# Santiago\_Gabriela

### March 12, 2022

```
[1]: #This jupyter notebook was prepared by "Gabriela Santiago".
[2]: ###Load Data and perform general EDA
[3]: ##import libraries: pandas, numpy, matplotlib (set %matplotlib inline),
     →matplotlib's pyplot, seaborn, missingno, scipy's stats, sklearn (1 pt)
[4]: | %matplotlib inline
     import pandas as pd
     import matplotlib.pyplot as plt
     import numpy as np
     import seaborn as sns
     import scipy.stats as st
     import sklearn
     import missingno as msno
     from sklearn.model_selection import train_test_split
     from sklearn.preprocessing import StandardScaler
     from sklearn.linear_model import LinearRegression
     from sklearn.metrics import mean_squared_error, r2_score
     from sklearn.metrics import mean absolute error
     from sklearn.metrics import mean_squared_error
     from sklearn.datasets import make regression
     from sklearn.linear_model import SGDRegressor
     from sklearn.preprocessing import MinMaxScaler
     from sklearn.preprocessing import PolynomialFeatures
     from sklearn.pipeline import Pipeline
     from sklearn.linear_model import Ridge
     from sklearn.linear_model import Lasso
     from sklearn.linear_model import ElasticNet
[5]: ##import the data to a dataframe and show the count of rows and columns
[6]: df = pd.read_csv('ecommarce.csv')
     print("Rows: ", len(df))
     print("Columns: ", len(df.columns))
    Rows: 500
    Columns: 9
```

```
[7]: ##Show the top 5 and last 5 rows (1 pt)
[8]: print("Top 5: \n", df.head())
    Top 5:
        Unnamed: 0
                            Email
                                                                               Address
    0
                    adkv@ota.com
                                                89280 Mark Lane\nNew John, MN 16131
                    gjun@syj.com
                                   363 Amanda Cliff Apt. 638\nWest Angela, KS 31437
    1
    2
                    qjyr@pkk.com
                                            62008 Adam Lodge\nLake Pamela, NY 30677
    3
                    jkiu@xsb.com
                                          950 Tami Island\nLake Aimeeview, MT 93614
    4
                                        08254 Kelly Squares\nNorth Lauren, AR 78382
                    stvb@niy.com
                Credit Card
                             Avg. Session Length
                                                   Time on App
                                                                 Time on Website
    0
          3544288738428794
                                        35.497268
                                                      13.655651
                                                                        40.577668
    1
          6546228325389133
                                        32.926272
                                                      12.109461
                                                                        38.268959
    2
       4406395951712628314
                                        34.000915
                                                      12.330278
                                                                        38.110597
    3
             30334036663133
                                        35.305557
                                                      14.717514
                                                                        37.721283
    4
          3582080469154498
                                        34.330673
                                                      13.795189
                                                                        38.536653
       Length of Membership
                              Yearly Amount Spent
    0
                    4.582621
                                        588.951054
    1
                    3.164034
                                        393.204933
    2
                    4.604543
                                        488.547505
    3
                    3.620179
                                        582.852344
                    4.946308
                                        600.406092
[9]: print("Last 5: \n", df.tail())
    Last 5:
          Unnamed: 0
                              Email
    495
                 495
                      xskz@gwj.com
                      awrc@iok.com
    496
                 496
    497
                      pndt@jyr.com
                 497
                      zvtz@onj.com
    498
                 498
    499
                 499
                      phqb@nlg.com
                                                      Address
                                                                        Credit Card
                                                                    30206742023085
    495
                    7083 Wallace Rest\nNew Trevor, NM 70240
    496
         663 Christopher Garden\nLake Carrieberg, PA 70796
                                                                  6011536844623717
    497
                    1555 Chen Road\nBergerchester, NH 46418
                                                               4086276267550896697
         5568 Robert Station Apt. 030\nTurnerstad, GA 9...
    498
                                                                  36218092488069
               424 Mark Junctions\nDarrellchester, TX 09088
    499
                                                                  5427200269739116
         Avg. Session Length
                               Time on App
                                             Time on Website
                                                               Length of Membership
    495
                    34.237660
                                  14.566160
                                                   37.417985
                                                                            4.246573
    496
                    35.702529
                                  12.695736
                                                   38.190268
                                                                            4.076526
                    33.646777
                                  12.499409
                                                   39.332576
                                                                            5.458264
    497
```

```
498
                     34.322501
                                   13.391423
                                                     37.840086
                                                                             2.836485
     499
                                                     36.771016
                     34.715981
                                   13.418808
                                                                             3.235160
          Yearly Amount Spent
     495
                    574.847438
                    530.049004
     496
     497
                    552.620145
     498
                    457.469510
     499
                    498.778642
[10]: ##call the describe method of dataframe to see some summary statistics of the
       \rightarrownumerical columns. (1 pt)
[11]: df.describe()
[11]:
             Unnamed: 0
                                         Avg. Session Length
                           Credit Card
                                                               Time on App
      count
             500.000000
                          5.000000e+02
                                                  500.000000
                                                                500.000000
      mean
             249.500000
                          3.706324e+17
                                                    34.053194
                                                                 13.052488
      std
             144.481833
                          1.235588e+18
                                                    0.992563
                                                                  0.994216
                          5.018057e+11
      min
               0.000000
                                                   30.532429
                                                                  9.508152
      25%
             124.750000
                          3.683275e+13
                                                   33.341822
                                                                 12.388153
      50%
             249.500000
                         3.513612e+15
                                                   34.082008
                                                                 12.983231
      75%
             374.250000
                          4.777131e+15
                                                   34.711985
                                                                 13.753850
             499.000000
                          4.959148e+18
                                                   37.139662
                                                                 16.126994
      max
             Time on Website
                               Length of Membership
                                                      Yearly Amount Spent
                   500,000000
                                          500.000000
                                                                500.000000
      count
                    38.060445
                                            4.033462
                                                                500.314038
      mean
      std
                     1.010489
                                            0.999278
                                                                 79.314782
                                                                257.670582
      min
                    34.913847
                                            0.769901
      25%
                    37.349257
                                            3.430450
                                                                446.038277
      50%
                    38.069367
                                            4.033975
                                                                499.887875
      75%
                    38.716432
                                            4.626502
                                                                550.313828
      max
                    41.005182
                                            7.422689
                                                                766.518462
[12]: #Explain in words about the description of any two variables (1 pt)
```

Answer: Looks like this function is useful for the numerical values such as avg session length, time spent on app/website, length of membership and yearly amount spent.

Answer: The credit card number description information should be useless as it is unique for each person which means there will be no correlation with other variables.

```
[13]: ##Show any missing value analysis (1 pt)

[14]: nulls = df.isnull().sum().to_frame('nulls')
    nulls.sort_values("nulls", inplace = True, ascending = False)
    for index, row in nulls.iterrows():
        print(index, row[0])
```

Unnamed: 0 0
Email 0
Address 0
Credit Card 0
Avg. Session Length 0
Time on App 0
Time on Website 0
Length of Membership 0
Yearly Amount Spent 0

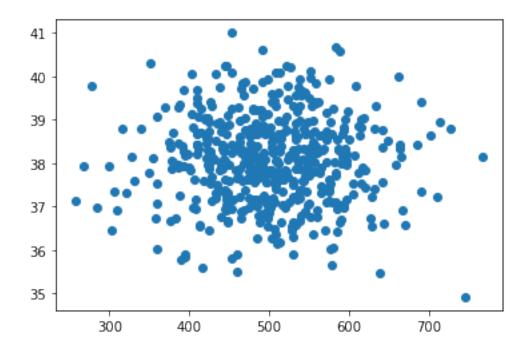
Answer: There doesn't seem to be any missing values in this dataset

[15]: ##Plot various scatter plots to understand the data:

[16]: #Yearly amount Spent vs Time on Website

[17]: plt.scatter(data = df, x = 'Yearly Amount Spent', y = 'Time on Website')

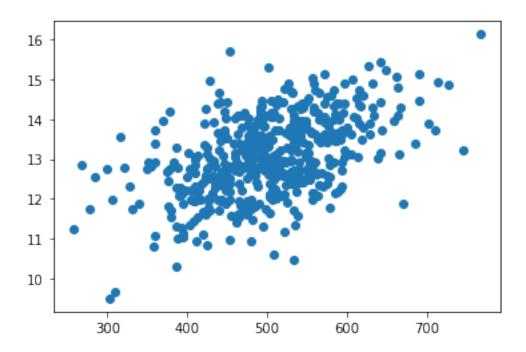
[17]: <matplotlib.collections.PathCollection at 0x7f962b26a1f0>



```
[18]: #Yearly amount Spent vs Time on App
```

[19]: plt.scatter(data = df, x = 'Yearly Amount Spent', y = 'Time on App')

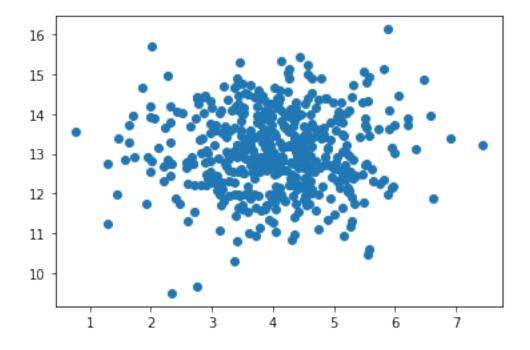
[19]: <matplotlib.collections.PathCollection at 0x7f962b395820>



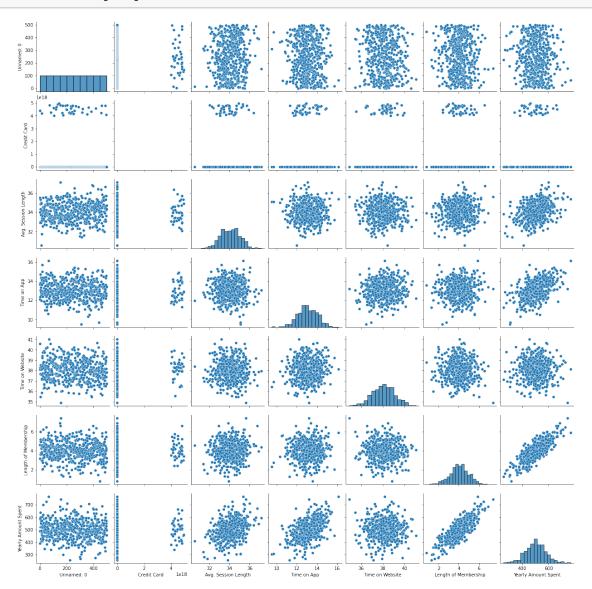
[20]: #Length of membership vs Time on App

[21]: plt.scatter(data = df, x = 'Length of Membership', y = 'Time on App')

[21]: <matplotlib.collections.PathCollection at 0x7f962b4f5d00>



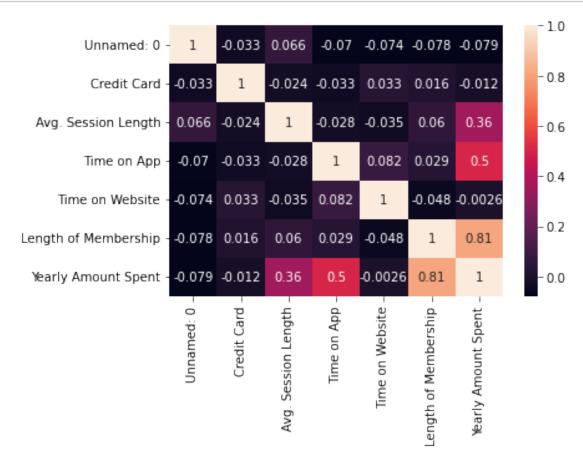
# [23]: pairPlot = sns.pairplot(df)



Answer: By far, the 'length of membership' feature is the most correlated with the 'yearly amount spent' feature as they both increase as the other increases

[24]: #Also, plot sns heatmap based on correlation with annot=True and discuss which  $\rightarrow$  columns must be removed based on that and which column is mostly interesting  $\rightarrow$  and related to Yearly Amount Spent?

```
[25]: numerical = df.select_dtypes(include=[np.number])
    correlation = numerical.corr()
    ax = sns.heatmap(correlation, annot = True)
```



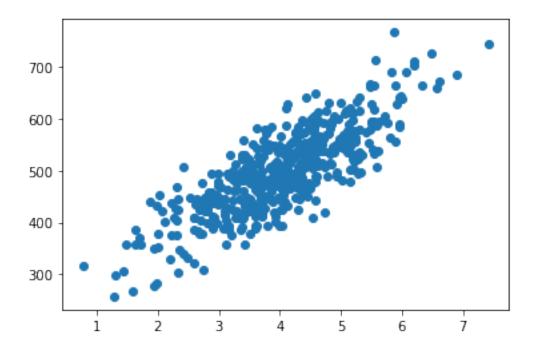
Answer: Columns that should be removed are 'unnamed' and 'Credit Card'. This is because they have little to no correlation with any other features of the dataset, especially the target value. I will also be removing 'email' as it has no correlation, but that is unrelated to the heatmap.

Answer: The most interesting feature with the highest correlation to the yearly amount spent is the 'Length of Membership' feature with a 0.81 score for correlation

```
[26]: \#Generate a scatter plot with the interesting column you found in the last stepuragainst the Yearly Amount Spent
```

```
[27]: plt.scatter(data = df, x = 'Length of Membership', y = 'Yearly Amount Spent')
```

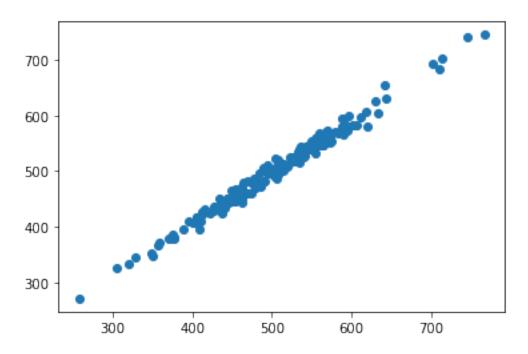
[27]: <matplotlib.collections.PathCollection at 0x7f9611c4f910>



```
[28]: ###Feature Selection and Pre-processing
[29]: | ##Based on the EDA and null analysis, drop the unnecessary columns for the
       \rightarrowregression
[30]: df = df.drop(columns = ['Credit Card', 'Unnamed: 0', 'Email'])
[31]: ###X/Y and Training/Test Split
[32]: ##Use sklearn's train test split to split the data set into training and test
       \hookrightarrowsets. There should be 30% records in the test set. The random_stat should be_\subset}
       → 101
[33]: numerical = df.select_dtypes(include=[np.number])
      X = numerical
      X = X.drop(columns = ['Yearly Amount Spent'])
      y = df['Yearly Amount Spent']
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.3,__
       →random_state = 101)
      yte = y_test.to_numpy()
[34]: ##As we will be doing gradient descent as well as some other regression_
       →technique, scaling the data set is important. So, use sklearn's
       \rightarrowStandardScaler for scalling the X of training and test sets. But don't do it
       \rightarrow for y(target) train and test.
```

```
[35]: scaler = StandardScaler()
      SX_train = scaler.fit_transform(X_train)
      SX_test = scaler.fit_transform(X_test)
[36]: ###Training Linear Model using SKLearn's LinearRegression
[37]: ##Train a linear model using Sklearn's LinearRegression
[38]: lin_reg = LinearRegression()
      lin_reg.fit(SX_train, y_train)
[38]: LinearRegression()
[39]: xt = SX_train
      xta = np.array(xt)
      xta1 = np.c_[np.ones(len(xta)), xta]
      theta_best_svd, residuals, rank, s = np.linalg.lstsq(xta1, y_train, rcond=1e-6)
[40]: ##After training, show the coefficients and intercept
[41]: print("Intercept: ", lin_reg.intercept_)
      print("Coefficiant: ", lin_reg.coef_)
     Intercept: 499.7231164913073
     Coefficiant: [26.04265125 36.67425683 0.18503853 60.20236045]
[42]: print("Least squares thetas: ")
      print(theta_best_svd.reshape(5,1))
     Least squares thetas:
     [[4.99723116e+02]
      [2.60426512e+01]
      [3.66742568e+01]
      [1.85038527e-01]
      [6.02023604e+01]]
[43]: ##Predict for the test data
[44]: y_pred = lin_reg.predict(SX_test)
      print("Predicted: ", y_pred[5])
      print("Actual: ", yte[5])
     Predicted: 543.4923417319907
     Actual: 536.4807751896418
[45]: ##Generate a scatter plot that shows the Y test on x-axis and y predicted in
       \hookrightarrow y-axis
[46]: plt.scatter(x = yte, y = y_pred)
```

### [46]: <matplotlib.collections.PathCollection at 0x7f9611c90df0>



# [47]: ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R^2

```
[48]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred))
print("MSE: %.2f" % mean_squared_error(y_test, y_pred))
print("RMSE: %.2f" % mean_squared_error(y_test, y_pred, squared = False))
print("R^2: %.2f" % r2_score(y_test, y_pred))
```

MAE: 9.37 MSE: 133.27 RMSE: 11.54 R^2: 0.98

[49]: ##Interpretation: Interpret the coefficient and which coefficient belongs to which feature and based on that explain any strategy that should help the business

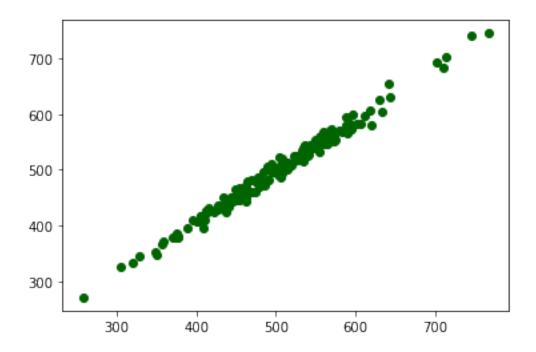
Answer: The first theta belongs to 'Avg session length', the second 'Time on App', third 'Time on website', and the fourth 'Length of membership'

The coefficients prove that the fourth feature, 'Length of membership' has the biggest effect on the target value, as it is very high, and the third feature, 'Time on website', has almost no correlation with the target value as it's coefficient is close to zero. As a business, is is good to know that the length of membership plays a strong part in the yearly amount spent at your business.

```
[50]: | ###Normal Equation
```

```
[51]: | ##Implement Normal Equation and find best_theta values based on the training set
[52]: | yt = y_train
      yta = np.array(yt)
      yta = yta.reshape(350, 1)
      best_theta = np.linalg.inv(xta1.T.dot(xta1)).dot(xta1.T).dot(yta)
[53]: | ##Display the theta values. Are they very close to the sklearn's linear.
       \rightarrow regression?
[54]: print(best_theta)
     [[4.99723116e+02]
      [2.60426512e+01]
      [3.66742568e+01]
      [1.85038527e-01]
      [6.02023604e+01]]
     Answer: Very close to the least squares portion of the linear regression section
[55]: ##Prepare the test set before prediction
[56]: xtest = SX_test
      xtest = np.array(xtest)
      x_new_b = np.c_[np.ones(len(xtest)), xtest]
[57]: ##Perform prediction for the test set
[58]: predict_value = x_new_b.dot(best_theta)
      y_pred2 = predict_value
      print("Predicted: ", y_pred2[2])
      print("Actual: ", yte[2])
     Predicted: [411.28893669]
     Actual: 411.06961105998295
[59]: ##Generate a scatter plot that shows the Y test on x-axis and y predicted in
       \hookrightarrow y-axis
[60]: plt.scatter(x = yte, y = y_pred2, c = 'darkgreen')
```

[60]: <matplotlib.collections.PathCollection at 0x7f9611b3b910>



```
[61]: ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R~2
```

```
[62]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred2))
print("MSE: %.2f" % mean_squared_error(y_test, y_pred2))
print("RMSE: %.2f" % mean_squared_error(y_test, y_pred2, squared = False))
print("R^2: %.2f" % r2_score(y_test, y_pred2))
```

MAE: 9.37 MSE: 133.27 RMSE: 11.54 R^2: 0.98

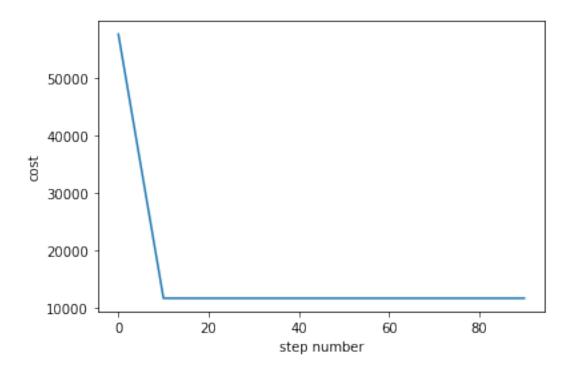
```
[63]: ##What is the limitation of using the Normal equation for regression?
```

Answer: The larger the dataset or the more features the dataset has, the slower and more expensive it will be to use this method for regression, as computing the inverse of X transpose X takes longer the bigger the dataset is.

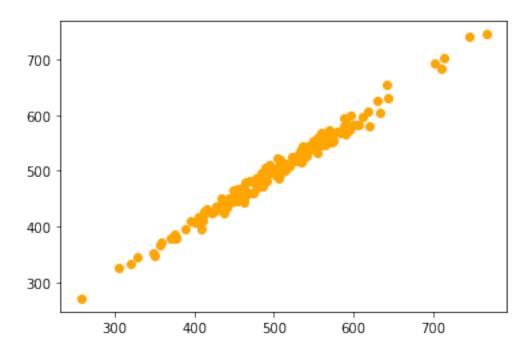
```
[64]: ###Batch Gradient Descent
```

```
[65]: ##Implement Batch Gradient Descent based on the way we have learned in the class. You can playwith eta and n_iterations and should set to reasonable eta and number of iterations so that you can get the thetas close to Normal equation's theta
```

```
[66]: cost_list = []
      epoch_list = []
      predicted_list = []
      n_{iterations} = 100
      m = 100
      eta = 0.2
      theta2 = np.random.randn(5,1)
      for iteration in range(n iterations):
          gradients = 2/m * xta1.T.dot(xta1.dot(theta2) - yta)
          theta2 = theta2 - eta * gradients
          y_predicted = np.dot(theta2.T, xta1.T)
          cost = np.mean(np.square(yta-y_predicted))
          if iteration%10==0:
            cost_list.append(cost)
            epoch_list.append(iteration)
[67]: | ##Display the theta values. Are they very close to the sklearn's linear.
       \rightarrow regression?
[68]: print(theta2)
     [[4.99723116e+02]
      [2.60426512e+01]
      [3.66742568e+01]
      [1.85038527e-01]
      [6.02023604e+01]]
     Answer: They are similar to the normal equation's thetas and the least squares portion of the linear
     regression section.
[69]: ##Also plot step number (in x-axis) against the cost(y axis).
[70]: import matplotlib.pyplot as plt
      plt.xlabel("step number")
      plt.ylabel("cost")
      plt.plot(epoch_list,cost_list)
[70]: [<matplotlib.lines.Line2D at 0x7f96131f2ca0>]
```



[74]: <matplotlib.collections.PathCollection at 0x7f96134cbcd0>



```
[75]: ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R^2
```

```
[76]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred3))
print("MSE: %.2f" % mean_squared_error(y_test, y_pred3))
print("RMSE: %.2f" % mean_squared_error(y_test, y_pred3, squared = False))
print("R^2: %.2f" % r2_score(y_test, y_pred3))
```

MAE: 9.37 MSE: 133.27 RMSE: 11.54 R^2: 0.98

```
[77]: ##Short Question: How do derivatives help in the process of gradient descent?
```

Answer: It helps to determine the slope of the curve. Since this slope and eta will be multiplied, the smaller the slope, the smaller the steps forward until the minimum is found.

```
[78]: ##Short Question: What are the benefits and the limitations of using batch
→ gradient descent?
```

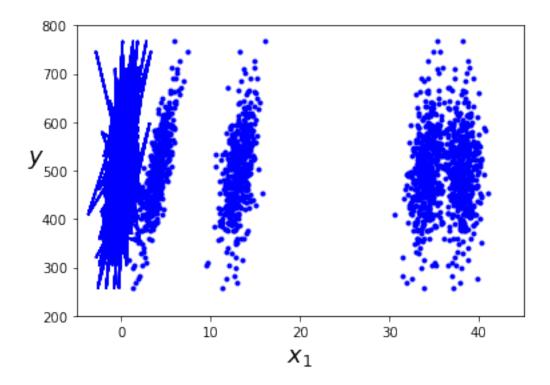
#### Answer:

Limitations: It can sometimes get snagged onto a local minima. Also, you might need additional memory using this method if the dataset is too big, as it processes the entire batch at once.

Benefits: More efficient than stochastic gradient descent.

```
[79]: ###Stochastic Gradient Descent
```

```
[80]: | ##Implement Stochastic Gradient Descent and train our data set. You must have
       \rightarrow to use learning_schedule
[81]: theta_path_sgd = []
      m = len(xta1)
      np.random.seed(42)
[82]: n_{epochs} = 200
      t0, t1 = 5, 50
      def learning_schedule(t):
          return t0 / (t + t1)
      theta3 = np.random.randn(5,1)
      for epoch in range(n_epochs):
          for i in range(m):
              if epoch == 0 and i < 20:
                  y_predict = x_new_b.dot(theta3)
                  style = "b-" if i > 0 else "r--"
                  plt.plot(xtest, yte, style)
              random_index = np.random.randint(m)
              xi = xta1[random_index:random_index+1]
              yi = yta[random_index:random_index+1]
              gradients = 2 * xi.T.dot(xi.dot(theta3) - yi)
              eta = learning_schedule(epoch * m + i)
              theta3 = theta3 - eta * gradients
              theta_path_sgd.append(theta3)
      plt.plot(X, y, "b.")
      plt.xlabel("$x_1$", fontsize=18)
      plt.ylabel("$y$", rotation=0, fontsize=18)
      plt.axis([-5, 45, 200, 800])
      plt.show()
```



```
[83]: ##Display the theta values. Are they very close to the sklearn's linear → regression?
```

[84]: print(theta3)

[[4.99746434e+02]

[2.60127085e+01]

[3.66293647e+01]

[3.27374021e-01]

[6.02296448e+01]]

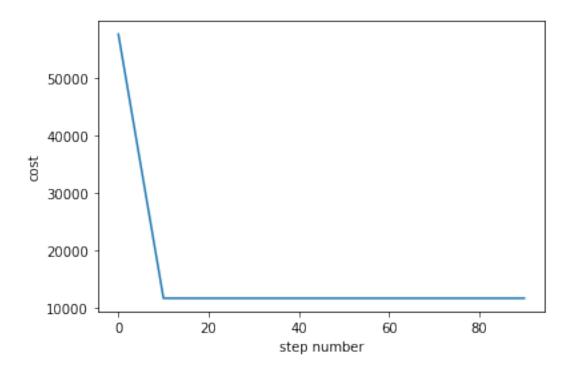
Answer: Pretty close to the normal equation, batch gradient descent, and the least squares portion of the linear regression section.

```
[85]: ##Also plot step number (in x-axis) against cost(y-axis).

[86]: import matplotlib.pyplot as plt

plt.xlabel("step number")
plt.ylabel("cost")
plt.plot(epoch_list,cost_list)
```

[86]: [<matplotlib.lines.Line2D at 0x7f96144e93a0>]



```
[87]: ##Perform Prediction for the test set

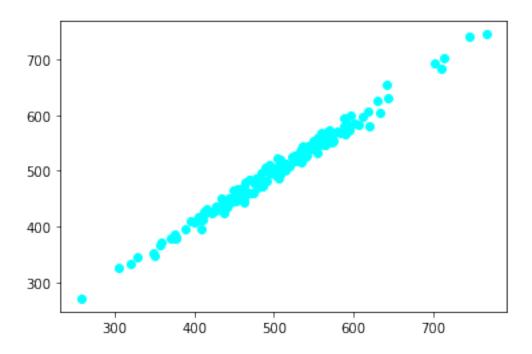
[88]: y_pred4 = x_new_b.dot(theta3)
    print("Predicted: ", y_pred4[3])
    print("Actual: ", yte[3])

Predicted: [583.81664507]
    Actual: 600.4060920457634

[89]: ##Generate a scatter plot that shows the Y test on the x-axis and y predicted...
    in the y-axis

[90]: plt.scatter(x = y_test, y = y_pred4, c = 'cyan')
```

[90]: <matplotlib.collections.PathCollection at 0x7f9614636fa0>



```
[91]: ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R^2
```

```
[92]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred4))
print("MSE: %.2f" % mean_squared_error(y_test, y_pred4))
print("RMSE: %.2f" % mean_squared_error(y_test, y_pred4, squared = False))
print("R^2: %.2f" % r2_score(y_test, y_pred4))
```

MAE: 9.37 MSE: 133.12 RMSE: 11.54 R^2: 0.98

[93]: ##Short Question: What are the benefits and the limitations of using Stochastic  $\rightarrow$  gradient descent?

#### Answer:

Benefits: The noisy update process allows the model to go staight for the global minimum and avoid local minima.

Limitations: Frequent updating of the model can be expensive, big datasets can take a lot of time to process.

```
[94]: ###SGDRegressor from sklearn
```

[95]: ##Use sklearn's SGDRegressor to train a model for our data set. Put a<sub>□</sub>

→reasonable iteration and tolerance and learning steps so that we can get<sub>□</sub>

→coefficients close to normal equation

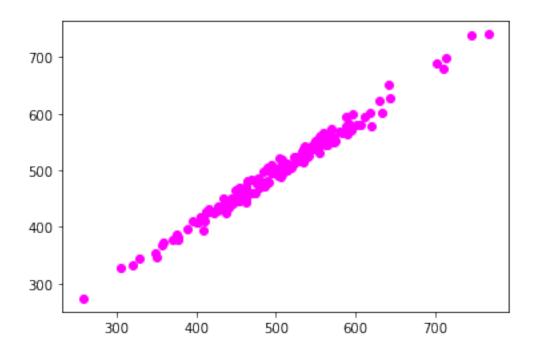
```
[96]: sgd_reg = SGDRegressor(max_iter=100, tol=1e-3, penalty=None, eta0=0.1,
        →random_state=42)
       sgd_reg.fit(xta, yta.ravel())
[96]: SGDRegressor(eta0=0.1, max_iter=100, penalty=None, random_state=42)
[97]: ##Display the theta values. Are they very close to sklearn's linear regression?
[98]: print("Intercept: ", sgd_reg.intercept_)
       print("Coefficient: ", sgd_reg.coef_)
      Intercept: [498.70720946]
      Coefficient:
                     [26.33410089 35.71407738 0.3486048 59.40269987]
      Answer: Yes very similar to the linear regression but not the normal equation. I'd appreciate any
      insight as to why the linreg and the normal equation ended up so different for me when they both
      predict perfectly fine.
[99]: ##Predict for the test data
[100]: y_pred5 = sgd_reg.predict(SX_test)
       print("Predicted: ", y_pred5[1])
       print("Actual: ", yte[1])
```

Predicted: 409.12627802054214 Actual: 402.0331352191061

[101]:  $##Generate a scatter plot that shows the Y test on the x-axis and y predicted_ <math> \rightarrow in \ the \ y-axis$ 

[102]: plt.scatter(x = yte, y = y\_pred5, c = 'magenta')

[102]: <matplotlib.collections.PathCollection at 0x7f9614749250>



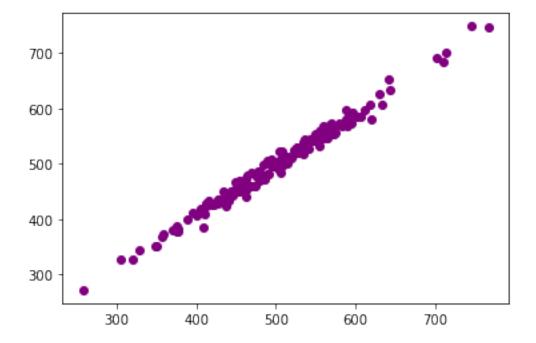
```
[104]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred5))
       print("MSE: %.2f" % mean_squared_error(y_test, y_pred5))
       print("RMSE: %.2f" % mean_squared_error(y_test, y_pred5, squared = False))
       print("R^2: %.2f" % r2_score(y_test, y_pred5))
      MAE: 10.18
      MSE: 157.71
      RMSE: 12.56
      R^2: 0.98
[105]:
       ###Mini-batch Gradient Descent
[106]: | ##Briefly explain how mini-batch can overcome the limitations of Batch gradient
        \rightarrow descent and SGD.
      Answer: Mini-batch is both efficient and robust as the model update frequency is higher, allowing
      for a more robust convergence, and it's smaller batches allow for the process to be far more efficient.
[107]:
      ###Polynomial of degree 2
[108]:
       ##Use sklearn's Polynomial features to degree = 2 on our training and test set
[109]: poly_features = PolynomialFeatures(degree = 2, include_bias = False)
       X_polytr = poly_features.fit_transform(SX_train)
       X_polyte = poly_features.fit_transform(SX_test)
```

##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R  $^{\sim}$ 

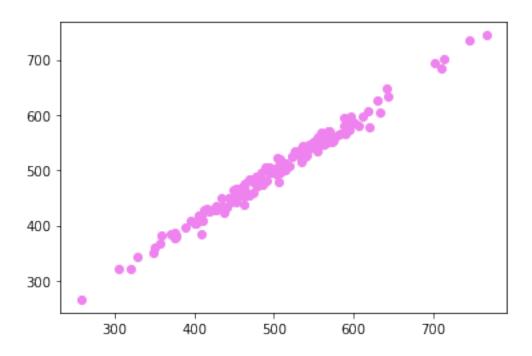
[103]:

```
[110]: | ##Use linearRegression on the new polynomial features
[111]: lin_reg.fit(X_polytr, yta)
       lin_reg.intercept_, lin_reg.coef_
[111]: (array([499.68658573]),
        array([[ 2.59548427e+01, 3.67216721e+01, 1.62102271e-01,
                 6.02168680e+01, -8.56590069e-01, -1.56166087e-01,
                -6.78266356e-02, 1.52385983e-01, 3.69981677e-01,
                -2.06815454e-01, 3.94911158e-02, 5.53534986e-01,
                -3.47157889e-01, -4.14356771e-02]]))
[112]: ##Predict for test set
[113]: y_pred6 = lin_reg.predict(X_polyte)
       print("Predicted: ", y_pred6[2])
       print("Actual: ", yte[2])
      Predicted:
                  [409.6083498]
      Actual: 411.06961105998295
[114]: | ##Generate a scatter plot that shows the Y test on the x-axis and y predicted
        \rightarrow in the y-axis
[115]: plt.scatter(x = yte, y = y_pred6, c = 'purple')
```

[115]: <matplotlib.collections.PathCollection at 0x7f96148333d0>



```
[116]: | ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R^2
[117]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred6))
       print("MSE: %.2f" % mean_squared_error(y_test, y_pred6))
       print("RMSE: %.2f" % mean_squared_error(y_test, y_pred6, squared = False))
       print("R^2: %.2f" % r2_score(y_test, y_pred6))
      MAE: 9.44
      MSE: 137.68
      RMSE: 11.73
      R^2: 0.98
[118]: ###Polynomial of degree 3
[119]: | ##Use sklearn's Polynomial features to degree = 3 on our training and test set
[120]: poly_features2 = PolynomialFeatures(degree = 3, include bias = False)
       X_polytr2 = poly_features2.fit_transform(SX_train)
       X_polyte2 = poly_features2.fit_transform(SX_test)
[121]: ##Use linearRegression on the new polynomial features
[122]: lin_reg.fit(X_polytr2, yta)
       lin_reg.intercept_, lin_reg.coef_
[122]: (array([499.76435904]),
       array([[25.99640364, 36.09811543, 1.67232402, 60.53178834, -0.92108551,
                -0.17770036, 0.14643857, 0.60308084, 0.19406201, -0.25124219,
                -0.20345443, 0.56307476, -0.66408957, 0.07280879, 0.08639436,
                -0.34320665, -0.10776856, 0.41106478, 0.12227022, -0.59613933,
                 0.27396066, -0.26736033, 0.63518173, -0.35425134, -0.08194705,
                -0.43076588, -0.25491937, 1.03317254, 0.50573609, 0.437486 ,
                -0.30896836, -0.97687431, -0.38467864, 0.14980536]]))
[123]: ##Predict for test set
[124]: y_pred7 = lin_reg.predict(X_polyte2)
       print("Predicted: ", y pred7[11])
       print("Actual: ", yte[11])
      Predicted: [494.9003322]
      Actual: 493.55683370047706
[125]: |##Generate a scatter plot that shows the Y test on the x-axis and y predicted
       \rightarrow in the y-axis
[126]: plt.scatter(x = yte, y = y_pred7, c = 'violet')
[126]: <matplotlib.collections.PathCollection at 0x7f961511cfa0>
```

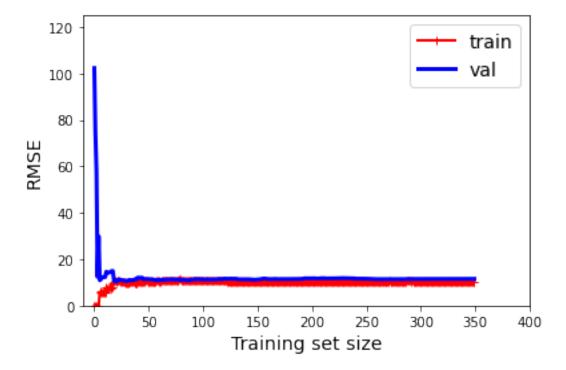


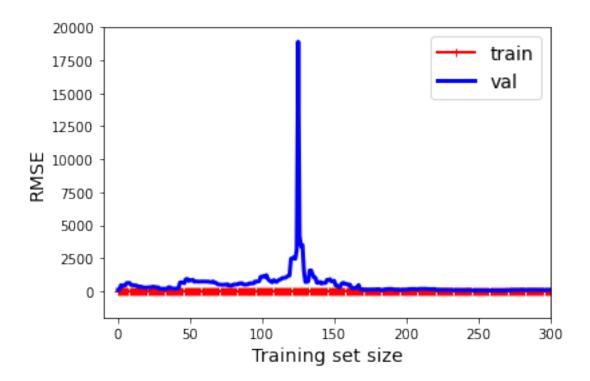
```
[127]: | ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R^2
[128]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred7))
       print("MSE: %.2f" % mean_squared_error(y_test, y_pred7))
       print("RMSE: %.2f" % mean_squared_error(y_test, y_pred7, squared = False))
       print("R^2: %.2f" % r2_score(y_test, y_pred7))
      MAE: 9.49
      MSE: 141.74
      RMSE: 11.91
      R^2: 0.98
[129]:
      ###Learning Curve
[130]: def plot_learning_curves(model, X, y):
           train_errors, val_errors = [], []
           for m in range(1, len(SX_train) + 1):
               model.fit(SX_train[:m], y_train[:m])
               y_train_predict = model.predict(SX_train[:m])
               y_val_predict = model.predict(SX_test)
               train_errors.append(mean_squared_error(y_train[:m], y_train_predict))
               val_errors.append(mean_squared_error(yte, y_val_predict))
           plt.plot(np.sqrt(train_errors), "r-+", linewidth=2, label="train")
           plt.plot(np.sqrt(val_errors), "b-", linewidth=3, label="val")
           plt.legend(loc="upper right", fontsize=14)
```

```
plt.xlabel("Training set size", fontsize=14)
plt.ylabel("RMSE", fontsize=14)
```

## [131]: | ##Generate learning curve with linearRegression

```
[132]: lin_reg = LinearRegression()
  plot_learning_curves(lin_reg, SX_train, yta)
  plt.axis([-10, 400, 0, 125])
  plt.show()
```





### [135]: ##Interpret the result

Answer: By the time it trains the 175th or so training data, the predictions become as good as they're going to get by the looks of it as the line's slope reaches zero

```
[136]: ###Regularization
```

```
[137]: ##Explain the purpose of regularization ##For the following Regularization methods (number 14, 15 16, 17)
```

Answer: Regularization reduces the number of polynomial degrees in order to avoid overfitting the data. There's ridge regression, the SGD regressor, lasso, and elastic net. Each are slightly different, though elastic net is the generally preferred of the four.

```
[138]: ###Ridge Regression
```

[139]: ##Use sklearn's Ridge to train the data set

```
[140]: ridge_reg = Ridge(alpha=1, solver="cholesky", random_state=42)
ridge_reg.fit(X_polytr2, y_train)
```

[140]: Ridge(alpha=1, random\_state=42, solver='cholesky')

```
[141]: | ##Predict for test set
```

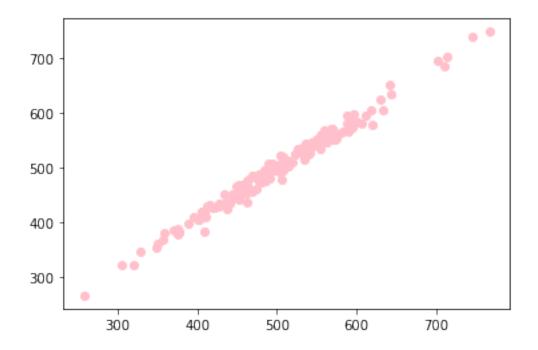
```
[142]: y_pred8 = ridge_reg.predict(X_polyte2)
print("Predicted: ", y_pred8[11])
print("Actual: ", yte[11])
```

Predicted: 494.8527744067474 Actual: 493.55683370047706

[143]: ##Generate a scatter plot that shows the Y test on the x-axis and y predicted  $\rightarrow$  in the y-axis

```
[144]: plt.scatter(x = yte, y = y_pred8, c = 'pink')
```

[144]: <matplotlib.collections.PathCollection at 0x7f9616334580>



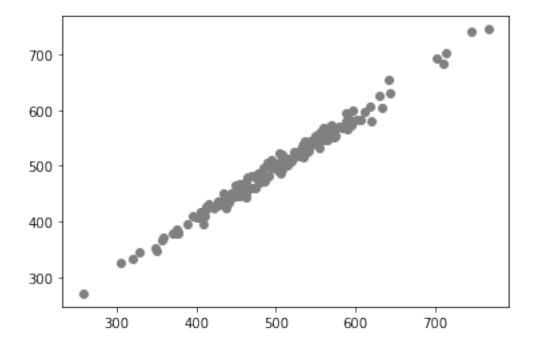
```
[146]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred8))
    print("MSE: %.2f" % mean_squared_error(y_test, y_pred8))
    print("RMSE: %.2f" % mean_squared_error(y_test, y_pred8, squared = False))
    print("R^2: %.2f" % r2_score(y_test, y_pred8))
```

MAE: 9.63 MSE: 146.19 RMSE: 12.09 R^2: 0.98

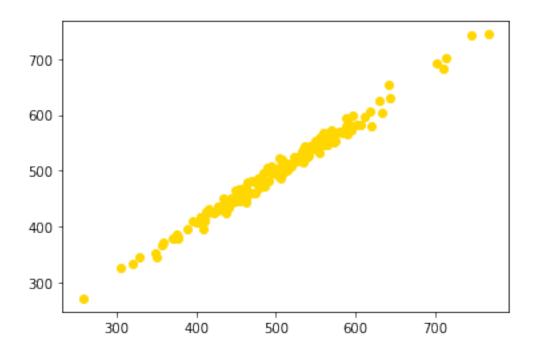
[147]: ###SGDRegressor for Ridge

```
[148]: ##Use sklearn's SGDRegressor for Ridge Regression
[149]: sgd_reg2 = SGDRegressor(penalty="12", max_iter = 50, tol=1e-3, random_state=42)
       sgd_reg2.fit(xta, yta.ravel())
[149]: SGDRegressor(max_iter=50, random_state=42)
[150]: print("Intercept: ", sgd_reg2.intercept_)
       print("Coefficient: ", sgd_reg2.coef_)
      Intercept: [499.71309449]
      Coefficient:
                    [26.04508977 36.67741432 0.18954917 60.18760439]
[151]: ##Predict for test set
[152]: y_pred9 = sgd_reg2.predict(SX_test)
       print("Predicted: ", y_pred9[56])
       print("Actual: ", yte[56])
      Predicted: 498.51730971112295
      Actual: 508.39006178986654
[153]: |\#Generate a scatter plot that shows the Y test on the x-axis and y predicted
        \rightarrow in the y-axis
[154]: plt.scatter(x = yte, y = y_pred9, c = 'grey')
```

[154]: <matplotlib.collections.PathCollection at 0x7f961623a370>



```
[155]: \#\#Use\ sklearn's\ metrics\ to\ print\ the\ value\ of\ MAE,\ MSE,\ RMSE,\ and\ R^2\ (see_{\sqcup}
        → documentation of sklearn's metrics)
[156]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred9))
       print("MSE: %.2f" % mean_squared_error(y_test, y_pred9))
       print("RMSE: %.2f" % mean_squared_error(y_test, y_pred9, squared = False))
       print("R^2: %.2f" % r2_score(y_test, y_pred9))
      MAE: 9.37
      MSE: 133.39
      RMSE: 11.55
      R^2: 0.98
[157]: ###Lasso Regression
[158]: ##Use sklearn's Lasso
[159]: lasso_reg = Lasso(alpha = 0.1)
       lasso_reg.fit(SX_train, y_train)
[159]: Lasso(alpha=0.1)
[160]: ##Predict for test set
[161]: y_pred10 = lasso_reg.predict(SX_test)
       print("Predicted: ", y_pred10[11])
       print("Actual: ", yte[11])
      Predicted: 496.0827999605675
      Actual: 493.55683370047706
[162]: |##Generate a scatter plot that shows the Y test on the x-axis and y predicted
        \rightarrow in the y-axis
[163]: plt.scatter(x = yte, y = y_pred10, c = 'gold')
[163]: <matplotlib.collections.PathCollection at 0x7f9616459b80>
```



```
[164]: ##Use sklearn's metrics to print the value of MAE, MSE, RMSE, and R^2
[165]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred10))
    print("MSE: %.2f" % mean_squared_error(y_test, y_pred10))
    print("R^2: %.2f" % mean_squared_error(y_test, y_pred10, squared = False))
    print("R^2: %.2f" % r2_score(y_test, y_pred10))

MAE: 9.44
    MSE: 135.18
    RMSE: 11.63
    R^2: 0.98
[166]: ##How Lasso perform the regularization and how does that affect the thetas?
[167]: print("Intercept: ", lasso_reg.intercept_)
    print("Coefficiant: ", lasso_reg.coef_)

Intercept: 499.7231164913073
```

Coefficient: [25.94175202 36.5798387 0.09165954 60.10343669]

Answer: Lasso performs feature selection and outputs a sparse model that tries to eliminate the least important features. In this particular case, it made my least important feature/the third coefficient smaller and closer to zero.

```
[168]: ###Elastic Net
[169]: ##Use sklearn's ElasticNet
```

```
[170]: elastic_net = ElasticNet(alpha=0.1, l1_ratio=0.5, random_state=42) elastic_net.fit(SX_train, y_train)
```

[170]: ElasticNet(alpha=0.1, random\_state=42)

```
[171]: ##Predict for test set
```

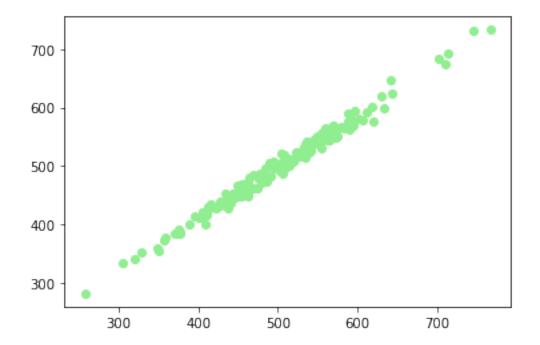
```
[172]: y_pred11 = elastic_net.predict(SX_test)
print("Predicted: ", y_pred11[11])
print("Actual: ", yte[11])
```

Predicted: 496.18142459400735 Actual: 493.55683370047706

[173]:  $\# Generate \ a \ scatter \ plot \ that \ shows \ the \ Y \ test \ in \ x \ axis \ and \ y \ predicted \ in \ y_{\sqcup}$   $\hookrightarrow axis$ 

```
[174]: plt.scatter(x = yte, y = y_pred11, c = 'lightgreen')
```

[174]: <matplotlib.collections.PathCollection at 0x7f961636f970>



```
[175]: ##Use sklearn's metrics to print the value of MAE, MSE, RMSE and R^2
[176]: print("MAE: %.2f" % mean_absolute_error(y_test, y_pred11))
    print("MSE: %.2f" % mean_squared_error(y_test, y_pred11))
    print("RMSE: %.2f" % mean_squared_error(y_test, y_pred11, squared = False))
```

```
print("R^2: %.2f" % r2_score(y_test, y_pred11))
```

MAE: 11.01 MSE: 188.17 RMSE: 13.72 R^2: 0.97

[177]: ##How ElasticNet different compared to Lasso and RIDGE perform the → regularization and how does that affect the thetas?

[178]: print("Intercept: ", elastic\_net.intercept\_)
print("Coefficiant: ", elastic\_net.coef\_)

Intercept: 499.7231164913073

Coefficiant: [24.72092914 34.88365993 0.18937494 57.37547163]

Answer: ElasticNet is similar to lasso in that it will also try to eliminate insignificant features, but it is preferable to lasso in that it won't behave strangely when two features are very highly correlated.