

5

- `from sklearn import preprocessing`

6

- `from sklearn import preprocessing`

7

- `from sklearn.decomposition import PCA`

8

- `from sklearn.model_selection import train_test_split`

9

- `from sklearn.linear_model import LinearRegression`

0

- `from sklearn.metrics import r2_score`



4.1

Data Exploration / Transform / Feature Selection

4.1 (a) Data exploration

1

- Read .csv file
- `read_csv("CarPrice.csv")`

2

- View Data Array Shape
 - # Variables
 - # Samples
 - # Statistics -> `describe()`

3

- Remove
 - `'car_ID', 'CarName'`

4

- View Variable info
 - `Info()`
 - Data Type / # non null

5

- Fill NA
 - `fillna()`

4.1 (b) Data Transform and Feature Selection

1

- Standardized Data for continuous data columns for only continuous data columns

2

- Calculate correlation between variables for only continuous data columns
 - `corr()`

3

- Reduce `Corr()` to Lower Matrix

4

- Drop columns if correlation value > 0.86

5

- OneHotEncode for categorical columns (try from Pandas)
 - `pd.get_dummies(data, columns = categorical_features, drop_first=True)`



4.2

PCA: Feature Dimensional Reduction

4.2 PCA Dimensional Reduction

1

- # PCA all variables
 - `pca = PCA()`
 - `X_pca = pca.fit_transform(X_standard)`

2

- Visualize Explained Variance Ratio (% eigenvalues)
 - `plt.bar()` ค่าของ `pca.explained_variance_ratio_`

3

- # PCA `n_components` (ทดลองเปลี่ยนค่า `n_components` อย่างน้อย 3 ค่า เพื่อเลือกค่าที่ดีที่สุด)
 - `pca2 = PCA(n_components)`
 - `X_pca_2 = pca2.fit_transform(X_standard)`



4.3

Linear Regression

4.3 Linear Regression

1

- # Shuffle Split (Train / Test Split)
 - Rseed กำหนด ค่าใดก็ได้
 - `x_train_set, x_test, y_train_set, y_test = train_test_split(X, Y, test_size = 0.3, random_state = Rseed)`

2

- # Shuffle Split (Train / Validation Split)
 - `x_train, x_validate, y_train, y_validate = train_test_split(x_train_set, y_train_set, test_size = 0.3, random_state = Rseed)`

3

- # Perform Linear Regression -> All variables
 - `lr = LinearRegression()`
 - # Train
 - `lr.fit(x_train, y_train)`
 - # Validate
 - `y_pred_lr = lr.predict(x_validate)`
 - # Test
 - `y_test_pred_lr = lr.predict(x_test)`

4

- # Measure Accuracy Validation and Test
 - `r2_score(y_pred_lr, y_validate)`
 - `r2_score(y_test_pred_lr, y_test)`
 - `lr.score(x_validate, y_validate)`
 - `lr.score(x_test, y_test)`

เปรียบเทียบประสิทธิภาพ Linear Regression

