

OLS Regularization

June 19, 2022

```
[1]: #From https://www.statology.org/ridge-regression-in-python/  
#Big note, some of the process here are done with all the data, but normally_  
→ the data must be splitted.
```

```
[2]: pip --version
```

pip 22.1.2 from C:\Users\Jesus\Anaconda3\lib\site-packages\pip (python 3.7)

Note: you may need to restart the kernel to use updated packages.

```
[3]: import pandas as pd  
from numpy import arange  
import numpy as np  
#Ridge Regression  
from sklearn.linear_model import Ridge  
from sklearn.linear_model import RidgeCV  
from sklearn.model_selection import RepeatedKFold  
from sklearn.model_selection import train_test_split  
#LASSO  
from sklearn.linear_model import Lasso  
from sklearn.linear_model import LassoCV  
#Elastic Net  
from sklearn.linear_model import ElasticNet  
from sklearn.linear_model import ElasticNetCV  
#Normal OLS  
import statsmodels.api as sm  
#Model Evaluation  
import sklearn.metrics as sk_met  
from statsmodels.tools.tools import pinv_extended
```

C:\Users\Jesus\Anaconda3\lib\site-packages\statsmodels\tools_testing.py:19:
FutureWarning: pandas.util.testing is deprecated. Use the functions in the
public API at pandas.testing instead.
import pandas.util.testing as tm

```
[4]: #define URL where data is located  
url = "https://raw.githubusercontent.com/Statology/Python-Guides/main/mtcars."  
→ CSV"
```

```

#read in data
data_full = pd.read_csv(url)

#select subset of data
data = data_full[["mpg", "wt", "drat", "qsec", "hp"]]

#view first six rows of data
data[0:6]

```

```

[4]:      mpg      wt  drat   qsec   hp
0   21.0   2.620   3.90   16.46  110
1   21.0   2.875   3.90   17.02  110
2   22.8   2.320   3.85   18.61   93
3   21.4   3.215   3.08   19.44  110
4   18.7   3.440   3.15   17.02  175
5   18.1   3.460   2.76   20.22  105

```

```

[5]: #Variable Split
X = data[["mpg", "wt", "drat", "qsec"]]
Y = data["hp"]

```

```

[6]: #Variable Split
X = data[["mpg", "wt", "drat", "qsec"]]
Y = data["hp"]

x_tr, x_ts, y_tr, y_ts = train_test_split(X, Y, test_size = 0.3, random_state = 2020)

#define cross-validation method to evaluate model
cv = RepeatedKfold(n_splits=10, n_repeats=3, random_state=1)

#define model
model = RidgeCV(alphas=arange(0, 10, 0.01), cv=cv, scoring='neg_mean_squared_error')

#fit model
model.fit(x_tr, y_tr)

#display lambda that produced the lowest test MSE
print(model.alpha_)

```

9.99

```

[7]: y_pred = model.predict(x_ts)
print(model.coef_)
print(model.intercept_)

```

```

print(model.feature_names_in_)
#Regression metrics
print("Explained Variance Score", sk_met.explained_variance_score(y_ts, y_pred))
print("Maximum Residual Error", sk_met.max_error(y_ts, y_pred))
print("R2 Score", sk_met.r2_score(y_ts, y_pred))
print("Mean Squared Error", sk_met.mean_squared_error(y_ts, y_pred))
print("Mean Absolute Error", sk_met.mean_absolute_error(y_ts, y_pred))
print("Mean Absolute Percentage Error", sk_met.
    ↪mean_absolute_percentage_error(y_ts, y_pred))

```

```

[ -6.23051378   6.05441872   0.34964483 -16.79973184]
556.0580370821446
['mpg' 'wt' 'drat' 'qsec']
Explained Variance Score 0.8747505820794923
Maximum Residual Error 48.35017105548184
R2 Score 0.793391225298731
Mean Squared Error 670.4124165016658
Mean Absolute Error 21.07904142090872
Mean Absolute Percentage Error 0.21081853685796048

```

```

[8]: #Ridge Regression with Statsmodel
#Normal OLS
X = sm.add_constant(X)
modelt = sm.OLS(Y, X)
#results = modelt.fit()
#results.params
n = X.shape[0]
penalty = np.array([0, 1., 1., 1., 1.]) / n
result2 = modelt.fit_regularized(alpha = penalty, L1_wt = 0)
print(result2.params)

```

```

C:\Users\Jesus\Anaconda3\lib\site-packages\statsmodels\tsa\tsatools.py:117:
FutureWarning: In a future version of pandas all arguments of concat except for
the argument 'objs' will be keyword-only
    x = pd.concat(x[:, :order], 1)

[493.43640225  -3.45547703  21.76947228   3.13962063 -20.09417385]

```

```

[9]: #Ridge Regression with Prediction
#define new observation
new = [24, 2.5, 3.5, 18.5]

#predict hp value using ridge regression model
model.predict([new])

```

```

C:\Users\Jesus\Anaconda3\lib\site-packages\sklearn\base.py:451: UserWarning: X
does not have valid feature names, but RidgeCV was fitted with feature names
    "X does not have valid feature names, but"

```

```
[9]: array([112.09047112])
```

```
[10]: X = data[["mpg", "wt", "drat", "qsec"]]
      Y = data["hp"]

      x_tr, x_ts, y_tr, y_ts = train_test_split(X, Y, test_size = 0.3, random_state = 2020)

      model_ridge = Ridge(alpha = 1, random_state = 1)

      model_ridge.fit(x_tr, y_tr)
      print(model_ridge.coef_)
      print(model_ridge.intercept_)
      print(model_ridge.feature_names_in_)
```

```
[ -3.99826993  20.76988821   2.91362711 -20.43485568]
518.8694662891259
['mpg' 'wt' 'drat' 'qsec']
```

```
[11]: y_pred = model_ridge.predict(x_ts)
      #Regression metrics
      print("Explained Variance Score", sk_met.explained_variance_score(y_ts, y_pred))
      print("Maximum Residual Error", sk_met.max_error(y_ts, y_pred))
      print("R2 Score", sk_met.r2_score(y_ts, y_pred))
      print("Mean Squared Error", sk_met.mean_squared_error(y_ts, y_pred))
      print("Mean Absolute Error", sk_met.mean_absolute_error(y_ts, y_pred))
      print("Mean Absolute Percentage Error", sk_met.
            mean_absolute_percentage_error(y_ts, y_pred))
```

```
Explained Variance Score 0.8767637178401011
Maximum Residual Error 48.18112847869912
R2 Score 0.81515133584374
Mean Squared Error 599.8043394007989
Mean Absolute Error 20.189988510763442
Mean Absolute Percentage Error 0.18881405012297103
```

```
[12]: #Recreating with Statsmodels
      #https://stackoverflow.com/questions/72260808/
      #mismatch-between-statsmodels-and-sklearn-ridge-regression
      #Normal OLS
      n = x_tr.shape[0]
      penalty = np.array([0, 1., 1., 1., 1.]) / n
      x_tr = sm.add_constant(x_tr)
      model_sm = sm.OLS(y_tr, x_tr)
      result1 = model_sm.fit_regularized(alpha = penalty, L1_wt = 0)
      print(result1.params)
```

```
[518.86946629 -3.99826993  20.76988821   2.91362711 -20.43485568]
```

C:\Users\Jesus\Anaconda3\lib\site-packages\statsmodels\tsa\tsatools.py:117:
FutureWarning: In a future version of pandas all arguments of concat except for
the argument 'objs' will be keyword-only
x = pd.concat(x[:,order], 1)

```
[13]: #https://stackoverflow.com/questions/40072870/
      ↪ statistical-summary-table-in-sklearn-linear-model-ridge
pinv_wexog,_ = pinv_extended(model_sm.wexog)
normalized_cov_params = np.dot(pinv_wexog, np.transpose(pinv_wexog))

final = sm.regression.linear_model.OLSResults(model_sm,
                                              result1.params,
                                              normalized_cov_params)

#print(final.summary())
x_ts = sm.add_constant(x_ts)
#x = X_test
#R2 = r2_score(y_ts, final.predict(x_ts))

p = final.pvalues
t = final.tvalues

#print(R2)
print(p)
print(t)
```

```
[2.27392005e-03  2.47775764e-01  3.23175362e-01  8.92685200e-01
 8.82654355e-04]
[ 3.58663387 -1.19688651  1.01750744  0.13694225 -4.02273092]
```

```
[14]: X = data[["mpg", "wt", "drat", "qsec"]]
      Y = data["hp"]

      #LASSO
x_tr, x_ts, y_tr, y_ts = train_test_split(X, Y, test_size = 0.3, random_state = 2020)

model_lasso = Lasso(alpha = 1, random_state = 1)

model_lasso.fit(x_tr, y_tr)
print(model_lasso.coef_)
print(model_lasso.intercept_)
print(model_lasso.feature_names_in_)
```

```
[ -3.87153052  20.30345045   0.          -20.58855003]
531.0201741853589
['mpg' 'wt' 'drat' 'qsec']
```

```
[15]: #LASSO CV
#define cross-validation method to evaluate model
cv = RepeatedKFold(n_splits=10, n_repeats=3, random_state=1)

#define model
model_lcv = LassoCV(alphas=arange(0, 1, 0.01), cv=cv)

#fit model
model_lcv.fit(X, Y)

#display lambda that produced the lowest test MSE
print(model_lcv.alpha_)
print(model_lcv.coef_)
print(model_lcv.intercept_)
print(model_lcv.feature_names_in_)
```

C:\Users\Jesus\Anaconda3\lib\site-packages\sklearn\linear_model_coordinate_descent.py:644: UserWarning: Coordinate descent with alpha=0 may lead to unexpected results and is discouraged.

positive,

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positive,

0.99

[-3.5078467 19.96671583 0. -19.98996416]

509.7202889655141

['mpg' 'wt' 'drat' 'qsec']

```
[16]: X = data[["mpg", "wt", "drat", "qsec"]]
      Y = data["hp"]

      #Elastic Net
      x_tr, x_ts, y_tr, y_ts = train_test_split(X, Y, test_size = 0.3, random_state = 1)

      model_net = ElasticNet(l1_ratio = .99, alpha = .99, random_state = 1)

      model_net.fit(x_tr, y_tr)
      print(model_net.coef_)
      print(model_net.intercept_)
      print(model_net.feature_names_in_)
```

[-10.37741725 1.65982667 -0. -15.08990138]

614.222115111239

['mpg' 'wt' 'drat' 'qsec']

```
[17]: X = data[["mpg", "wt", "drat", "qsec"]]
      Y = data["hp"]

      #Elastic Net CV
      #define cross-validation method to evaluate model
      cv = RepeatedKFold(n_splits=10, n_repeats=3, random_state=1)

      #define model
      model_netcv = ElasticNetCV(l1_ratio = [.1, .5, .7, .9, .95, .99, 1],
      ↪alphas=arange(0, 1, 0.01), cv=cv)

      #fit model
      model_netcv.fit(X, Y)

      #display lambda that produced the lowest test MSE
      print(model_netcv.alpha_)
      print(model_netcv.l1_ratio_)
      print(model_netcv.coef_)
      print(model_netcv.intercept_)
      print(model_netcv.feature_names_in_)
```

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C:\Users\Jesus\Anaconda3\lib\site-packages\sklearn\linear_model\_coordinate_descent.py:644: ConvergenceWarning:  
Objective did not converge. You might want to increase the number of iterations.  
Duality gap: 12262.26473362821, tolerance: 11.509525  
positive,
```



```

discouraged.
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C:\Users\Jesus\Anaconda3\lib\site-
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[illegible]


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packages\sklearn\linear_model\_coordinate_descent.py:644: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations.
Duality gap: 6627.821715886355, tolerance: 10.659275862068965
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[ -3.67854637  18.92743529   0.          -19.78821062]  
512.892328805623  
['mpg' 'wt' 'drat' 'qsec']
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