

# Multiple linear regression example

October 6, 2020

Read the CSV file created by the CCU Historian, ensure that field separator is ';' and decimal separator is '.', if necessary edit CSV file before reading it by the provided script 'csv\_convert\_historian.bsh' scale the sensor readings according the set conversion factors

```
[1]: import warnings
warnings.simplefilter(action='ignore', category=FutureWarning)

import pandas as pd
from datetime import datetime

import numpy as np

dateparse = lambda x: pd.datetime.strptime(x, '%d.%m.%Y %H:%M:%S.%f')

scale1=2000      #sensor 1's gas readings are scaled by a factor of 2000 Ohms/deg C
scale2=2000      #sensor 2's gas readings are scaled by a factor of 2000 Ohms/deg C
scale3=4000      #sensor 3's gas readings are scaled by a factor of 4000 Ohms/deg C

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows = 1
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ ['Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])

#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3
#df.shape
#df.columns
#df.dtypes

df.head()
df['Datum']
type(df['sensor 1'][0])
```

```
[1]:
```

	Datum	Mode	sensor 1	sensor 2	sensor 3	rLF außen	\
0	2020-10-04 17:10:39.329	2	89800.0	77600.0	406000.0	66	
1	2020-10-04 17:11:02.903	2	89800.0	77600.0	406000.0	66	
2	2020-10-04 17:11:02.913	2	89800.0	77600.0	406000.0	66	
3	2020-10-04 17:11:52.502	2	90000.0	77600.0	406000.0	66	
4	2020-10-04 17:12:09.850	2	90000.0	77200.0	406000.0	66	

	temperature	absolute humidity	außen
0	13.4		7.667
1	13.4		7.667
2	13.4		7.667
3	13.4		7.667
4	13.4		7.667

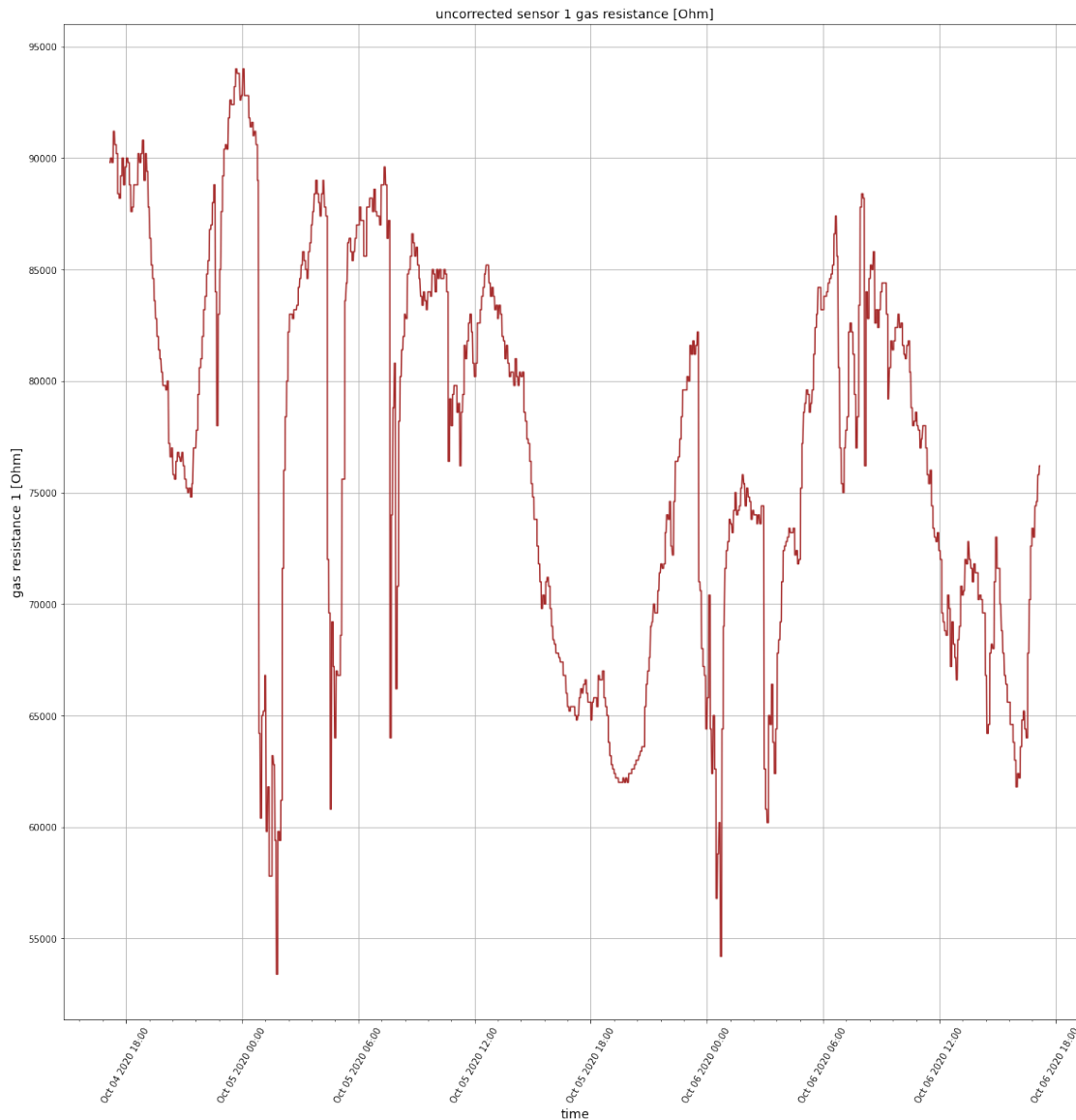
Time series diagram of the raw gas resistance of sensor 1

```
[2]: import matplotlib.pyplot as plt
import matplotlib.dates as mdates
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                               AutoMinorLocator)

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax.xaxis.set_minor_locator(AutoMinorLocator())

ax.plot_date(df['Datum'], df['sensor 1'], linestyle='solid', marker=" ",
            color='brown')
plt.title('uncorrected sensor 1 gas resistance [Ohm]', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('gas resistance 1 [Ohm]', fontsize=14)
plt.grid(True)
plt.show()
```



Time series diagram of the raw gas resistance of sensor 2

```
[3]: import matplotlib.pyplot as plt
import matplotlib.dates as mdates
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                              AutoMinorLocator)

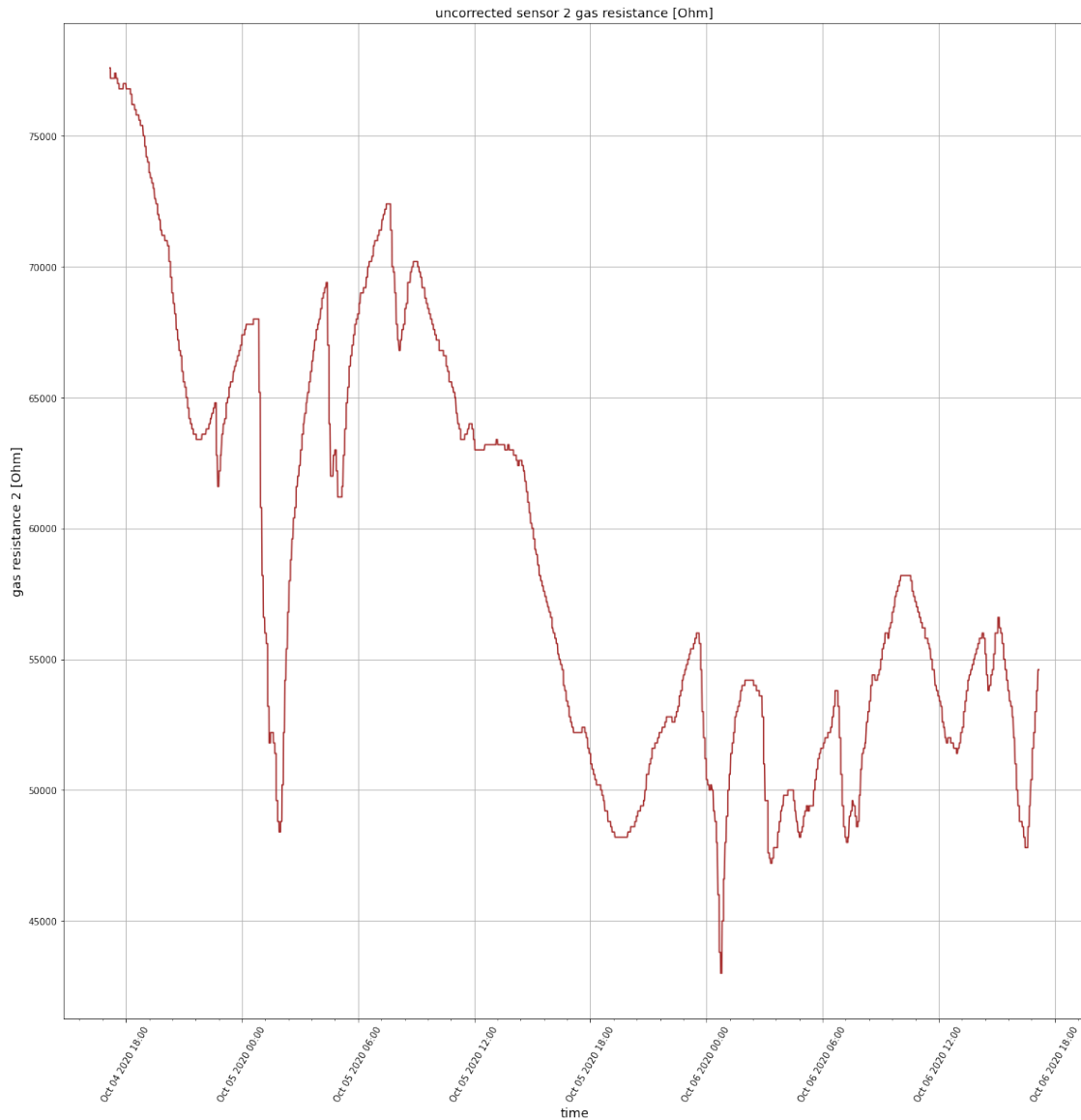
fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))
```

```

ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.plot_date(df['Datum'], df['sensor 2'], linestyle='solid', marker=" ",
             color='brown')
plt.title('uncorrected sensor 2 gas resistance [Ohm]', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('gas resistance 2 [Ohm]', fontsize=14)
plt.grid(True)
plt.show()

```



Time series diagram of the raw gas resistance of sensor 3

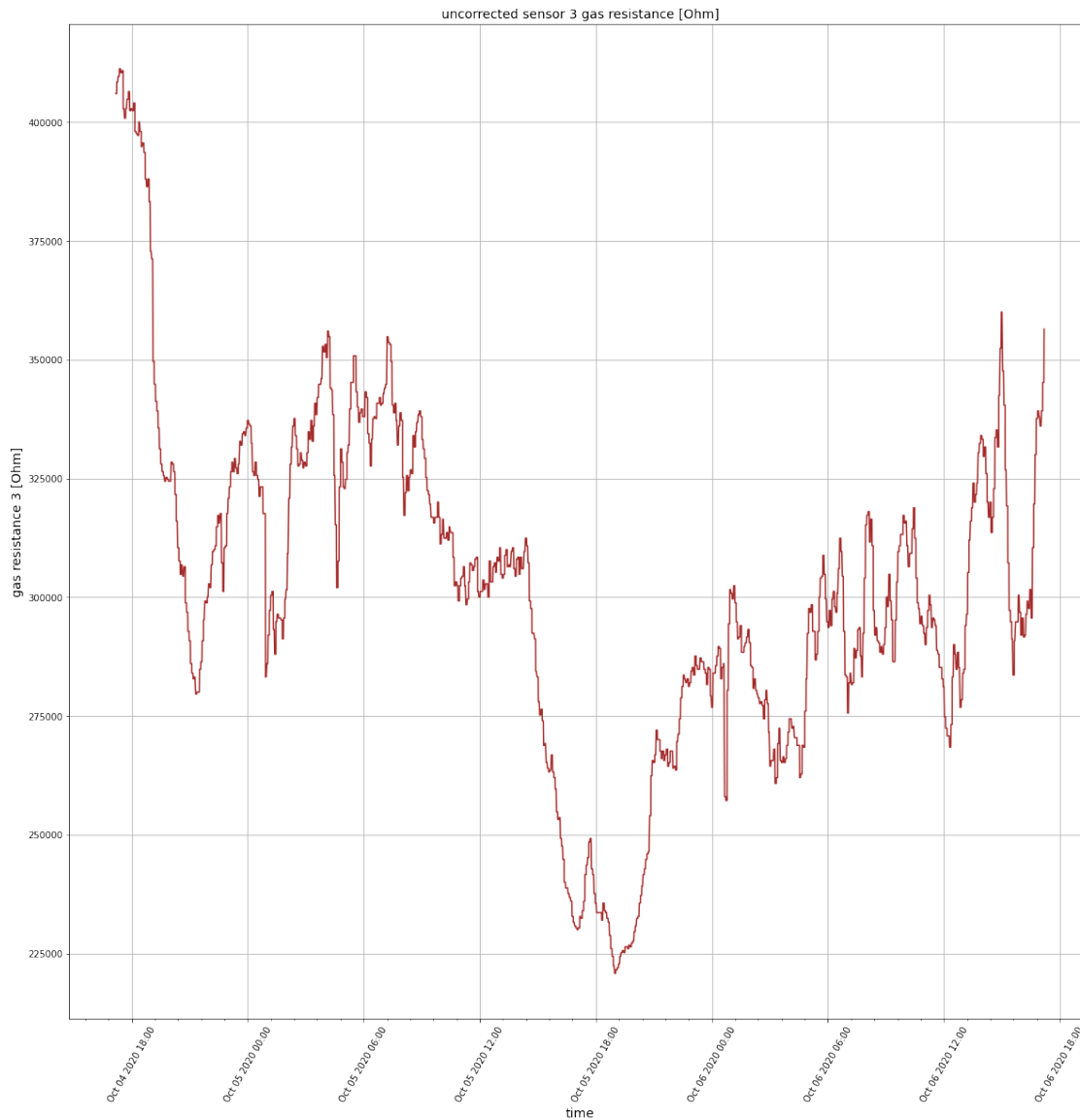
```
[4]: import matplotlib.pyplot as plt
import matplotlib.dates as mdates
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                              AutoMinorLocator)

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax.xaxis.set_minor_locator(AutoMinorLocator())

scale3=4000

plt.plot_date(df['Datum'], df['sensor 3'], linestyle='solid', marker=" ",
             ↪color='brown')
plt.title('uncorrected sensor 3 gas resistance [Ohm]', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('gas resistance 3 [Ohm]', fontsize=14)
plt.grid(True)
plt.show()
```



Time series diagrams of the raw gas resistances of sensors 1-3

```
[5]: import pandas as pd
from sklearn import linear_model
import matplotlib.pyplot as plt
from datetime import datetime
import matplotlib.dates as mdates
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                             AutoMinorLocator)
```

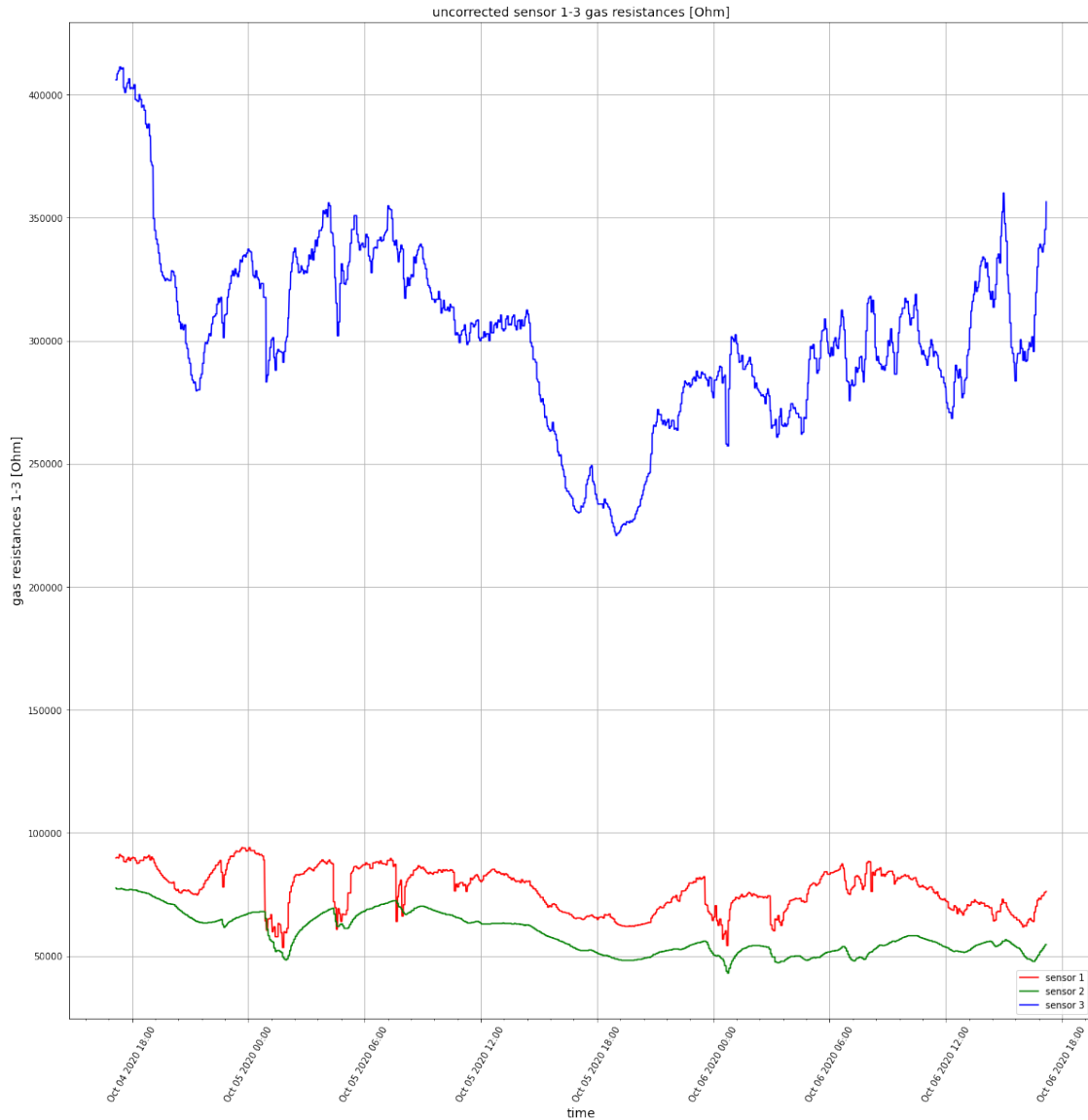
```

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.plot_date(df['Datum'], df['sensor 1'], linestyle='solid', marker=" ",
    ↪color='red', label='sensor 1')
plt.plot_date(df['Datum'], df['sensor 2'], linestyle='solid', marker=" ",
    ↪color='green', label='sensor 2')
plt.plot_date(df['Datum'], df['sensor 3'], linestyle='solid', marker=" ",
    ↪color='blue', label='sensor 3')
plt.legend(loc="lower right")
plt.title('uncorrected sensor 1-3 gas resistances [Ohm]', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('gas resistances 1-3 [Ohm]', fontsize=14)
plt.grid(True)
plt.show()

```



Scatter plot of raw gas resistance of sensor 1 versus the absolute humidity,

```
[6]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
```



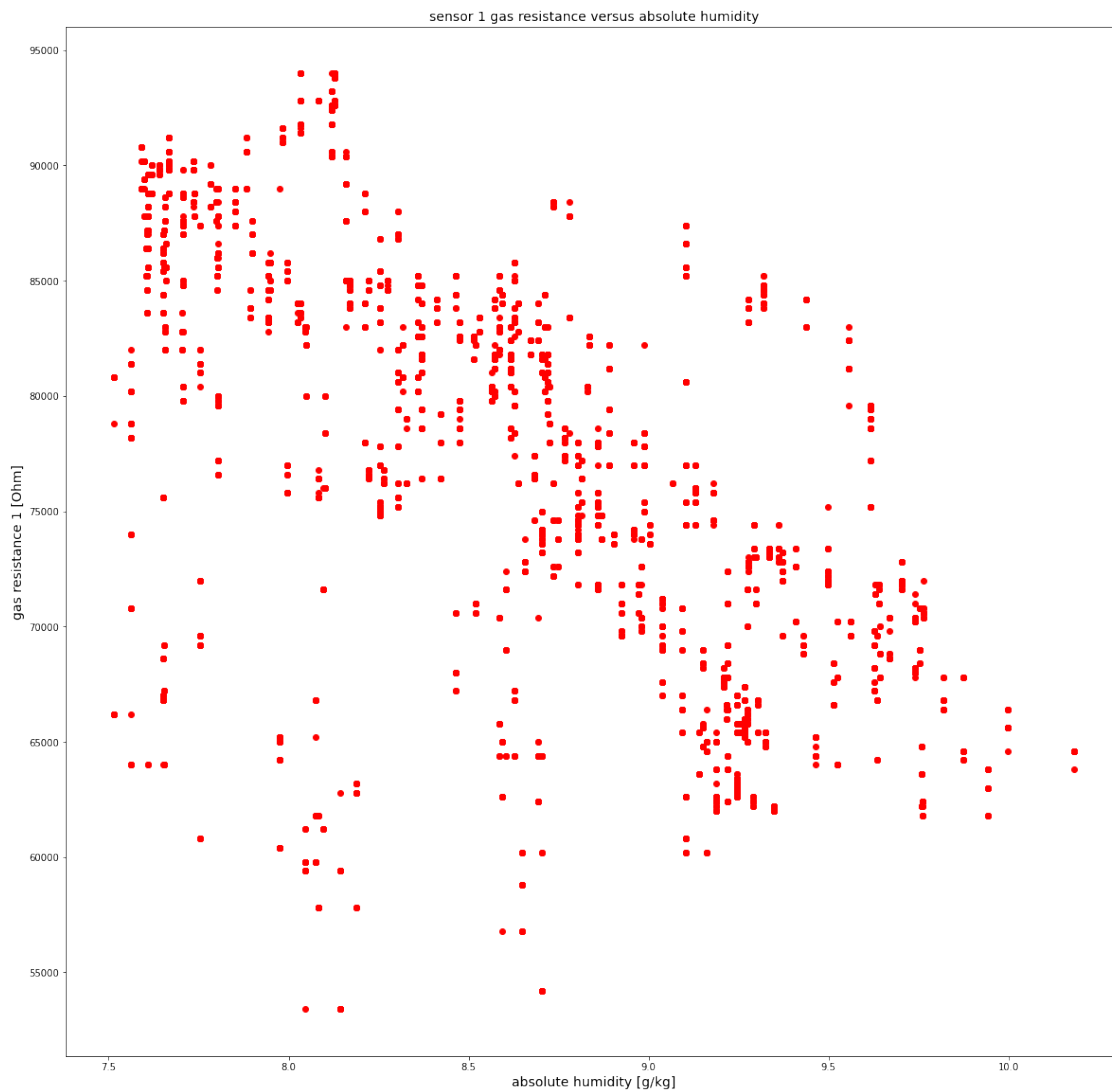
```

df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))

plt.scatter(df['absolute humidity außen'], df['sensor 1'], color='red')
plt.title('sensor 1 gas resistance versus absolute humidity', fontsize=14)
plt.xlabel('absolute humidity [g/kg]', fontsize=14)
plt.ylabel('gas resistance 1 [Ohm]', fontsize=14)
plt.show()

```

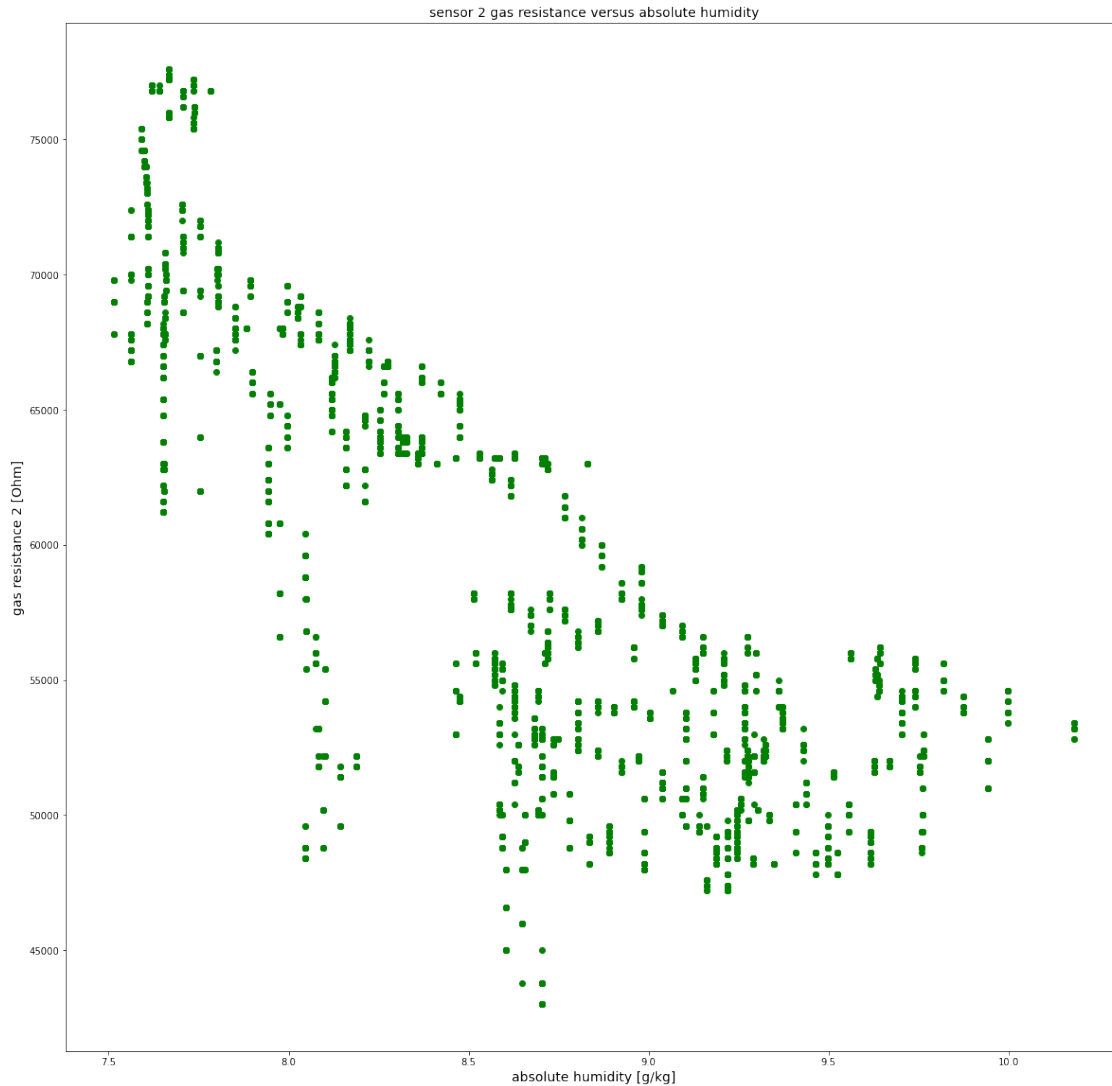


Scatter plot of raw gas resistance of sensor 2 versus the absolute humidity, is the dependency somehow linear?

```
[7]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['absolute humidity außen'], df['sensor 2'], color='green')
plt.title('sensor 2 gas resistance versus absolute humidity', fontsize=14)
plt.xlabel('absolute humidity [g/kg]', fontsize=14)
plt.ylabel('gas resistance 2 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()
```



Scatter plot of raw gas resistance of sensor 3 versus the absolute humidity, is the dependency somehow linear?

```
[8]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

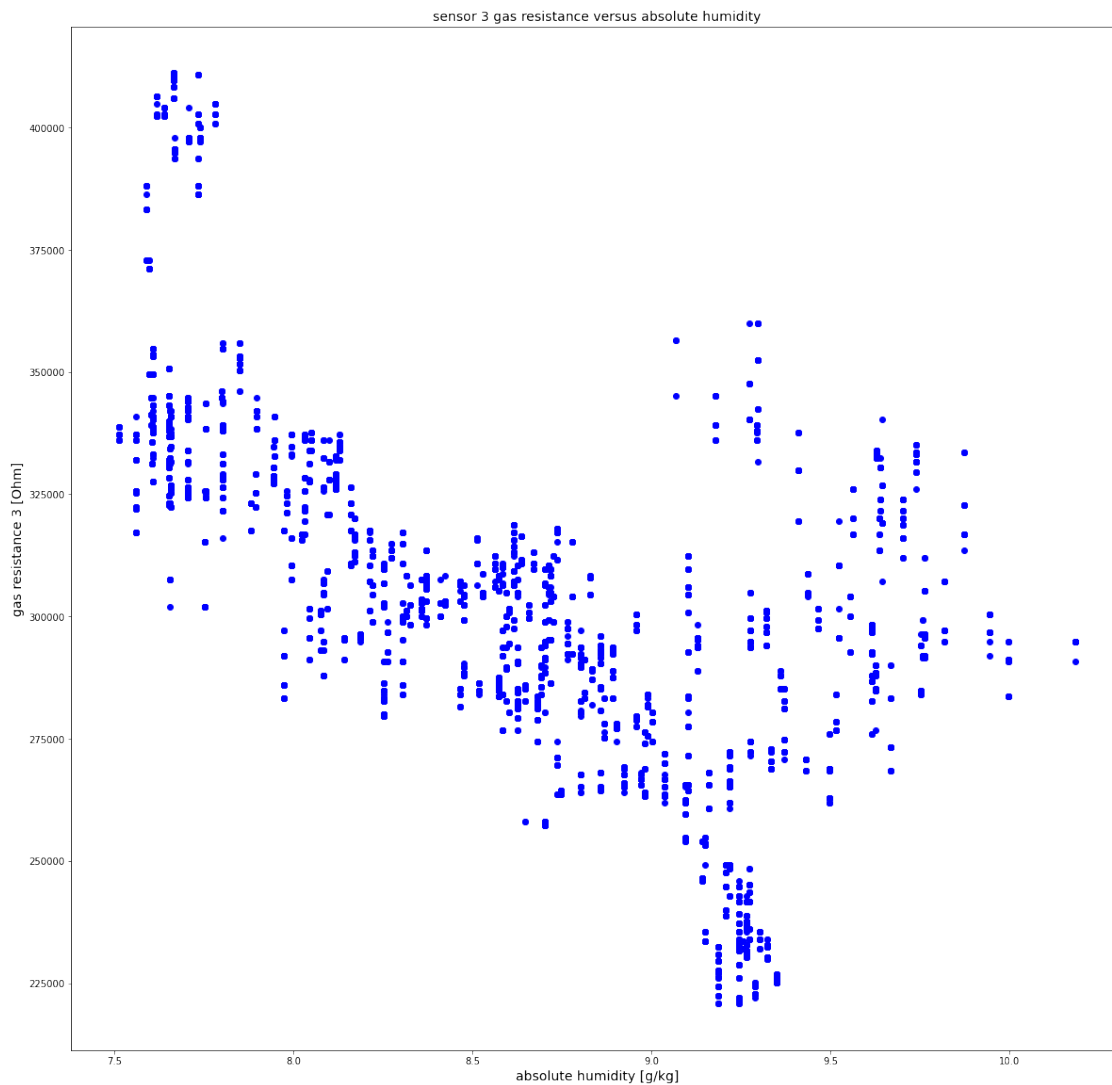
df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ ['Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
```

```

df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['absolute humidity außen'], df['sensor 3'], color='blue')
plt.title('sensor 3 gas resistance versus absolute humidity', fontsize=14)
plt.xlabel('absolute humidity [g/kg]', fontsize=14)
plt.ylabel('gas resistance 3 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()

```

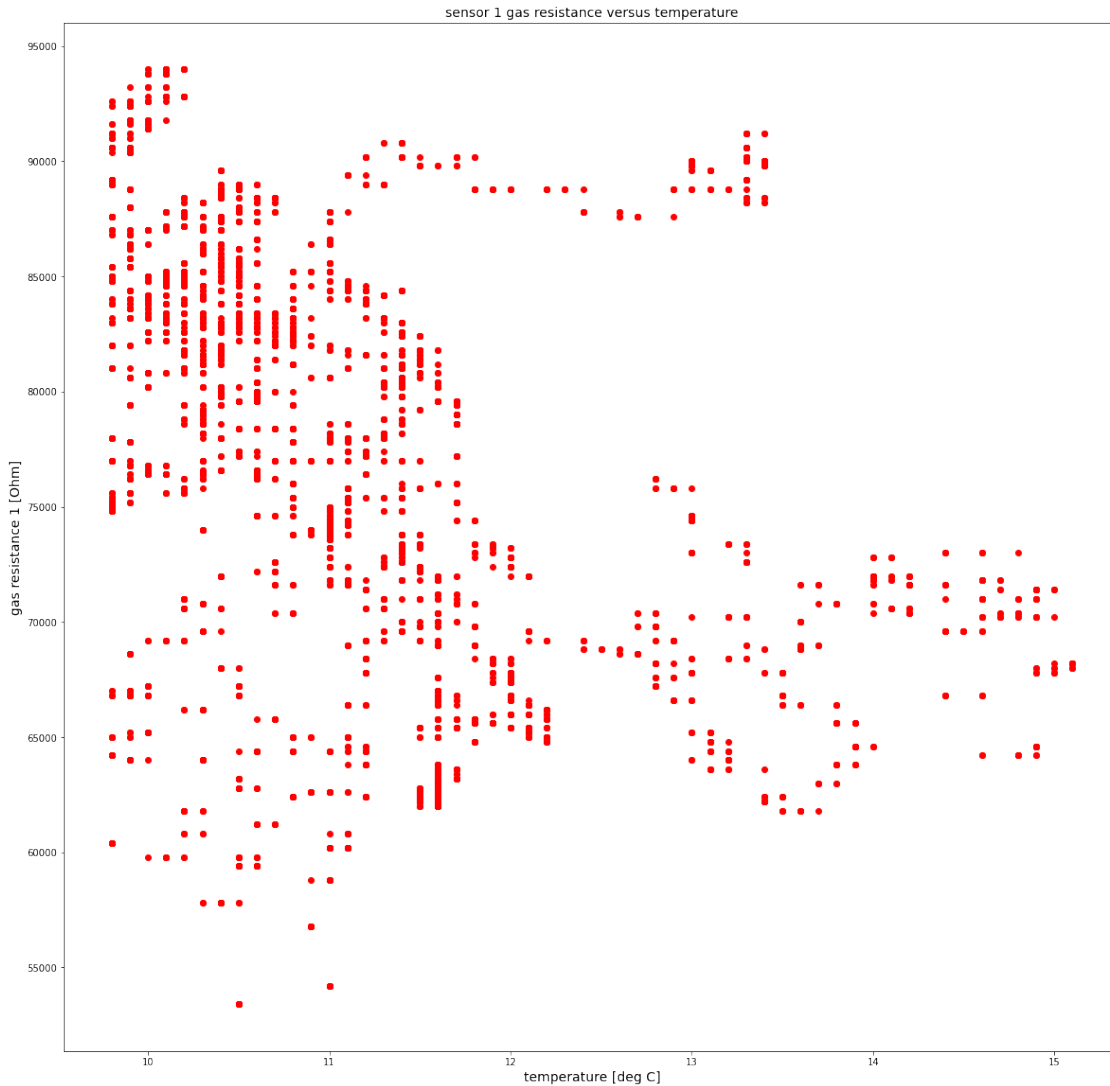


Scatter plot of raw gas resistance of sensor 1 versus the temperature, is the dependency somehow linear?

```
[9]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['temperature'], df['sensor 1'], color='red')
plt.title('sensor 1 gas resistance versus temperature', fontsize=14)
plt.xlabel('temperature [deg C]', fontsize=14)
plt.ylabel('gas resistance 1 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()
```



Scatter plot of raw gas resistance of sensor 2 versus the temperature, is the dependency somehow linear?

```
[10]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

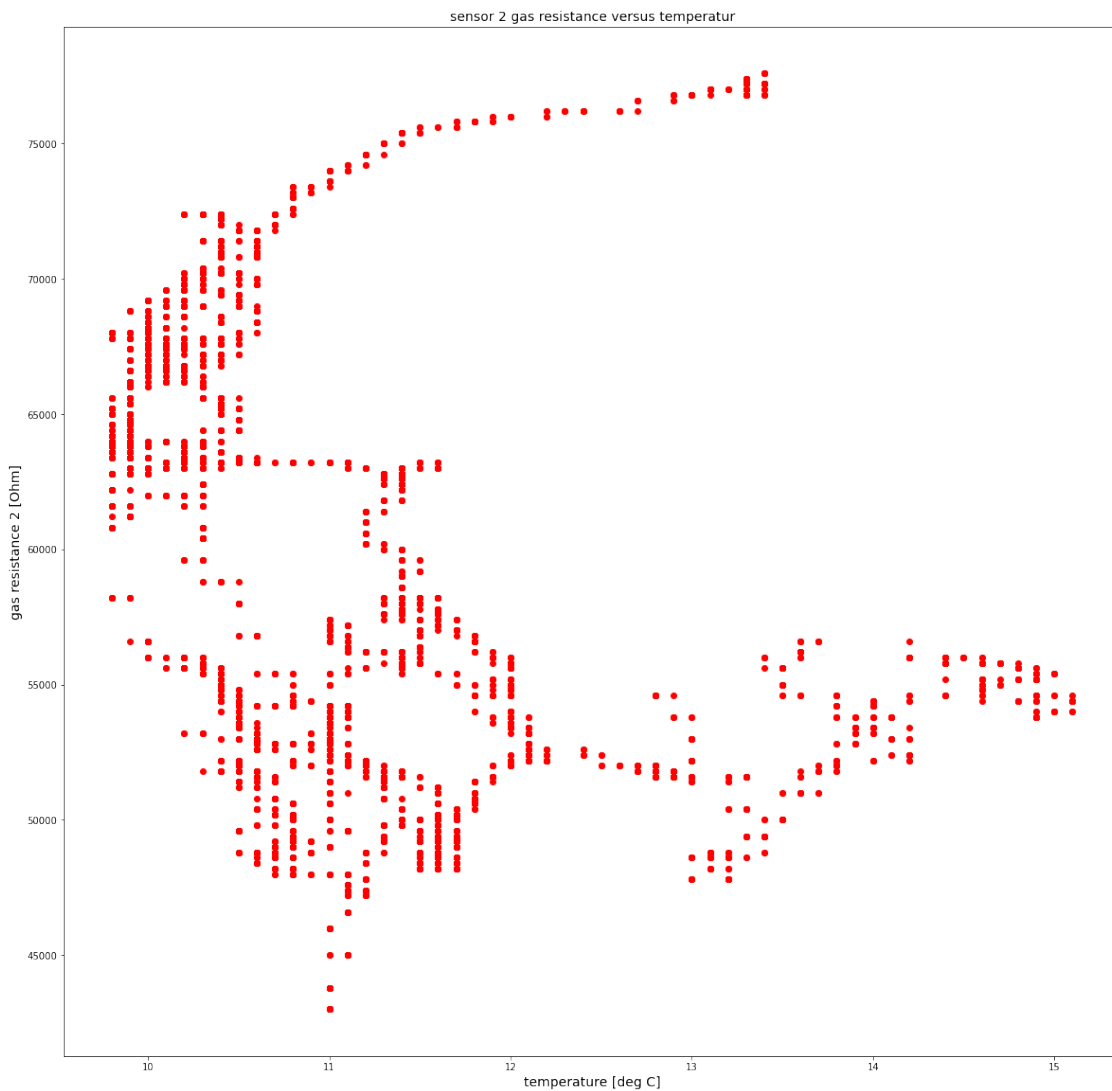
df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ ['Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
```

```

df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['temperature'], df['sensor 2'], color='red')
plt.title('sensor 2 gas resistance versus temperatur', fontsize=14)
plt.xlabel('temperature [deg C]', fontsize=14)
plt.ylabel('gas resistance 2 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()

```



Scatter plot of raw gas resistance of sensor 3 versus raw gas resistance of sensor 1, is the dependency somehow linear?

```

[11]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['sensor 3'], df['sensor 1'], color='orange')
plt.title('sensor 3 gas resistance versus sensor 1 gas resistance', fontsize=14)
plt.xlabel('gas resistance 3 [Ohm]', fontsize=14)
plt.ylabel('gas resistance 1 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()

```





Scatter plot of raw gas resistance of sensor 2 versus raw gas resistance of sensor 1, is the dependency somehow linear?

```
[12]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
```

```

df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['sensor 2'], df['sensor 1'], color='pink')
plt.title('sensor 2 gas resistance versus sensor 1 gas resistance', fontsize=14)
plt.xlabel('gas resistance 2 [Ohm]', fontsize=14)
plt.ylabel('gas resistance 1 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()

```

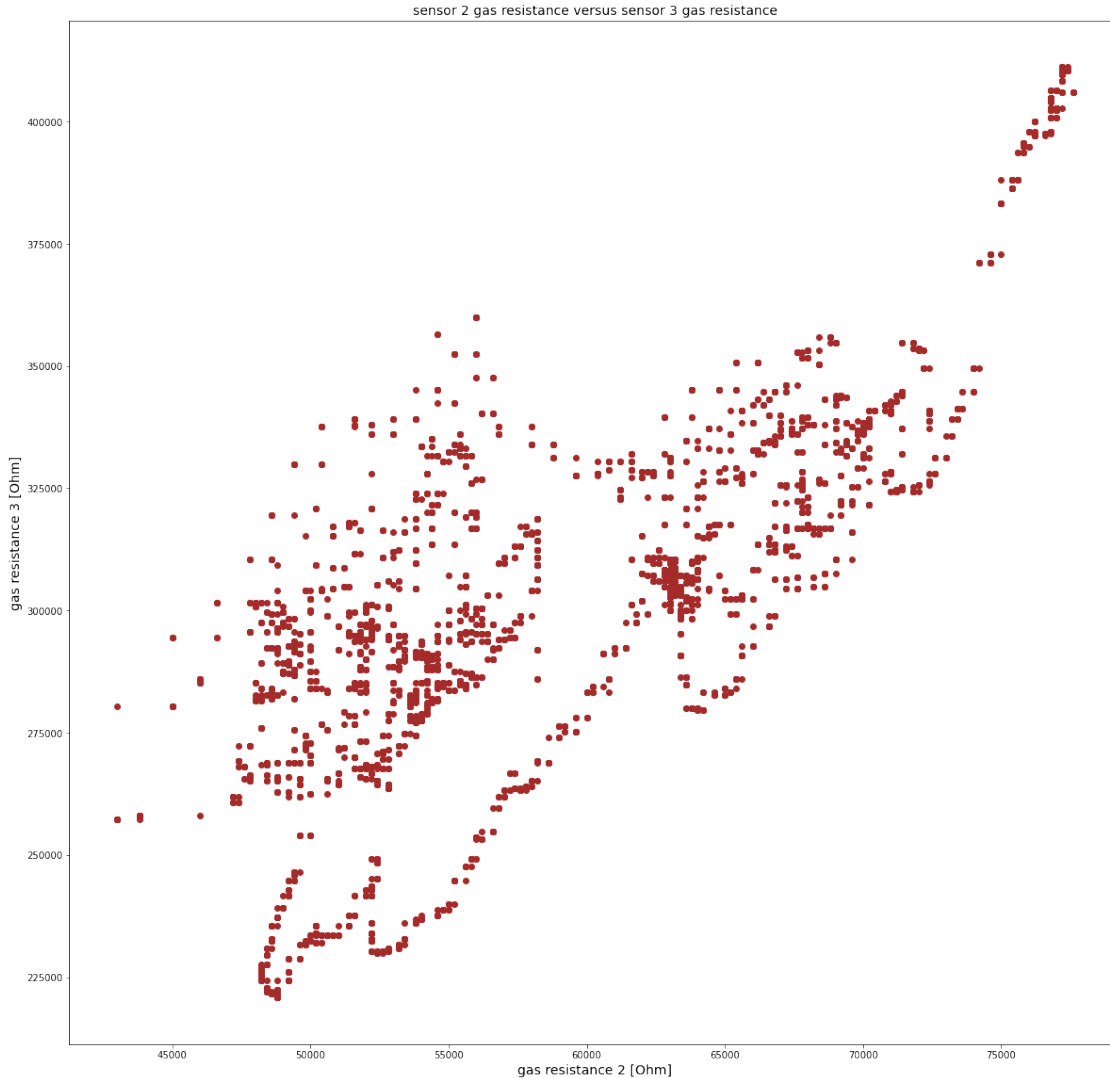


Scatter plot of raw gas resistance of sensor 2 versus raw gas resistance of sensor 3, is the dependency somehow linear?

```
[13]: import pandas as pd
import matplotlib.pyplot as plt
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

plt.figure(figsize=(20,20))
plt.scatter(df['sensor 2'], df['sensor 3'], color='brown')
plt.title('sensor 2 gas resistance versus sensor 3 gas resistance', fontsize=14)
plt.xlabel('gas resistance 2 [Ohm]', fontsize=14)
plt.ylabel('gas resistance 3 [Ohm]', fontsize=14)
plt.grid(False)
plt.show()
```



multiple linear regression of raw gas resistance of sensor 1 in dependency of the absolute humidity and the temperature use the prediction 'predictions1' of the mutiple linear regression to create a corrected gas resistance 'residuals1' with eliminated influence of the absolute humidity and the temperature create a normalized scaled corrected gas resistance 'normalized\_residuals1'

```
[14]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
import matplotlib.dates as mdates
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                             AutoMinorLocator)
```

```

dateparse = lambda x: pd.datetime.strptime(x, '%d.%m.%Y %H:%M:%S.%f')
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2','sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

X = df[['temperature','absolute humidity außen']] # here we have 2 variables
    ↳ for multiple regression. If you just want to use one variable for simple
    ↳ linear regression, then use X = df['Interest_Rate'] for example.
    ↳ Alternatively, you may add additional variables within the brackets
Y = df['sensor 1']

# with sklearn
regr = linear_model.LinearRegression()
regr.fit(X, Y)

print('Intercept: \n', regr.intercept_)
print('Coefficients: \n', regr.coef_)

model = sm.OLS(Y, X).fit()
predictions1 = model.predict(X)

print_model = model.summary()
print(print_model)
print(model.rsquared)

residuals1=df['sensor 1']-predictions1
min_res=min(residuals1)
max_res=max(residuals1)

#clip min of residual1 to epsilon1 in order to avoid a log(0) trap
epsilon1=0.0001

normalized_residuals1=((residuals1-min_res)/(max_res-min_res)).
    ↳ clip(epsilon1, None)*100

fig, ax1 = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)

```

```

ax1.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax1.xaxis.set_minor_locator(AutoMinorLocator())

lns1=ax1.plot_date(df['Datum'], predictions1, linestyle='solid', marker=" ",
    ↪color='brown', label='linear regression prediction')
lns2=ax1.plot_date(df['Datum'], df['sensor 1'], linestyle='solid', marker=" ",
    ↪color='green', label='uncorrected input')
color = 'tab:red'
ax1.set_xlabel('time', fontsize=14)
ax1.set_ylabel('gas resistance 1 [Ohm]', color=color, fontsize=14)

ax2 = ax1.twinx() # instantiate a second axes that shares the same x-axis
ax2.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax2.xaxis.set_minor_locator(AutoMinorLocator())

color = 'tab:blue'
ax2.set_ylabel('normalized gas resistance 1', color=color, fontsize=14) # we
    ↪already handled the x-label with ax1
lns3=ax2.plot_date(df['Datum'], normalized_residuals1, linestyle='solid',
    ↪marker=" ", color='red', label='normalized scaled corrected')

plt.title('corrected sensor 1 gas resistance', fontsize=14)

ax1.grid(True)
lns = lns1+lns2+lns3
labs = [l.get_label() for l in lns]
ax1.legend(lns, labs, loc="lower left")

fig.tight_layout() # otherwise the right y-label is slightly clipped
plt.show()

```

Intercept:

146820.37610144832

Coefficients:

[ 72.584693 -8213.53828816]

#### OLS Regression Results

```

=====
=====
Dep. Variable:          sensor 1    R-squared (uncentered):
0.971
Model:                  OLS        Adj. R-squared (uncentered):
0.971
Method:                 Least Squares    F-statistic:
7.596e+04
Date:                   Tue, 06 Oct 2020    Prob (F-statistic):

```

```

0.00
Time:                  17:11:03   Log-Likelihood:
-49368.
No. Observations:      4528   AIC:
9.874e+04
Df Residuals:          4526   BIC:
9.875e+04
Df Model:              2
Covariance Type:      nonrobust
=====
=====
                                coef      std err          t      P>|t|      [0.025
0.975]
-----
-----
temperature              1328.1929      224.984        5.903      0.000      887.114
1769.272
absolute humidity außen  7085.0326      292.193       24.248      0.000     6512.191
7657.874
=====
Omnibus:                 2767.211   Durbin-Watson:              0.005
Prob(Omnibus):           0.000   Jarque-Bera (JB):          262.882
Skew:                   -0.110   Prob(JB):                  8.24e-58
Kurtosis:               1.840   Cond. No.                  26.7
=====

```

Notes:

[1]  $R^2$  is computed without centering (uncentered) since the model does not contain a constant.

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

0.9710706289546744



multiple linear regression of raw gas resistance of sensor 2 in dependency of the absolute humidity and the temperature use the prediction 'predictions2' of the mutiple linear regression to create a corrected gas resistance 'residuals2' with eliminated influence of the absolute humidity and the temperature create a normalized scaled corrected gas resistance 'normalized\_residuals2'

```
[15]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                             AutoMinorLocator)
```



```

dateparse = lambda x: pd.datetime.strptime(x, '%d.%m.%Y %H:%M:%S.%f')
import numpy as np

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ ['Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

X = df[['temperature', 'absolute humidity außen']] # here we have 2 variables
    ↳ for multiple regression. If you just want to use one variable for simple
    ↳ linear regression, then use X = df['Interest_Rate'] for example.
    ↳ Alternatively, you may add additional variables within the brackets
Y = df['sensor 2']

# with sklearn
regr = linear_model.LinearRegression()
regr.fit(X, Y)

print('Intercept: \n', regr.intercept_)
print('Coefficients: \n', regr.coef_)

model = sm.OLS(Y, X).fit()
predictions2 = model.predict(X)

print_model = model.summary()
print(print_model)
print(model.rsquared)

residuals2=df['sensor 2']-predictions2
min_res=min(residuals2)
max_res=max(residuals2)
#clip min of residual2 to epsilon2 in order to avoid a log(0) trap
epsilon2=0.0001

normalized_residuals2=((residuals2-min_res)/(max_res-min_res)).
    ↳ clip(epsilon2, None)*100

fig, ax1 = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax1.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

```

```

ax1.xaxis.set_minor_locator(AutoMinorLocator())

lns1=plt.plot_date(df['Datum'], predictions2, linestyle='solid', marker=" ",
    ↳color='brown', label='linear regression prediction')
lns2=plt.plot_date(df['Datum'], df['sensor 2'], linestyle='solid', marker=" ",
    ↳color='green', label='uncorrected input')
color = 'tab:red'
ax1.set_xlabel('time', fontsize=14)
ax1.set_ylabel('gas resistance 2 [Ohm]', color=color, fontsize=14)

ax2 = ax1.twinx() # instantiate a second axes that shares the same x-axis
ax2.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax2.xaxis.set_minor_locator(AutoMinorLocator())
color = 'tab:blue'
ax2.set_ylabel('normalized gas resistance 2', color=color, fontsize=14) # we
    ↳already handled the x-label with ax1
lns3=plt.plot_date(df['Datum'], normalized_residuals2, linestyle='solid',
    ↳marker=" ", color='red', label='normalized scaled corrected')
plt.title('corrected sensor 2 gas resistance', fontsize=14)

plt.grid(True)
lns = lns1+lns2+lns3
labs = [l.get_label() for l in lns]
ax1.legend(lns, labs, loc="lower left")

fig.tight_layout() # otherwise the right y-label is slightly clipped
plt.show()

```

Intercept:

142914.5332752517

Coefficients:

[ 2672.33987407 -13228.82900672]

#### OLS Regression Results

```

=====
=====
Dep. Variable:          sensor 2    R-squared (uncentered):
0.962
Model:                  OLS        Adj. R-squared (uncentered):
0.962
Method:                 Least Squares    F-statistic:
5.746e+04
Date:                   Tue, 06 Oct 2020    Prob (F-statistic):
0.00
Time:                   17:11:04    Log-Likelihood:
-48774.

```

```

No. Observations:          4528   AIC:
9.755e+04
Df Residuals:              4526   BIC:
9.757e+04
Df Model:                  2
Covariance Type:          nonrobust
=====
=====
                                coef      std err          t      P>|t|      [0.025
0.975]
-----
-----
temperature                 3894.5453    197.312     19.738     0.000    3507.717
4281.373
absolute humidity außen    1662.7561    256.255      6.489     0.000    1160.372
2165.140
=====
Omnibus:                    75200.429   Durbin-Watson:           0.000
Prob(Omnibus):              0.000   Jarque-Bera (JB):       351.122
Skew:                      0.035   Prob(JB):               5.69e-77
Kurtosis:                   1.638   Cond. No.                26.7
=====

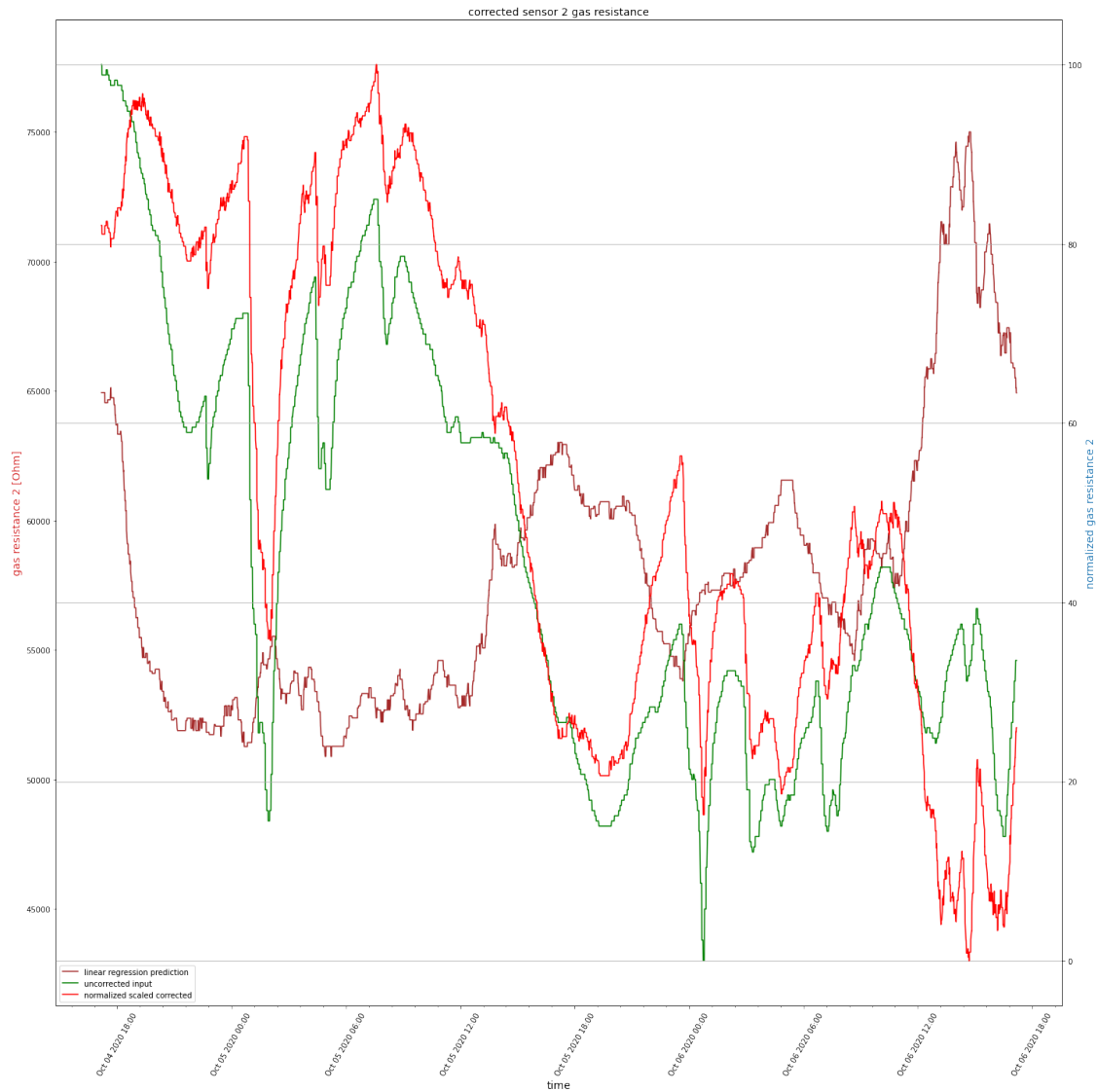
```

Notes:

[1]  $R^2$  is computed without centering (uncentered) since the model does not contain a constant.

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

0.9621111098444451



multiple linear regression of raw gas resistance of sensor 3 in dependency of the absolute humidity and the temperature use the prediction 'predictions3' of the mutiple linear regression to create a corrected gas resistance 'residuals3' with eliminated influence of the absolute humidity and the temperature create a normalized scaled corrected gas resistance 'normalized\_residuals3'

```
[16]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                             AutoMinorLocator)
```

```

dateparse = lambda x: pd.datetime.strptime(x, '%d.%m.%Y %H:%M:%S.%f')

df = pd.read_csv("historian.csv", sep=';', decimal=".", skiprows =
    ↳ [0,1,2], dtype={'High': np.float64, 'Low': np.float64}, header = None,
    ↳ encoding= 'unicode_escape', parse_dates=[0], date_parser=dateparse, names =
    ↳ [ 'Datum', 'Mode', 'sensor 1', 'sensor 2', 'sensor 3', 'rLF außen',
    ↳ 'temperature', 'absolute humidity außen'])
#do the scaling for sensor 1-3 readings
df['sensor 1'] *= scale1
df['sensor 2'] *= scale2
df['sensor 3'] *= scale3

X = df[['temperature', 'absolute humidity außen']] # here we have 2 variables
    ↳ for multiple regression. If you just want to use one variable for simple
    ↳ linear regression, then use X = df['Interest_Rate'] for example.
    ↳ Alternatively, you may add additional variables within the brackets
Y = df['sensor 3']

# with sklearn
regr = linear_model.LinearRegression()
regr.fit(X, Y)

print('Intercept: \n', regr.intercept_)
print('Coefficients: \n', regr.coef_)

model = sm.OLS(Y, X).fit()
predictions3 = model.predict(X)

print_model = model.summary()
print(print_model)
print(model.rsquared)

residuals3=df['sensor 3']-predictions3
min_res=min(residuals3)
max_res=max(residuals3)
#clip min of residual3 to epsilon3 in order to avoid a log(0) trap
epsilon3=0.0001

normalized_residuals3=((residuals3-min_res)/(max_res-min_res)).
    ↳ clip(epsilon3, None)*100

fig, ax1 = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax1.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

```

```

ax1.xaxis.set_minor_locator(AutoMinorLocator())

lns1=plt.plot_date(df['Datum'], predictions3, linestyle='solid', marker=" ",
    ↳color='brown', label='linear regression prediction')
lns2=plt.plot_date(df['Datum'], df['sensor 3'], linestyle='solid', marker=" ",
    ↳color='green', label='uncorrected input')
color = 'tab:red'
ax1.set_xlabel('time', fontsize=14)
ax1.set_ylabel('gas resistance 1 [Ohm]', color=color, fontsize=14)

ax2 = ax1.twinx() # instantiate a second axes that shares the same x-axis
ax2.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax2.xaxis.set_minor_locator(AutoMinorLocator())

color = 'tab:blue'
ax2.set_ylabel('normalized gas resistance 3', color=color, fontsize=14) # we
    ↳already handled the x-label with ax1
lns3=plt.plot_date(df['Datum'], normalized_residuals3, linestyle='solid',
    ↳marker=" ", color='red', label='normalized scaled corrected')
plt.title('corrected sensor 3 gas resistance', fontsize=14)

plt.grid(True)
lns = lns1+lns2+lns3
labs = [l.get_label() for l in lns]
ax1.legend(lns, labs, loc="lower left")

fig.tight_layout() # otherwise the right y-label is slightly clipped
plt.show()

```

Intercept:

579802.3242120288

Coefficients:

[ 22246.06462549 -61085.37847776]

#### OLS Regression Results

```

=====
=====
Dep. Variable:          sensor 3    R-squared (uncentered):
0.975
Model:                  OLS        Adj. R-squared (uncentered):
0.975
Method:                 Least Squares    F-statistic:
8.733e+04
Date:                   Tue, 06 Oct 2020    Prob (F-statistic):
0.00
Time:                   17:11:05    Log-Likelihood:
-55257.

```

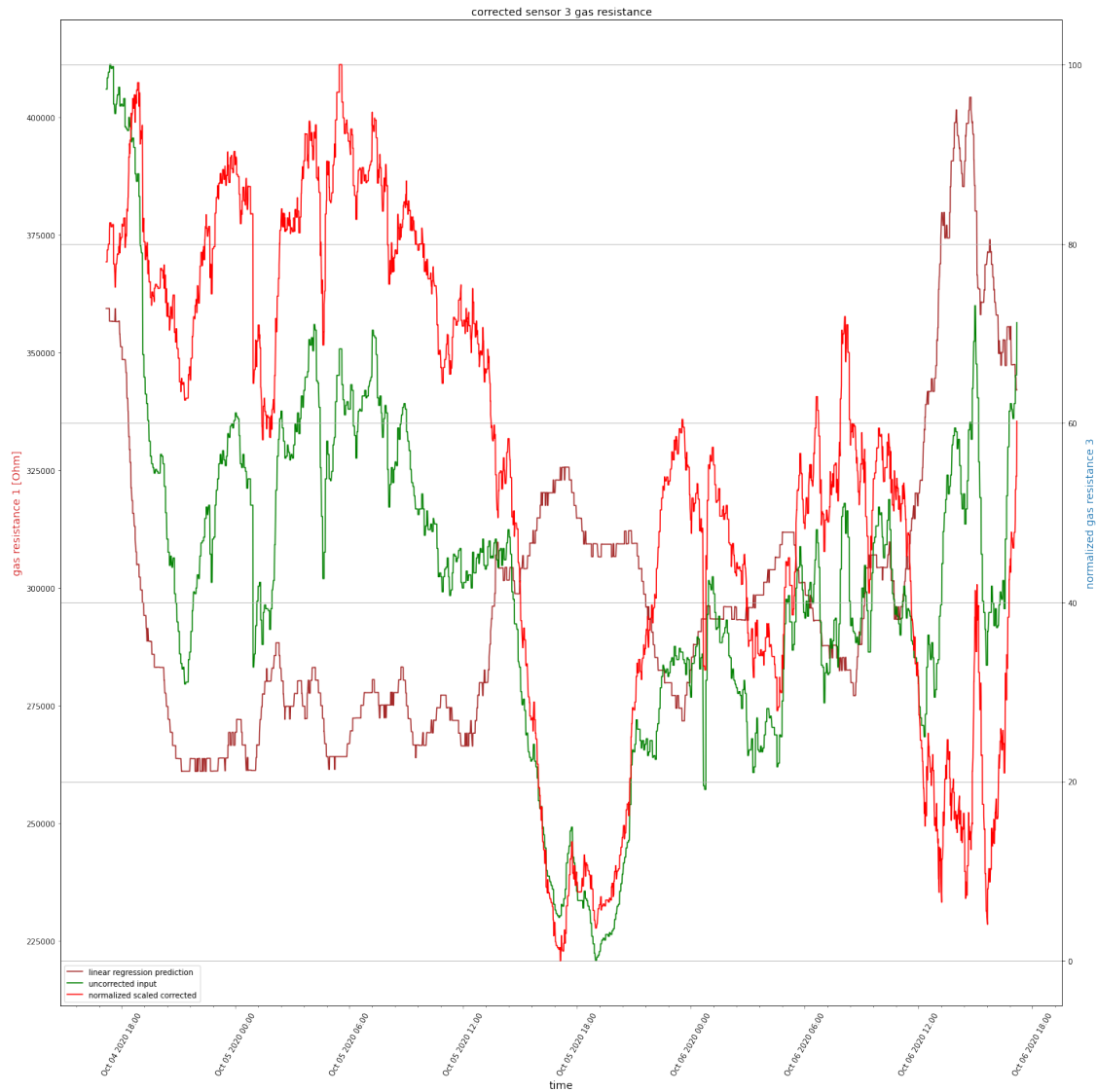
```

No. Observations:          4528   AIC:
1.105e+05
Df Residuals:              4526   BIC:
1.105e+05
Df Model:                  2
Covariance Type:          nonrobust
=====
=====
                                coef      std err          t      P>|t|      [0.025
0.975]
-----
-----
temperature                2.72e+04    825.968    32.937    0.000    2.56e+04
2.88e+04
absolute humidity außen -670.4196   1072.708    -0.625    0.532   -2773.451
1432.612
=====
Omnibus:                   1080.405   Durbin-Watson:              0.002
Prob(Omnibus):             0.000   Jarque-Bera (JB):          270.679
Skew:                     -0.333   Prob(JB):                  1.67e-59
Kurtosis:                 2.004   Cond. No.                  26.7
=====

```

Notes:

- [1]  $R^2$  is computed without centering (uncentered) since the model does not contain a constant.
- [2] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- 0.9747412856706341



time series diagrams of normalized scaled gas resistances of sensors 1-3; y range is 0.0..100.0

```
[17]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                              AutoMinorLocator)

fig, ax = plt.subplots(figsize=(20, 20))
```



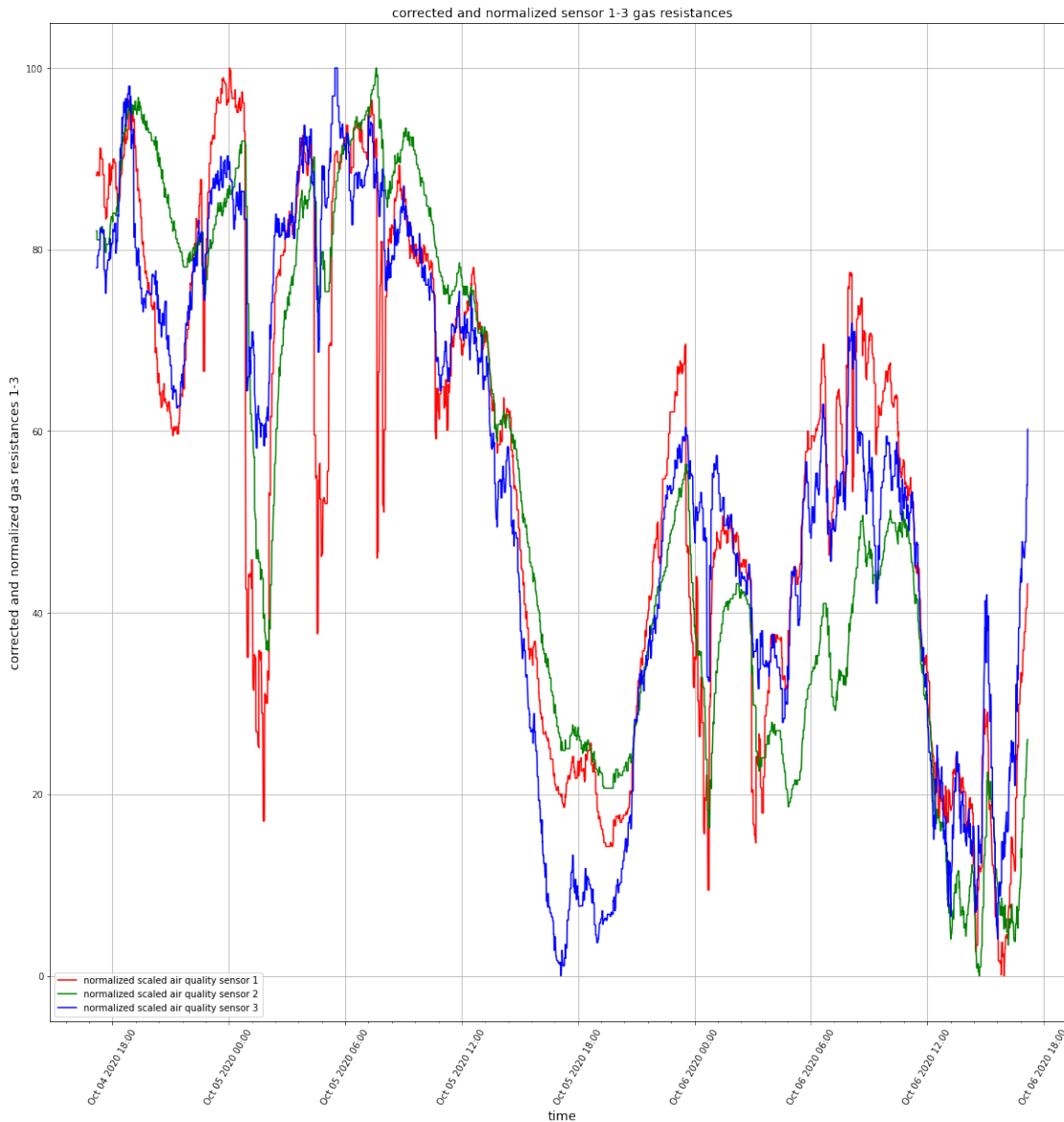
```

plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))

ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.plot_date(df['Datum'], normalized_residuals1, linestyle='solid', marker="┐↵", color='red', label='normalized scaled air quality sensor 1')
plt.plot_date(df['Datum'], normalized_residuals2, linestyle='solid', marker="┐↵", color='green', label='normalized scaled air quality sensor 2')
plt.plot_date(df['Datum'], normalized_residuals3, linestyle='solid', marker="┐↵", color='blue', label='normalized scaled air quality sensor 3')
plt.title('corrected and normalized sensor 1-3 gas resistances', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('corrected and normalized gas resistances 1-3', fontsize=14)
plt.grid(True)
plt.legend(loc ="lower left")
plt.show()

```



time series diagrams of normalized scaled gas resistances of sensors 1-3 with logarithmic y scale

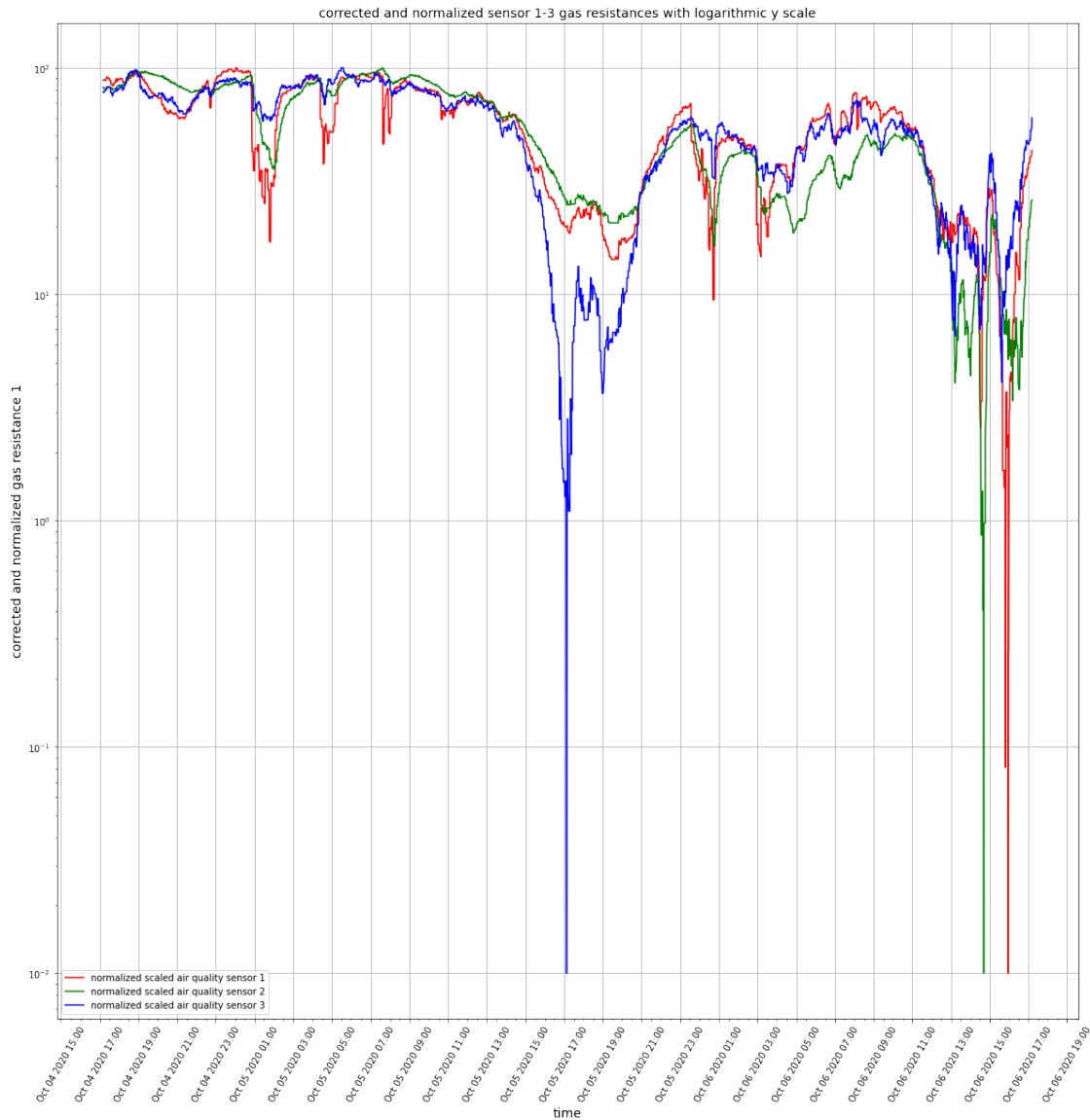
```
[18]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                             AutoMinorLocator)
```

```

fig, ax = plt.subplots(figsize=(20, 20))
plt.yscale('log')
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))
hours = mdates.HourLocator(interval = 2)
ax.xaxis.set_major_locator(hours)
ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.xticks(rotation=60)
plt.plot_date(df['Datum'], normalized_residuals1, linestyle='solid', marker="┐",
    color='red', label='normalized scaled air quality sensor 1')
plt.plot_date(df['Datum'], normalized_residuals2, linestyle='solid', marker="┐",
    color='green', label='normalized scaled air quality sensor 2')
plt.plot_date(df['Datum'], normalized_residuals3, linestyle='solid', marker="┐",
    color='blue', label='normalized scaled air quality sensor 3')
plt.title('corrected and normalized sensor 1-3 gas resistances with logarithmic',
    color='red', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('corrected and normalized gas resistance 1', fontsize=14)
plt.grid(True)
plt.legend(loc = "lower left")
plt.show()

```



time series diagrams of logarithmic air quality levels of sensors 1-3 the air quality level can vary between 0 (fresh air) and 4 (very poor air quality)

```
[19]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                             AutoMinorLocator)
```

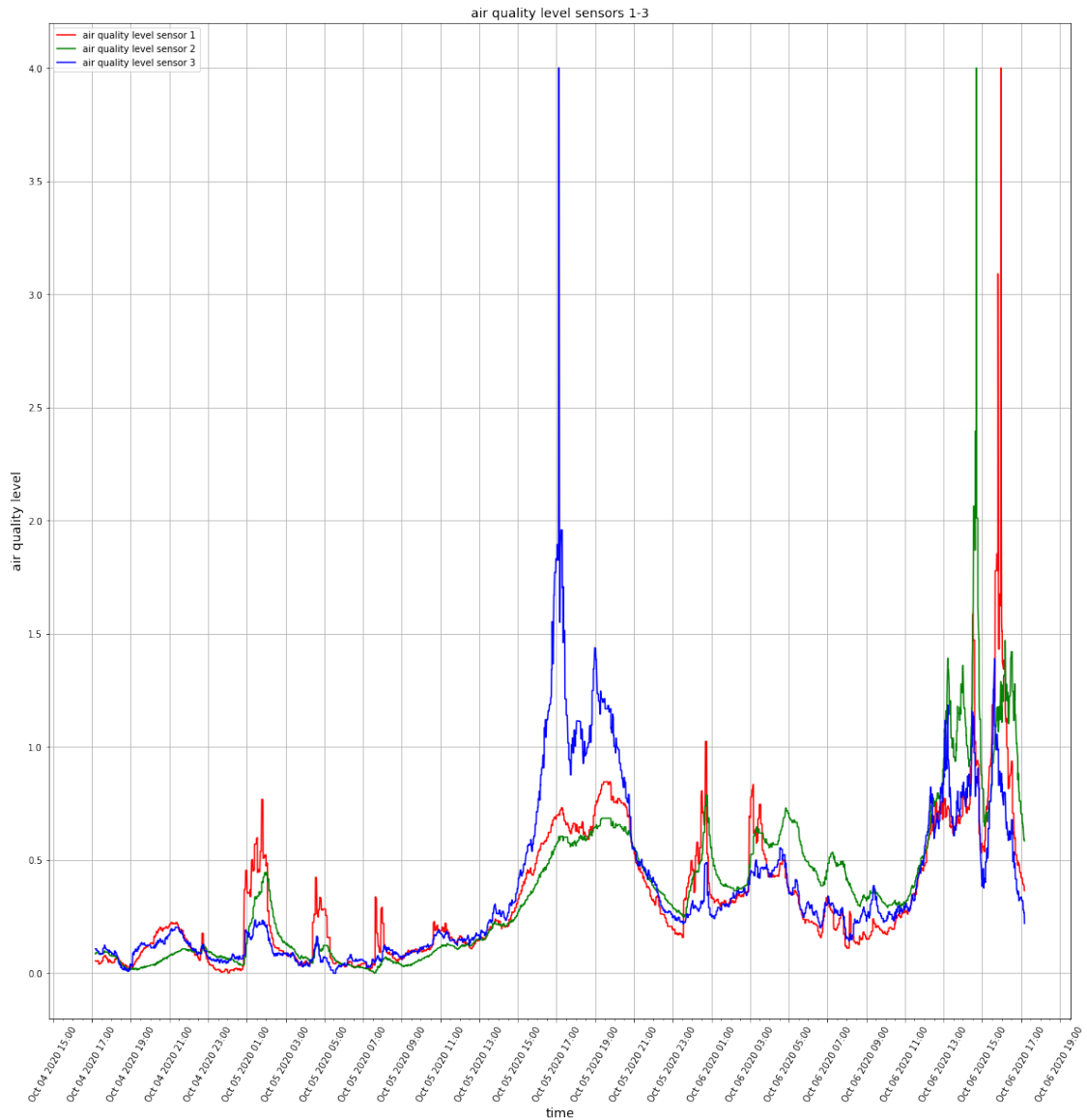
```

log_normalized_residuals1 = -(np.log10(normalized_residuals1)-2)
log_normalized_residuals2 = -(np.log10(normalized_residuals2)-2)
log_normalized_residuals3 = -(np.log10(normalized_residuals3)-2)

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))
hours = mdates.HourLocator(interval = 2)
ax.xaxis.set_major_locator(hours)
ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.xticks(rotation=60)
plt.plot_date(df['Datum'], log_normalized_residuals1, linestyle='solid',
    ↪marker=" ", color='red', label='air quality level sensor 1')
plt.plot_date(df['Datum'], log_normalized_residuals2, linestyle='solid',
    ↪marker=" ", color='green', label='air quality level sensor 2')
plt.plot_date(df['Datum'], log_normalized_residuals3, linestyle='solid',
    ↪marker=" ", color='blue', label='air quality level sensor 3')
plt.title('air quality level sensors 1-3', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('air quality level', fontsize=14)
plt.grid(True)
plt.legend(loc ="upper left")
plt.show()

```



```
[20]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                              AutoMinorLocator)

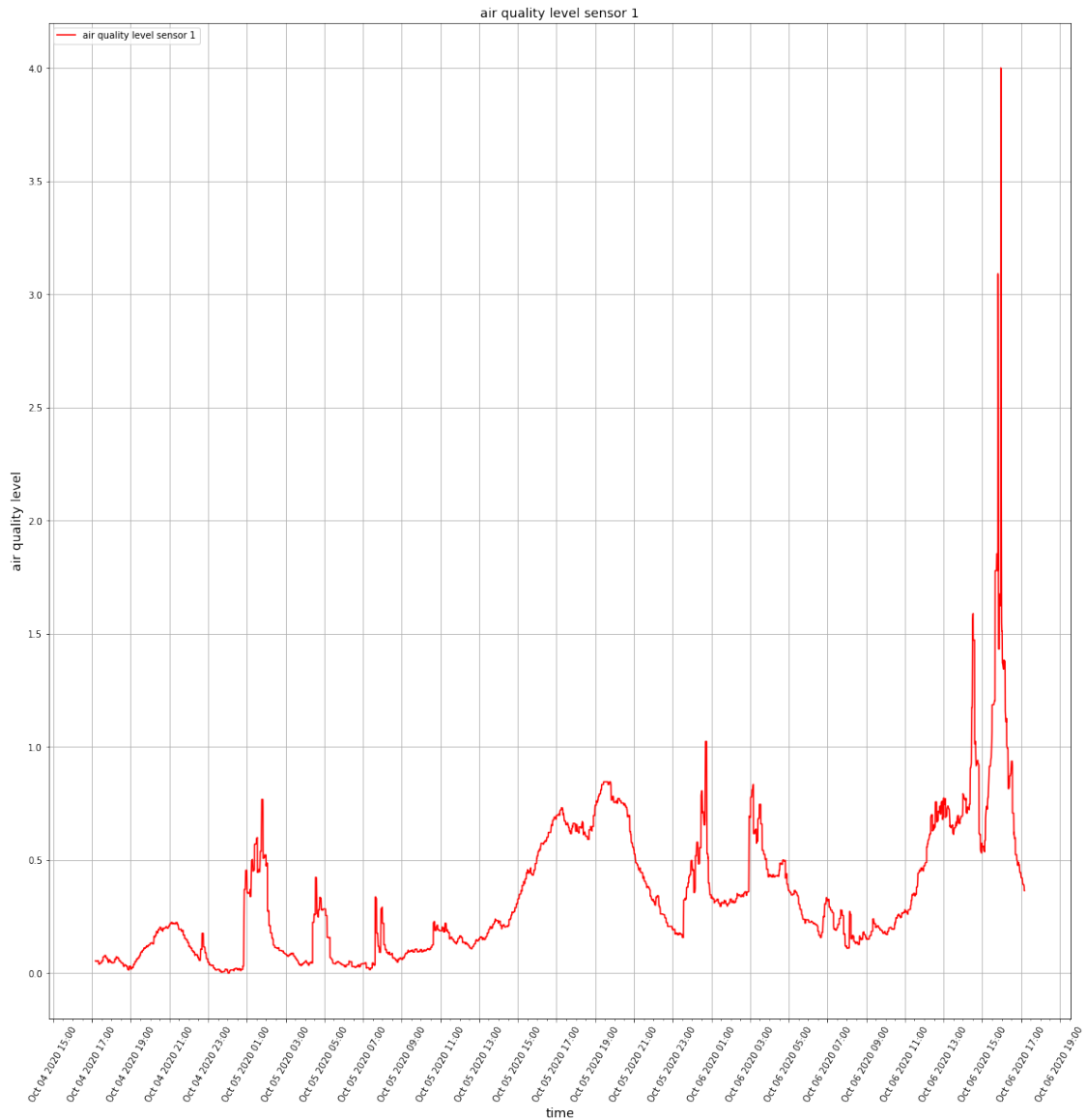
log_normalized_residuals1 = -(np.log10(normalized_residuals1)-2)
log_normalized_residuals2 = -(np.log10(normalized_residuals2)-2)
log_normalized_residuals3 = -(np.log10(normalized_residuals3)-2)
```

```

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))
hours = mdates.HourLocator(interval = 2)
ax.xaxis.set_major_locator(hours)
ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.xticks(rotation=60)
plt.plot_date(df['Datum'], log_normalized_residuals1, linestyle='solid',
             ↪marker=" ", color='red', label='air quality level sensor 1')
plt.title('air quality level sensor 1', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('air quality level', fontsize=14)
plt.grid(True)
plt.legend(loc ="upper left")
plt.show()

```



```
[21]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                              AutoMinorLocator)

log_normalized_residuals1 = -(np.log10(normalized_residuals1)-2)
log_normalized_residuals2 = -(np.log10(normalized_residuals2)-2)
log_normalized_residuals3 = -(np.log10(normalized_residuals3)-2)
```

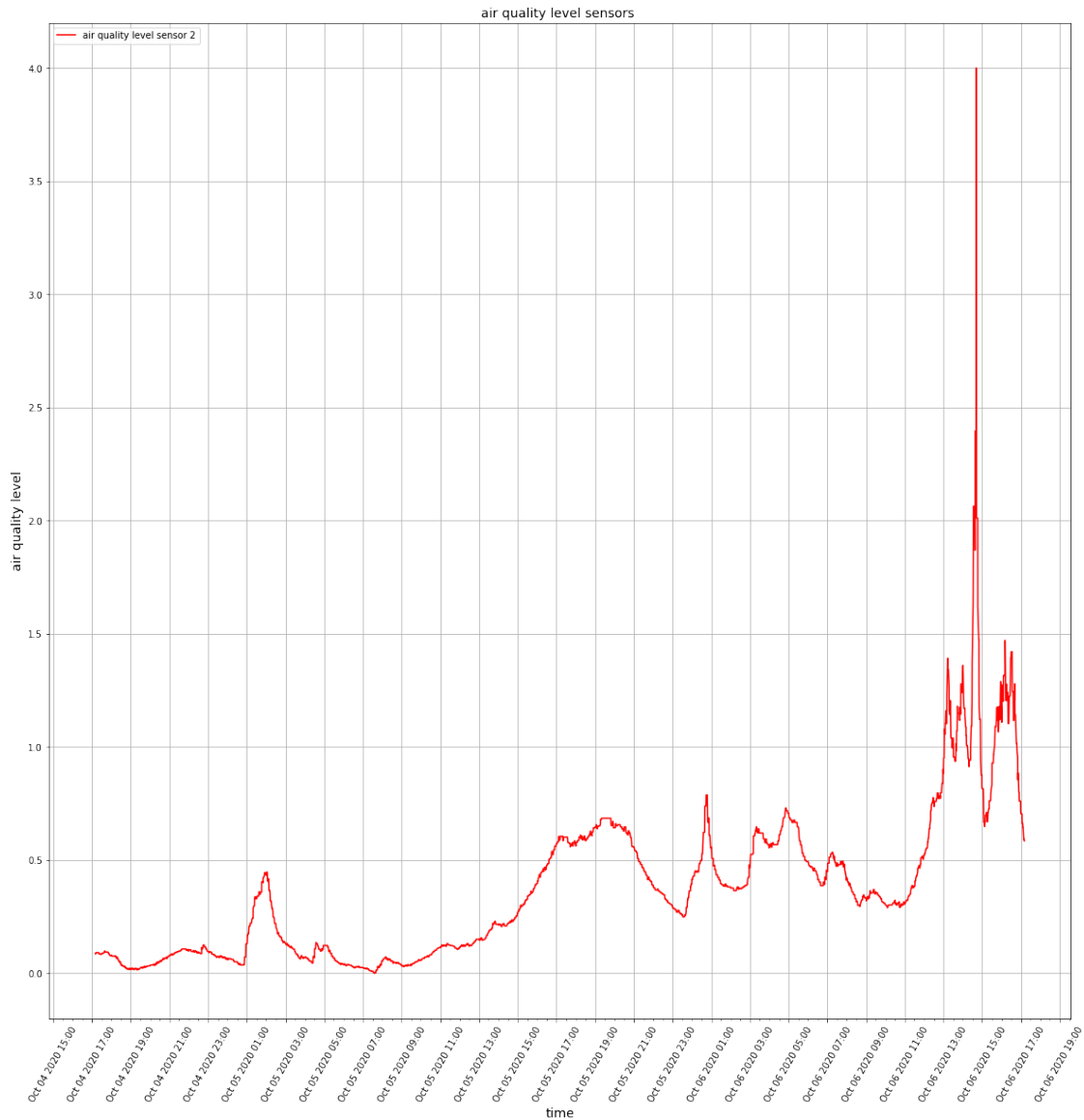


```

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))
hours = mdates.HourLocator(interval = 2)
ax.xaxis.set_major_locator(hours)
ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.xticks(rotation=60)
plt.plot_date(df['Datum'], log_normalized_residuals2, linestyle='solid',
             ↪marker=" ", color='red', label='air quality level sensor 2')
plt.title('air quality level sensors ', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('air quality level', fontsize=14)
plt.grid(True)
plt.legend(loc ="upper left")
plt.show()

```



```
[22]: import pandas as pd
from sklearn import linear_model
import statsmodels.api as sm
import matplotlib.pyplot as plt
from datetime import datetime
from matplotlib.dates import DateFormatter
from matplotlib.ticker import (MultipleLocator, FormatStrFormatter,
                              AutoMinorLocator)

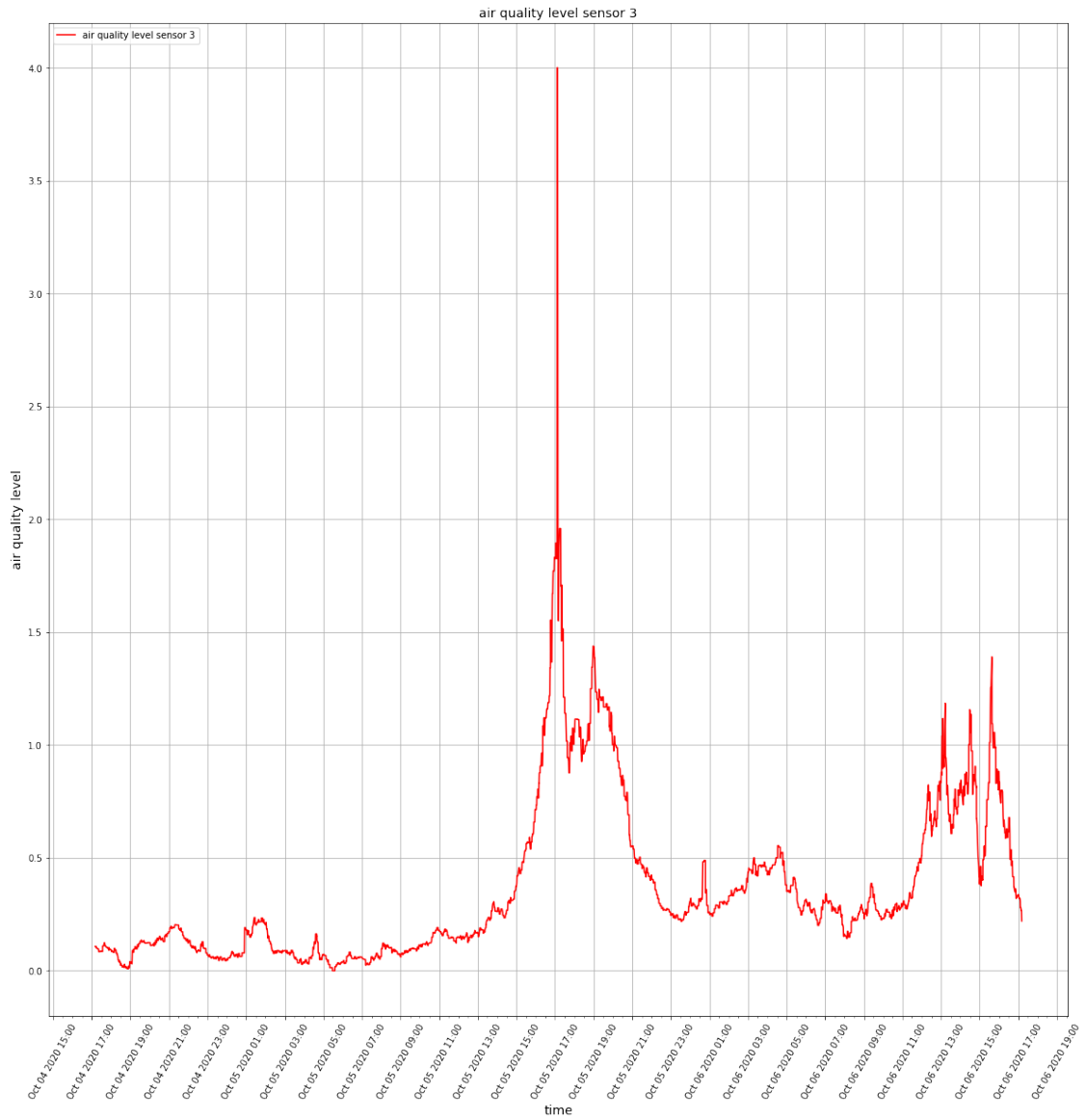
log_normalized_residuals1 = -(np.log10(normalized_residuals1)-2)
log_normalized_residuals2 = -(np.log10(normalized_residuals2)-2)
log_normalized_residuals3 = -(np.log10(normalized_residuals3)-2)
```

```

fig, ax = plt.subplots(figsize=(20, 20))
plt.xticks(rotation=60)
ax.xaxis.set_major_formatter(DateFormatter('%b %d %Y %H:%M'))
hours = mdates.HourLocator(interval = 2)
ax.xaxis.set_major_locator(hours)
ax.xaxis.set_minor_locator(AutoMinorLocator())

plt.xticks(rotation=60)
plt.plot_date(df['Datum'], log_normalized_residuals3, linestyle='solid',
             ↪marker=" ", color='red', label='air quality level sensor 3')
plt.title('air quality level sensor 3', fontsize=14)
plt.xlabel('time', fontsize=14)
plt.ylabel('air quality level', fontsize=14)
plt.grid(True)
plt.legend(loc ="upper left")
plt.show()

```



[ ]: