```
[1] import sys
       import numpy as np
       import pandas as pd
       import matplotlib.pyplot as plt
       from matplotlib import rcParams
       import seaborn as sns
       from scipy.stats import zscore
       from sklearn.linear_model import LinearRegression
       from sklearn.preprocessing import PolynomialFeatures
       from sklearn.metrics import mean_squared_error, r2_score
       from sklearn.model_selection import train_test_split, cross_val_score
\bigvee_{0s} [2] # code in this cell from:
       # https://stackoverflow.com/questions/27934885/how-to-hide-code-from-cells-in-ipython-notebook-visualized-with-nbviewer
       from IPython.display import HTML
       HTML('''<script>
       code_show=true;
       function code_toggle() {
        if (code_show){
        $('div.input').hide();
        } else {
        $('div.input').show();
        code_show = !code_show
       $( document ).ready(code_toggle);
       <form action="javascript:code_toggle()"><input type="submit" value="Click here to display/hide the code."></form>''')
   Click here to display/hide the code.
   # switch to seaborn default stylistic parameters
       sns.set()
       sns.set_context('notebook')
   of = pd.read_csv("https://raw.githubusercontent.com/grbruns/cst383/master/kuiper-2008-cars.csv")
         df.drop(['Model', 'Trim'], inplace=True, axis=1)
   Are there any NA values in the data set?
   df.info()
   <class 'pandas.core.frame.DataFrame'>
         RangeIndex: 804 entries, 0 to 803
        Data columns (total 10 columns):
         # Column Non-Null Count Dtype
         0 Price 804 non-null float64
         1 Mileage 804 non-null int64
2 Make 804 non-null object
                       804 non-null object
         3 Type
         4 Cylinder 804 non-null int64
         5 Liter 804 non-null float64
                                        int64
```

6 Doors

Cruise

8 Sound 804 non-null

9 Leather 804 non-null

memory usage: 62.9+ KB

804 non-null 804 non-null

dtypes: float64(2), int64(6), object(2)

int64

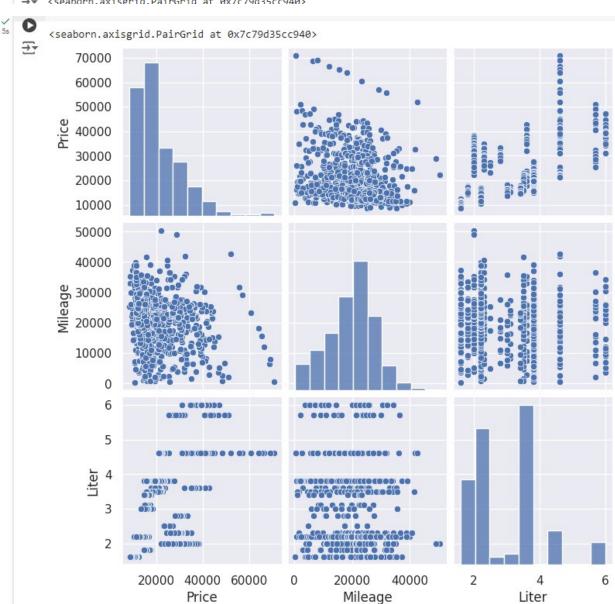
int64

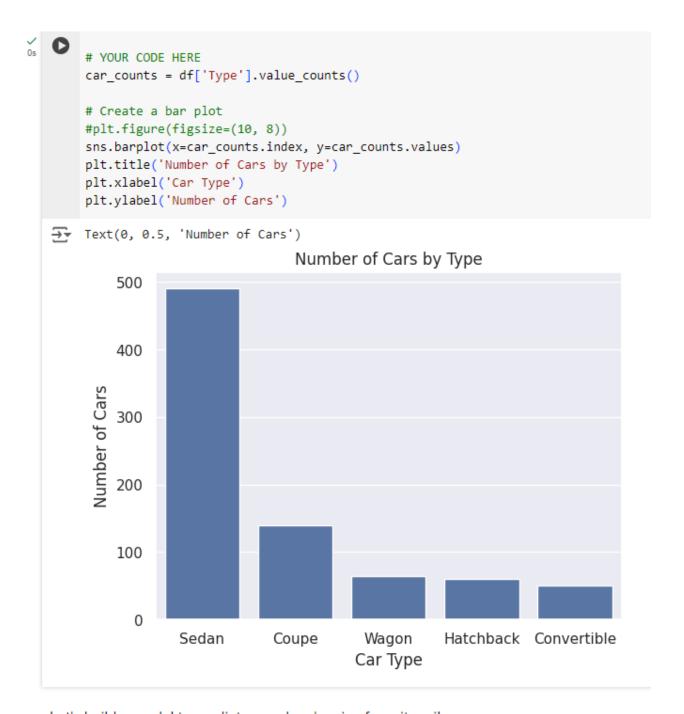
int64

```
# 1 Produce a grid of scatterplots using only Price, Mileage, and Liter
# Note: use a semicolon after your last plot statement to supress
# the non-graphical output.

# YOUR CODE HERE
sns.pairplot(df[['Price', 'Mileage', 'Liter']], diag_kws={'bins': 10})
```

→





Let's build a model to predict a used car's price from its mileage.

```
#@ 3 Build a linear model using Mileage as the single predictor variable,
# and Price as the target variable. Fit the model using the entire data set.
# Use the LinearRegression class and use variable 'reg' for your LinearRegression object.

# YOUR CODE HERE

X = df[['Mileage']]
y = df['Price']

reg = LinearRegression()

reg.fit(X, y)
```

LinearRegression()

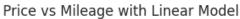
```
#@ 4 Create a scatterplot of Price by Mileage (Price on y axis),
# then superimpose your linear model on it (as a line). Do not use
# Seaborn's regplot for this -- use two plotting statements.

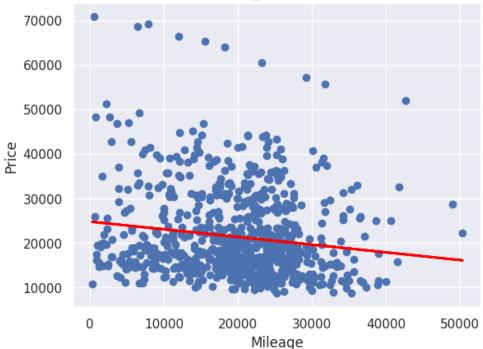
# YOUR CODE HERE
plt.scatter(df['Mileage'], df['Price'], label='Data')

plt.plot(df['Mileage'], reg.predict(X), color='red', linewidth=2, label='Linear Model')

plt.title('Price vs Mileage with Linear Model')
plt.xlabel('Mileage')
plt.ylabel('Price')
```

→ Text(0, 0.5, 'Price')





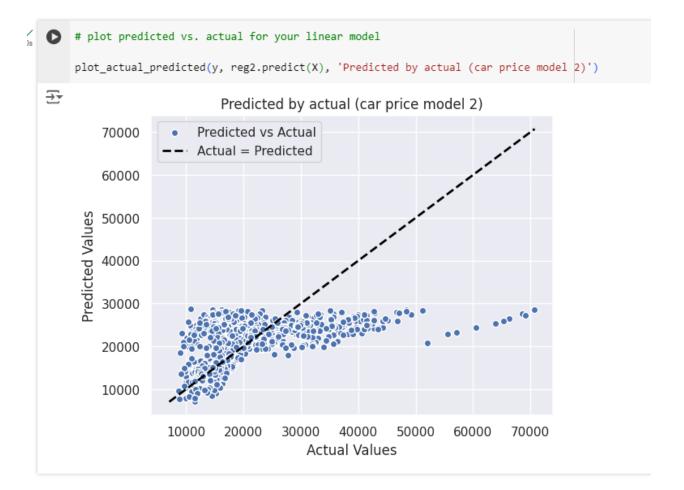
```
#@ 5 Print the coefficients and R-squared value of the model.
     # Hint: to get the R-squared value you can use the score()
     # method of LinearRegression.
     # YOUR CODE HERE
     coefficients = reg.coef
     intercept = reg.intercept_
     r_squared = reg.score(X, y)
     print(f"intercept: {intercept:.2f}")
     print(f"coefficients for Mileage: {coefficients[0]:.2f}")
     print(f"r-squared value: {r_squared:.2f}")
→ intercept: 24764.56
     coefficients for Mileage: -0.17
     r-squared value: 0.02
#@ 6 Create a new linear model for Price using predictors Mileage,
    # cruise, and Leather. Assign your model to variable reg2.
    # YOUR CODE HERE
    X = df[['Mileage', 'Cruise', 'Leather']]
    y = df['Price']
    reg2 = LinearRegression()
    reg2.fit(X, y)

▼ LinearRegression

    LinearRegression()
```

```
#@ 7 Print the coefficients (including intercept) for the new model.
           # Hint: (Use print()'{:.2f}'.format(x)) to print a value
           # x with 2 digits after the decimal point.)
           # YOUR CODE HERE
           coefficients2 = reg2.coef
           intercept2 = reg2.intercept_
           print(f"Intercept: {intercept2:.2f}")
           print("Coefficient:")
           print(f" Mileage: {coefficients2[0]:.2f}")
           print(f" for Cruise: {coefficients2[1]:.2f}")
           print(f" for Leather: {coefficients2[2]:.2f}")
    → Intercept: 14297.18
           Coefficient:
              Mileage: -0.19
              for Cruise: 10256.12
              for Leather: 4175.58
#@ 8 Using your model, compute the predicted price for
     # a car with a mileage of 20,000 and cruise but no leather.
# Hint: create a matrix to predict() that contains only one row.
     # Print the predicted price.
     car_mil_20k_c = [[20000, 1, 0]]
     predicted\_price = reg2.predict(car\_mil\_20k\_c)
     print(f"{predicted_price[0]:.2f}")
     /usr/local/lib/python3.10/dist-packages/sklearn/base.py:439: UserWarning: X does not have valid feature names, but LinearRegression was fitted with feature names
      warnings.warn(
\mbox{\tt\#} It should take as input a NumPy array of actual values, a NumPy array of
      # predicted values, and a plot title. The two arrays can be assumed to be the same length.
      # I used linewidth=2 and linestyle='dashed' for the actual=predicted line.
      # Hint: when plotting, first plot the scatter plot and then plot the line that
      # shows when predicted=actual. You need only two points to plot the line where
      \# actual = predicted, and the points should have the form (a,a), (b,b).
      # To determine what a and b should be, you may want to compute 1) the minimum
      # value of actual and predicted, and 2) the maximum value of actual and predicted.
      def plot_actual_predicted(actual, predicted, title):
          # YOUR CODE HERE
          plt.scatter(actual, predicted, edgecolor='white', label='Predicted vs Actual')
          min_val = min(np.min(actual), np.min(predicted))
         max_val = max(np.max(actual), np.max(predicted))
          plt.plot([min_val, max_val], [min_val, max_val], color='black', linestyle='dashed', linewidth=2, label='Actual = Predicted')
          plt.xlabel('Actual Values')
          plt.ylabel('Predicted Values')
```

plt.title(title)
plt.legend()



```
[17] X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=0)
```

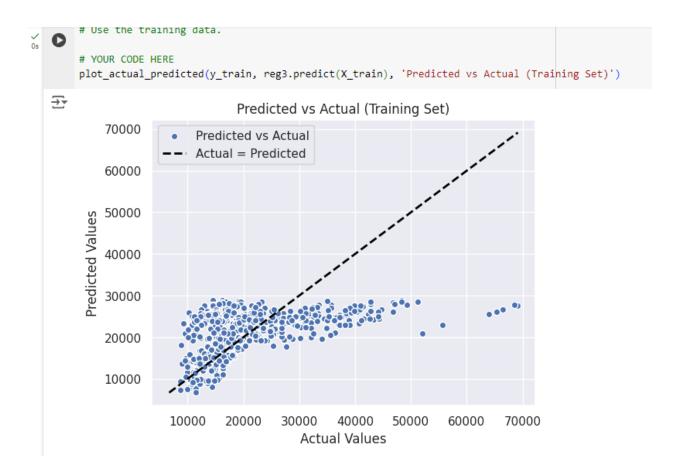
Now let's fit our same model using only training data.

```
#@ 10 Create another linear model (again building a model to predict Price from # Mileage, Cruise, and Leather). Call your new model reg3. # However, this time fit the model using the training data.

# YOUR CODE HERE reg3 = LinearRegression()

reg3.fit(X_train, y_train)

**LinearRegression
LinearRegression()
```



```
#@ 12 Plot the actual and predicted values using plot_actual_predicted().
# This time use the test data.

# YOUR CODE HERE
plot_actual_predicted(y_test, reg3.predict(X_test), 'Predicted vs Actual (Test Set)')
```

```
#@ 13 Print the root mean squared error on the test data. This is the
# square root of the average squared error. Write your own code
# to compute the RMSE; don't use a library function.

# YOUR CODE HERE
y_test_pred = reg3.predict(X_test)

squared_differences = (y_test - y_test_pred) ** 2

mean_squared_error = np.mean(squared_differences)

rmse = np.sqrt(mean_squared_error)

print(f"RMSE: {rmse:.2f}")
```

Actual Values

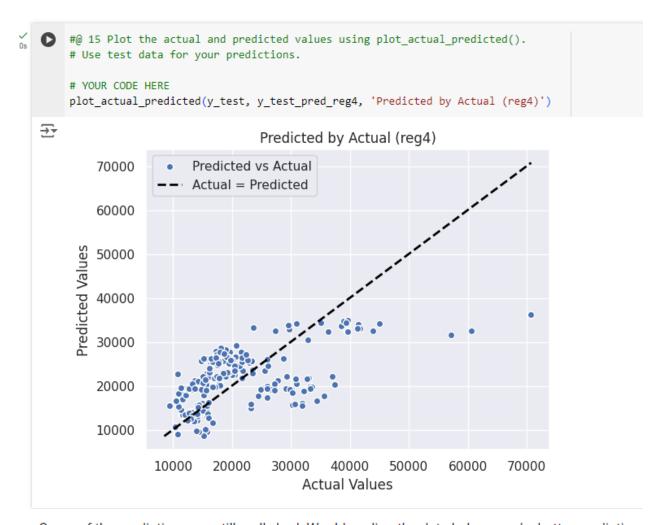
```
#@ 14 Create a new model reg4 that is like reg3, but adds 'Cylinder'
     # as a new predictor. Do a train/test split (with random_state = 0), and fit your model to
     # the training data.
     # YOUR CODE HERE
     X_new = df[['Mileage', 'Cruise', 'Leather', 'Cylinder']]
     #X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=0)
     X_train, X_test, y_train, y_test = train_test_split(X_new, y, test_size=0.25, random_state=0)
     reg4 = LinearRegression()
     reg4.fit(X_train, y_train)
₹

▼ LinearRegression

     LinearRegression()
```

```
w # Print the RMSE of your new model on the test data,
         # and R-squared value of your new model (on the training data)
         y_test_pred_reg4 = reg4.predict(X_test)
sqr_diff = (y_test - y_test_pred_reg4) ** 2
mean_squared_error = np.mean(sqr_diff)
         rmse = np.sqrt(mean_squared_error)
         #print('RMSE of reg4: {:.2f}'.format(np.sqrt(mean_squared_error(y_test, reg4.predict(X_test))))) #TypeError: 'numpy.float64' object is not callable
         print('RMSE of reg4: {:.2f}'.format(rmse))
print('r-squared value of reg4: {:.4f}'.format(reg4.score(X_train,y_train)))
```

RMSE of reg4: 7810.77 r-squared value of reg4: 0.4489



Some of the predictions are still really bad. Would scaling the data help us make better predictions

```
#@ 16 Using predictors Mileage, Cruise, Leather, and Cylinder, make
# NumPy arrays X and y, where y contains the values in column Price.
# then scale all columns of array X using scipy.stats.zscore.
# Use X_s as the name of the scaled version of X.

# YOUR CODE HERE
X = df[['Mileage', 'Cruise', 'Leather', 'Cylinder']].values
y = df['Price'].values
X_s = zscore(X)
```

```
X_train, X_test, y_train, y_test = train_test_split(X_s, y, test_size=0.25, random_state=0)
regs = LinearRegression()
regs.fit(X_train, y_train)
print('r-squared value of regs: {:.4f}'.format(regs.score(X_train,y_train)))

r-squared value of regs: 0.4489

[27] # so that, if the categorical variable has n different unique
# values, then only n-1 dummy variables will be used.

# YOUR CODE HERE
df = pd.get_dummies(df, drop_first=True)
```

A check to ensure that we now have only numeric variables.

```
df.info()
→ <class 'pandas.core.frame.DataFrame'>
    RangeIndex: 804 entries, 0 to 803
    Data columns (total 17 columns):
        Column
               Non-Null Count Dtype
        -----
     0
        Price
                     804 non-null float64
                     804 non-null int64
     1
        Mileage
                     804 non-null int64
     2
        Cylinder
                     804 non-null float64
     3
        Liter
     4
        Doors
                     804 non-null int64
                    804 non-null int64
     5 Cruise
     6 Sound
                     804 non-null int64
     7
       Leather
                     804 non-null
                                   int64
        Make Cadillac 804 non-null bool
     8
        Make Chevrolet 804 non-null bool
     9
     10 Make_Pontiac 804 non-null bool
     11 Make SAAB
                     804 non-null bool
                     804 non-null
     12 Make_Saturn
                                   bool
    13 Type_Coupe 804 non-null bool
     14 Type_Hatchback 804 non-null bool
     15 Type Sedan
                      804 non-null
                                    bool
                      804 non-null
     16 Type Wagon
                                    bool
    dtypes: bool(9), float64(2), int64(6)
    memory usage: 57.4 KB
```

```
# YOUR CODE HERE
y = df['Price'].values
        X = df.drop('Price', axis=1).values
        X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=0)
        reg5 = LinearRegression()
        reg5.fit(X_train, y_train)
        print(f"Intercept: {reg5.intercept_:.2f}")
        print("Coefficients:")
        for feature, coef in zip(df.drop('Price', axis=1).columns, reg5.coef_):
            print(f" {feature}: {coef:.2f}")

→ Intercept: 34393.88

        Coefficients:
         Mileage: -0.19
          Cylinder: -1217.73
         Liter: 5674.20
          Doors: -5338.01
          Cruise: 149.11
          Sound: 150.82
          Leather: 112.58
         Make Cadillac: 15638.25
         Make Chevrolet: -1616.20
         Make_Pontiac: -1831.79
         Make_SAAB: 10623.51
         Make_Saturn: -1345.82
          Type_Coupe: -12563.40
          Type_Hatchback: -2209.53
          Type_Sedan: -2221.69
          Type_Wagon: 1762.21
```

```
#@ 19 Print the r-squared value for your model based on the training data # and also print the RMSE based on the test data.

# YOUR CODE HERE
r_squared_train = reg5.score(X_train, y_train)
print(f"R-squared: {r_squared_train:.2f}")

y_test_pred_reg5 = reg5.predict(X_test)
sqr_diff = (y_test - y_test_pred_reg5) ** 2
mean_squared_error = np.mean(sqr_diff)
rmse = np.sqrt(mean_squared_error)

print(f"RMSE: {rmse:.2f}")

R-squared: 0.94
RMSE: 2685.22
```

Let's go for broke and build a model using all features. What is the RMSE on the test data for such a model?

```
#@ 21 Create a model reg6 using all of these features. First
# create training and test sets (using X_poly and y), then
# train a linear model on the training data, and then compute
# the RMSE on the test data.

# YOUR CODE HERE
X_train_poly, X_test_poly, y_train, y_test = train_test_split(X_poly, y, test_size=0.25, random_state=0)

reg6 = LinearRegression()
reg6.fit(X_train_poly, y_train)
```

```
#@ 22 Using the ideas in the last cell, compute the RMSE for each individual
     # feature using 5-fold cross validation. Save the index and RMSE associated
     # with the best feature as the two variables i min and rmse min.
     # YOUR CODE HERE
     #i min = None
     #rmse_min = float('inf')
     #for i in range(X.shape[1]):
          X_single_feature = X[:, i].reshape(-1, 1)
          X_train, X_test, y_train, y_test = train_test_split(X_single_feature, y, te
     #
     #
          model = LinearRegression()
     #
          model.fit(X_train, y_train)
     #
         y_test_pred = model.predict(X_test)
     #
     #
         sqr_diff = (y_test - y_test_pred) ** 2
     #
          mean_squared_error_val = np.mean(sqr_diff)
         rmse = np.sqrt(mean_squared_error_val)
     #
     #
          print(f"Feature index {i} RMSE: {rmse:.2f}")
     #
          if rmse < rmse min:
     #
              rmse min = rmse
              i \min = i
     #print(f"num features: {i_min}")
     #print(f"Minimum RMSE: {rmse_min:.2f}")
     def get_rmse(model, X, y, n_splits=5):
         n_samples = len(y)
         indices = np.arange(n samples)
         np.random.shuffle(indices)
         fold_sizes = np.full(n_splits, n_samples // n_splits, dtype=int)
         fold_sizes[:n_samples % n_splits] += 1
         current = 0
```

```
rmse values = []
   for fold size in fold sizes:
        start, stop = current, current + fold_size
       test_indices = indices[start:stop]
        train_indices = np.concatenate((indices[:start], indices[stop:]))
       current = stop
       X_train, X_test = X[train_indices], X[test_indices]
       y_train, y_test = y[train_indices], y[test_indices]
       model.fit(X_train, y_train)
       y_test_pred = model.predict(X_test)
        sqr_diff = (y_test - y_test_pred) ** 2
        mean_squared_error_val = np.mean(sqr_diff)
        rmse = np.sqrt(mean_squared_error_val)
        rmse_values.append(rmse)
   return np.mean(rmse_values)
i min = None
rmse_min = float('inf')
for i in range(X.shape[1]):
   X_single_feature = X[:, i].reshape(-1, 1)
   model = LinearRegression()
   rmse = get_rmse(model, X_single_feature, y)
   print(f"Feature index {i} RMSE: {rmse:.2f}")
   if rmse < rmse min:
        rmse min = rmse
        i min = i
```

```
Feature index 0 RMSE: 9786.02
      Feature index 1 RMSE: 8083.76
      Feature index 2 RMSE: 8187.80
      Feature index 3 RMSE: 9771.89
      Feature index 4 RMSE: 8902.98
      Feature index 5 RMSE: 9787.09
      Feature index 6 RMSE: 9751.17
      Feature index 7 RMSE: 7436.61
      Feature index 8 RMSE: 9013.57
      Feature index 9 RMSE: 9779.46
      Feature index 10 RMSE: 9280.63
      Feature index 11 RMSE: 9644.46
      Feature index 12 RMSE: 9740.64
      Feature index 13 RMSE: 9655.63
      Feature index 14 RMSE: 9886.52
      Feature index 15 RMSE: 9865.82
# make a version of the training data with just feature 0
    X_0 = X_{train}[:,[0]]
    # compute negated mean square error scores using 5-fold cross validation
    scores = cross_val_score(LinearRegression(), X_0, y_train, scoring='neg_mean_squared_error', cv=5)
    # work out the average root mean squared error. We need to
    # first negate the scores, because they are negative MSE, not MSE.
    rmse = np.sqrt(-scores.mean())
    print('RMSE for feature 0 only: {:.2f}'. format(rmse))
FRMSE for feature 0 only: 9882.58
#print('best feature: {}, best RMSE: {:.2f}'.format(pf.get_feature_names()[i_min], rmse_min))
   print('best feature: {}, best RMSE: {:.2f}'.format(pf.get_feature_names_out()[i_min], rmse_min))

→ best feature: x6, best RMSE: 7436.61
```

```
#@ 23 Find the 10 features that give the lowest RMSE by using
     # forward search. Important: find the single best feature, then
     # find one more feature that is the best *when combined with
     # the single best feature*, and continue, always looking for
     # the single best feature combined with all previously-selected
     # features.
     # I've filled in some of the code for you. 'remaining' is a list
     # of the features to be considered when finding the next best
     # feature. It is initialized to all the features. 'selected' is
     # a list of the features that have been chosen in a round of finding the
     # next best feature. It is initialized to the empty list.
     # Don't forget to have include all selected features when looking
     # for the next best feature.
     remaining = list(range(X_train.shape[1]))
     selected = []
     n = 10
     while len(selected) < n:
         # find the single features that works best in conjunction
         # with the already selected features
         rmse_min = 1e7
         for i in remaining:
             # YOUR CODE HERE
             X_selected = np.concatenate([X_train[:, selected], X_train[:, [i]]], axis=1)
             model = LinearRegression()
             model.fit(X_selected, y_train)
             rmse = get_rmse(model, X_selected, y_train)
             if rmse < rmse_min:</pre>
                 rmse min = rmse
                 i_min2 = i
         remaining.remove(i_min2)
         selected.append(i_min2)
         print('num features: {}; rmse: {:.2f}'.format(len(selected), rmse_min))
```

```
num features: 1; rmse: 7359.10
num features: 2; rmse: 5995.09
num features: 3; rmse: 3990.66
num features: 4; rmse: 3636.67
num features: 5; rmse: 3456.31
num features: 6; rmse: 3357.37
num features: 7; rmse: 2692.68
num features: 8; rmse: 2544.02
num features: 9; rmse: 2520.73
num features: 10; rmse: 2533.02
```

How does the test RMSE of the model created using the 10 features found with forward feature selecti model that uses all the features?

```
#@ 24 Print the RMSE of the best 10 features on the test set

# YOUR CODE HERE
X_train_selected = X_train[:, selected]
X_test_selected = X_test[:, selected]

reg_selected = LinearRegression()
reg_selected.fit(X_train_selected, y_train)

y_test_pred_selected = reg_selected.predict(X_test_selected)

rmse_selected = get_rmse(reg_selected, X_test_selected, y_test)

print("RMSE of the model with the best 10 features: ", rmse_selected)

RMSE of the model with the best 10 features: 2848.202821302465
```