Data Analysis with Python

Cheat Sheet: Model Evaluation and Refinement

```
Process
                       Description
                                                                                                Code Example
                 The process involves
                 first separating the
                 target attribute from
                                            3. 3
                 the rest of the data.
Splitting data for Treat the target

    from sklearn.model_selection import train_test_split

training and
                 attribute as the output
                                            2. y_data = df['target_attribute']
3. x_data=df.drop('target_attribute',axis=1)
testing
                 and the rest of the data
                 as input. Now split the
                                            4. x_train, x_test, y_train, y_test = train_test_split(x_data, y_data, test_size=0.10, random_state=1)
                 input and output
                 datasets into training
                                          Copied!
                 and testing subsets.
                  Without sufficient
                                            2. 2
                                            3. 3
4. 4
                 data, you go for cross
                 validation, which
                 involves creating
                 different subsets of
Cross validation

    from sklearn.model_selection import cross_val_score

                 training and testing
                                            2. from sklearn.linear model import LinearRegression lre=LinearRegression()
                 data multiple times
                                            3. Rcross = cross_val_score(lre,x_data[['attribute_1']],y_data,cv=n)
                 and evaluating
                                            4. # n indicates number of times, or folds, for which the cross validation is to be done
5. Mean = Rcross.mean()
                 performance across all
                 of them using the R<sup>2</sup>
                                            6. Std_dev = Rcross.std()
                 value.
                                          Copied!
                                            1. 1
                                            3. 3
                                            4.4
                  Use a cross validated
Cross validation model to create
                                            1. from sklearn.model selection import cross val score
prediction
                 prediction of the
                                            2. from sklearn.linear_model import LinearRegression
                  output.

 lre=LinearRegression()

                                            4. yhat = cross_val_predict(lre,x_data[['attribute_1']], y_data,cv=4)
                                          Copied!
                 To create a better
                                            1. 1
                 fitting polynomial
                                            3. 3
                 regression model, like
                                            4.4
                 , one that avoids
                                            5. 5
                 overfitting to the
                 training data, we use
Ridge

    from sklearn.linear_model import Ridge

Regression and the Ridge regression
                                             2. \ pr=Polynomial Features (degree = 2) \ x\_train\_pr=pr.fit\_transform (x\_train[['attribute\_1', 'attribute\_2', \ldots]]) 
Prediction
                 model with a
                                            3. x_test_pr=pr.fit_transform(x_test[['attribute_1', 'attribute_2',...]])
4. RigeModel=Ridge(alpha=1)
                 parameter alpha that is
                 used to modify the
                                            5. RigeModel.fit(x_train_pr, y_train)6. yhat = RigeModel.predict(x_test_pr)
                 effect of higher-order
                 parameters on the
                                          Copied!
                 model prediction.
                                            1. 1
                                            3. 3
                                            4.4
                 Use Grid Search to
                                            5. 5
                 find the correct alpha
                 value for which the
                 Ridge regression
Grid Search
                 model gives the best

    from sklearn.model selection import GridSearchCV

                                            2. from sklearn.linear_model import Ridge
                 performance. It further
                                            3. parameters= [{'alpha': [0.001,0.1,1, 10, 100, 1000, 10000, ...]}]
4. RR=Ridge()
                  uses cross-validation
                 to create a more
                                            5. Grid1 = GridSearchCV(RR, parameters1,cv=4) Grid1.fit(x_data[['attribute_1', 'attribute_2', ...]], y_data)
                 refined model.
                                            6. BestRR=Grid1.best_estimator
                                            7. BestRR.score(x_test[['attribute_1', 'attribute_2', ...]], y_test)
```

Copied!

