Polynomial Regression

Objectives After completing this lab you will be able to:

Use scikit-learn to implement Polynomial Regression Create a model, train, test and use the model

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import matplotlib.pyplot as plt

import pandas as pd import pylab as pl import numpy as np %matplotlib inline

In [1]:

Importing Needed packages

Downloading Data To download the data, we will use !wget to download it from IBM Object Storage.

Out[2]: ('FuelConsumption.csv', <http.client.HTTPMessage at 0x1953dd965b0>)

Understanding the Data

in Canada. Dataset source

• FUEL CONSUMPTION in CITY(L/100 km) e.g. 9.9 FUEL CONSUMPTION in HWY (L/100 km) e.g. 8.9

FUEL CONSUMPTION COMB (L/100 km) e.g. 9.2

ILX

ILX

ILX

TRANSMISSION e.g. A6

CO2 EMISSIONS (g/km) e.g. 182 --> low --> 0 Reading the data in

- df.head()
- 2014 ACURA

2014

2014

2

Out[3]:

Out[4]:

6

7

8

500

450 400

350

300

test = cdf[~msk]

In [5]:

HYBRID MDX 2014 ACURA

ACURA

ACURA

cdf = df[['ENGINESIZE','CYLINDERS','FUELCONSUMPTION COMB','CO2EMISSIONS']] In [4]: cdf.head(9)

3.5

3.7

3.7

0	2.0	4	8.5	196
1	2.4	4	9.6	221
2	1.5	4	5.9	136
3	3.5	6	11.1	255

ENGINESIZE CYLINDERS FUELCONSUMPTION_COMB CO2EMISSIONS

200

6

6

6

4 3.5 6 10.6 244 5 3.5 6 10.0 230

10.1

11.1

11.6

232

255

267

Emission 250 150 Engine size Creating train and test dataset Train/Test Split involves splitting the dataset into training and testing sets respectively, which are mutually exclusive. After which, you train with the training set and test with the testing set. In [6]: msk = np.random.rand(len(df)) < 0.8 train = cdf[msk]

degree less than or equal to the specified degree. For example, lets say the original feature set has only one feature, ENGINESIZE. Now, if we select the degree of the polynomial to be 2, then it generates 3 features,

degree=0, degree=1 and degree=2:

from sklearn import linear model

[1., 3., 9.], [1. , 3.2 , 10.24], [1., 3.2, 10.24])

The equation and the sample example is displayed below.

we set the degree of our polynomial to 2).

train_x = np.asanyarray(train[['ENGINESIZE']]) train y = np.asanyarray(train[['CO2EMISSIONS']]) test x = np.asanyarray(test[['ENGINESIZE']]) test y = np.asanyarray(test[['CO2EMISSIONS']])

fit_transform takes our x values, and output a list of our data raised from power of 0 to power of 2 (since

2.4 5.76]1.5 2.25]

regression is a special case of linear regression, with the main idea of how do you select your features. Just consider replacing the x with x_1 , x_1^2 with x_2 , and so on. Then the degree 2 equation would be turn into:

so we can use **LinearRegression()** function to solve it:

train_y_ = clf.fit(train_x_poly, train_y)

clf = linear model.LinearRegression()

regression to solve such a problems.

The coefficients

In [8]:

In [9]:

450 400

150 100

In [10]:

print ('Coefficients: ', clf.coef) print ('Intercept: ',clf.intercept) 46.23082214 -0.9891437]] Coefficients: [[0. Intercept: [114.51245477] As mentioned before, Coefficient and Intercept, are the parameters of the fit curvy line. Given that it is a typical multiple linear regression, with 3 parameters, and knowing that the parameters are the intercept and coefficients of hyperplane, sklearn has estimated them from our new set of feature sets. Lets plot it: plt.scatter(train.ENGINESIZE, train.CO2EMISSIONS, color='blue') XX = np.arange(0.0, 10.0, 0.1)yy = clf.intercept [0] + clf.coef [0][1]*XX+ clf.coef [0][2]*np.power(XX, 2)plt.plot(XX, yy, '-r') plt.xlabel("Engine size") plt.ylabel("Emission") Out[9]: Text(0, 0.5, 'Emission') 500

Engine size **Evaluation**

Mean absolute error: 25.26

In [11]: poly3 = PolynomialFeatures(degree=3)

The coefficients

R2-score: 0.62

Practice

better accuracy?

Residual sum of squares (MSE): 1079.76

train x poly3 = poly3.fit transform(train x)

train y3 = clf3.fit(train x poly3, train y)

clf3 = linear model.LinearRegression()

print ('Coefficients: ', clf3.coef_) print ('Intercept: ',clf3.intercept)

print("Residual sum of squares (MSE): %.2f" % np.mean((test_y3_ - test_y) ** 2)) 33.87409783 2.48501583 -0.2942568411

plt.scatter(train.ENGINESIZE, train.CO2EMISSIONS, color='blue')

XX = np.arange(0.0, 10.0, 0.1) $yy = clf3.intercept_[0] + clf3.coef_[0][1]*XX + clf3.coef_[0][2]*np.power(XX, 2) + c$ plt.plot(XX, yy, '-r') plt.xlabel("Engine size") plt.ylabel("Emission") test_x_poly3 = poly3.fit_transform(test_x) test_y3_ = clf3.predict(test_x_poly3) print("Mean absolute error: %.2f" % np.mean(np.absolute(test_y3_ - test_y))) print("R2-score: %.2f" % r2_score(test_y3_ , test_y)) Coefficients: [[0. Intercept: [127.39644721] Mean absolute error: 25.15 Residual sum of squares (MSE): 1067.16 R2-score: 0.63 500 450 400 350 Emission 300 250 200 150 100

#!wget -O FuelConsumption.csv https://cf-courses-data.s3.us.cloud-object-storage.appd In [2]: import urllib.request url = 'https://cf-courses-data.s3.us.cloud-object-storage.appdomain.cloud/IBMDevelope filename = 'FuelConsumption.csv' urllib.request.urlretrieve(url, filename)

FuelConsumption.csv: We have downloaded a fuel consumption dataset, FuelConsumption.csv, which contains model-specific

 MODELYEAR e.g. 2014 • MAKE e.g. Acura MODEL e.g. ILX VEHICLE CLASS e.g. SUV • **ENGINE SIZE** e.g. 4.7 CYLINDERS e.g 6

In [3]: df = pd.read_csv("FuelConsumption.csv") # take a look at the dataset MAKE MODEL VEHICLECLASS ENGINESIZE CYLINDERS TRANSMISSION FUELTYPE FUELCO MODELYEAR

2.0

2.4

1.5

4

Ζ

Ζ

7

Ζ

Ζ

AS5

M6

AV7

fuel consumption ratings and estimated carbon dioxide emissions for new light-duty vehicles for retail sale

3 SUV - SMALL 3.5 6 AS6 4WD RDX 2014 ACURA SUV - SMALL 6 3.5 AS6 **AWD** Lets select some features that we want to use for regression.

COMPACT

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Lets plot Emission values with respect to Engine size: plt.scatter(cdf.ENGINESIZE, cdf.CO2EMISSIONS, color='blue') plt.xlabel("Engine size") plt.ylabel("Emission") plt.show()

Polynomial regression Sometimes, the trend of data is not really linear, and looks curvy. In this case we can use Polynomial regression methods. In fact, many different regressions exist that can be used to fit whatever the dataset looks like, such as quadratic, cubic, and so on, and it can go on and on to infinite degrees. In essence, we can call all of these, polynomial regression, where the relationship between the independent variable x and the dependent variable y is modeled as an nth degree polynomial in x. Lets say you want to have a polynomial regression (let's make 2 degree polynomial): $y = b + \theta_1 x + \theta_2 x^2$ Now, the question is: how we can fit our data on this equation while we have only x values, such as **Engine Size**? Well, we can create a few additional features: 1, x, and x^2 . PolynomialFeatures() function in Scikit-learn library, drives a new feature sets from the original feature set. That is, a matrix will be generated consisting of all polynomial combinations of the features with

poly = PolynomialFeatures(degree=2) train x poly = poly.fit transform(train x) train_x_poly

In [7]: from sklearn.preprocessing import PolynomialFeatures

 $y = b + \theta_1 x_1 + \theta_2 x_2$ Now, we can deal with it as 'linear regression' problem. Therefore, this polynomial regression is considered

It looks like feature sets for multiple linear regression analysis, right? Yes. It Does. Indeed, Polynomial

to be a special case of traditional multiple linear regression. So, you can use the same mechanism as linear

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print("Mean absolute error: %.2f" % np.mean(np.absolute(test_y_ - test_y))) print("Residual sum of squares (MSE): %.2f" % np.mean((test_y_ - test_y) ** 2))

Try to use a polynomial regression with the dataset but this time with degree three (cubic). Does it result in

from sklearn.metrics import r2_score test x poly = poly.fit transform(test x) test y = clf.predict(test x poly)

print("R2-score: %.2f" % r2_score(test_y_ , test_y))

Engine size