Linear Regression

This notebook details the use of Linear Regression using the infamous Iris Dataset

I'll go step by step to show the process of

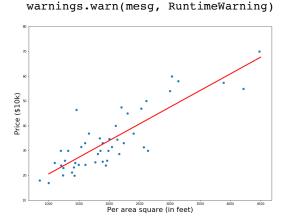
- · Obtaining the data
- · Processing the data
- Analyzing to to formulate problem
- Understanding the probem
- Training the data through the algorithm
- Concluding with Results

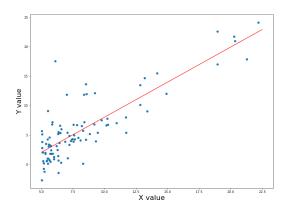
```
In [1]: # Importing the necessary libraries
    import numpy as np
    import pandas as pd
    import sklearn as sk
    from sklearn import preprocessing
    from sklearn.model_selection import train_test_split, cross_val_score, cross_val
    l_predict
    from sklearn import linear_model
    from sklearn.metrics import mean_squared_error, r2_score, accuracy_score
    import matplotlib.pyplot as plt

%matplotlib inline
```

```
In [2]: regr = linear model.LinearRegression()
        rand regression data = pd.read csv('Dataset/random regress.csv', header=None)
        X_rr_train = rand_regression_data[0].values.reshape(-1,1)
        y_rr_train = rand_regression_data[1].values.reshape(-1,1)
        house_cols = ['per square area', 'Number Rooms', "Price"]
        house_data = pd.read_csv("Dataset/Housing_data.csv", header=None, names=house_c
        ols)
        fig, ax = plt.subplots(1, 2, figsize=(30,10))
        house area = house data['per square area'].values
        house price = house data['Price'] * (1/10000)
        house_price = house_price.values
        for subplots in range(len(ax)):
            if subplots == 0:
                regr.fit(house area.reshape(-1,1),house price.reshape(-1,1))
                x house fit = np.linspace(1000, 4500, 25)
                ax[subplots].scatter(house_area,house_price)
                ax[subplots].set ylim(10,80)
                ax[subplots].plot(x_house_fit, regr.predict(x_house_fit.reshape(-1,1)),
        color='r', linewidth=3)
                ax[subplots].set xlabel('Per area square (in feet)',fontsize=22)
                ax[subplots].set ylabel('Price ($10k)', fontsize=22)
            elif subplots == 1:
                regr.fit(X_rr_train,y_rr_train)
                xfit = np.linspace(5,22.5, 25)
                xfit = xfit.reshape(-1,1)
                ax[subplots].scatter(X_rr_train,y_rr_train)
                ax[subplots].plot(xfit,regr.predict(xfit), color='red')
                ax[subplots].set_xlabel('X value',fontsize=22)
                ax[subplots].set_ylabel('Y value', fontsize=22)
        fig.savefig('regression cover.png')
```

/Users/Mac-NB/Envs/AI/lib/python3.6/site-packages/scipy/linalg/basic.py:1226: RuntimeWarning: internal gelsd driver lwork query error, required iwork dimens ion not returned. This is likely the result of LAPACK bug 0038, fixed in LAPACK 3.2.2 (released July 21, 2010). Falling back to 'gelss' driver.





Obtaining the data

The data is stored in local folder called 'Dataset' and is in the form of Comma Seprated Value File '.csv'.

Using Pandas library to load the csv file into Pandas Dataframe so as to work with data easily using *read_csv()* function and is used to load both the training as well as test dataset.

Since the data has no headers of its own I am using my own defined headers in place.

The Species are: {'Iris-setosa', 'Iris-virginica', 'Iris-versicolor'}

Out[3]:

	Sepal Length(cm)	Sepal Width(cm)	Petal Length(cm)	Petal Width(cm)	Туре
0	5.1	3.5	1.4	0.2	Iris-setosa
1	4.9	3.0	1.4	0.2	Iris-setosa
2	4.7	3.2	1.3	0.2	Iris-setosa
3	4.6	3.1	1.5	0.2	Iris-setosa
4	5.0	3.6	1.4	0.2	Iris-setosa

Pre-Processing

Usually in this step we pre process the data that is converting Categorical Values to Numerical where needed, filling empty with default or idicating values, deleting outliers etc.

But for a simple dataset such as this we don't need to do heavy processing as the values are complete and the only categorical value out here is the 'Species Type' which we convert into Numerical values.

Out[4]:

	Sepal Length(cm)	Sepal Width(cm)	Petal Length(cm)	Petal Width(cm)	Туре
0	5.1	3.5	1.4	0.2	0
1	4.9	3.0	1.4	0.2	0
2	4.7	3.2	1.3	0.2	0
3	4.6	3.1	1.5	0.2	0
4	5.0	3.6	1.4	0.2	0

```
In [5]: # Number of Y or Label Class for this Data
y_func_num = 1

# Getting Number of Columns of data excluding the Class labels
fig_rows_cols = iris_data.shape[1] - y_func_num

# To be used for plotting in the graph
colors = ['red', 'green', 'blue']

# Collecting the values of Species type after it's transformed into Numerical v
alue
species_set = set(iris_data['Type'])
```

Visualization

This step is an important part of Machine Learning or Data Science, since this is where you try and understand the data by visualizing it.

After visualizing, you tend to understand which model works best for what kind of data as we'll see below why and where we apply Linear Regerssion.

Before we let the Al handle to work out its patterns in the data, just by looking at it we can figure out the patterns ourself so as to tweak the Al to perform better.

You can use various steps to visualize data example in the form of Graphs, PiChart, Image Files, Text, Video, Audio etc.

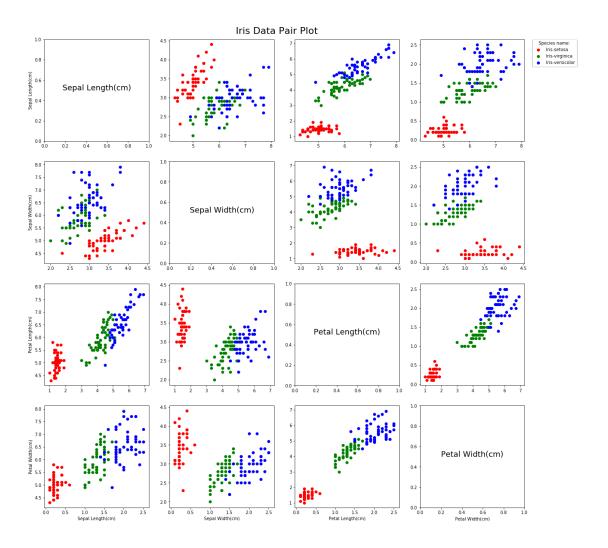
There are many libraries that help you visualize data for example MatplotLib, Seaborn, Plotly, D3.js etc

All of them are great and you should explore them if you can, the library that I am using here is MatplotLib.

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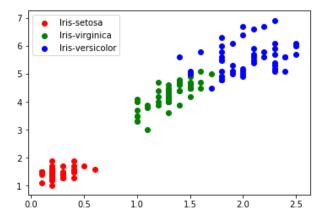
```
In [6]: # initializing a new figure to Plot pairs comaparing each Column against other
        in Iris Data
        fig, ax = plt.subplots(fig_rows_cols, fig_rows_cols, figsize=(20,20))
        # Go through each Axes (i,j) subplot and Plot the data accordingly
        for i in range(fig_rows_cols):
            for j in range(fig_rows_cols):
                if i == j:
                    # When the column or attribute encounters itself
                    ax[i,j].text(0.5,0.5, col_names[i], fontsize = 18, ha='center')
                else:
                     for s in species_set:
                         # For each Species plot the data with different color so as to
        distinguish
                        ax[i,j].scatter(iris_data.where(iris_data['Type'] == s).iloc[:,
        i],
                                         iris_data.where(iris_data['Type'] == s).iloc[:,
        j],
                                         color=colors[s],
                                         label=s)
                \# Plot the legend for only one graph and set the location to make it pr
        ominent for all subplots
                if i == 0 and j == 3:
                    ax[i,j].legend(species_type,bbox_to_anchor=(1.5, 1), loc=1, bordera
        xespad=0., title="Species name:")
                # Add the X and Y labels only for the outer graphs
                if i == (fig_rows_cols - 1):
                    if j == 0:
                         ax[i,j].set_ylabel(col_names[i])
                    ax[i,j].set xlabel(col names[j])
                elif j == 0:
                    ax[i,j].set_ylabel(col_names[i])
        # Add common title for all subplots
        st = fig.suptitle('Iris Data Pair Plot', fontsize=22)
        st.set y(0.90)
        # save the graph in PNG format on local machine
        fig.savefig('Iris Pair plot.png')
```

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From this pair plot we see that Petal Width and Petal Length data plotted together is in the form of some straight line, so if we fit a straight line through this data we can get a good estimate on which class the data belongs to for future estimates.

Though this will not always be the case, plotting the attributes in pair may not be efficient as there may be 1000 of attributes for some other data, in that case we use correlation methods or Dimensionality Reduction methods to reduce the attributes and find relations among them.



Setting up the Data for Training the Algorithm

So you are done with pre processing and visualizing the data and know which model to apply on the data. As we are discussing about Linear Regression, its obvious that we are applying linear regression but from our visualization we saw that applying Linear Regression on Petal Length and Petal Width data will give us much better results over other data. Note that this may not be the case in other datas, where we may have to use more than two attributes and it would not be possible to showcase all the data on 2D plots even if Linear Regression works.

The step in this process is to prepare the data for the model. Since we take only the Petal Width and Petal Length column for Training Data(X) the shape of data is 150 Rows X 2 Columns and Train Data(Y) is 150 X 1 The Testing Data(X) is 23 X 2 and Testing Data(Y) is 23 X 1

```
In [8]: X = iris_data[['Petal Width(cm)', 'Petal Length(cm)']]
    X.shape

Out[8]: (150, 2)

In [9]: Y = iris_data['Type']
    Y.shape

Out[9]: (150,)

In [10]: X_test = test_iris_data[['Petal Width(cm)', 'Petal Length(cm)']]
    X_test.shape

Out[10]: (23, 2)

In [11]: Y_test = test_iris_data['Type']
    Y_test.shape

Out[11]: (23,)
```

Training the data

We fit the Data into the model and algorithm learns from the patterns and adjusts the parameters, we then use those parameters to predict future data.

Here we use the predefined Linear Regression from Scikit-learn Library

Conclusion

The final part of the process is presenting the conclusion.

Here we can see that when we use our Test data to predict the species type using regression we get 100% accuracy rate that is our model predicted the test data completely correct.

The variance score indicated how well the prediction was made with 1 being the best and 0 being the worst.

The Mean Squared Error rate gives us estimation how much error exist with in the model. (In our case since the model predicted everything correctly the error rate is zero)

```
In [15]: # Testing accuracy %
         def get_accuracy(y_actual, y_predicted):
             size of = len(y actual)
             ar = y_actual - y_predicted
             cnt_nzeros = np.count_nonzero(ar)
             num_zeros = size_of - cnt_nzeros
             return (num_zeros / size_of)
In [16]: def get_metrics_data(y_actual, y_predicted):
             # The mean squared error
             print("Mean squared error: %.2f" % mean squared error(y actual, y predicted
         ))
             # Explained variance score: 1 is perfect prediction
             print('Variance score: %.2f' % r2 score(y actual, y predicted))
             # Accuracy Score
             print('Accuracy percentage: {:.2f} %'.format(accuracy score(y actual, y pre
         dicted) *100))
In [17]: get metrics data(Y test, iris predicted)
         Mean squared error: 0.00
         Variance score: 1.00
         Accuracy percentage: 100.00 %
```

Now let's create our own Linear Regression Algorithm

We create the algorithm using Gradient Descent by minimizing the Mean Squared error Cost Function. The two functions written below:

• The First one calculates the Cost Function given the data and weights

[0.18391796]]

· Second Function calculates the gradient descent and updates all the weights simultaneously

```
In [18]: def computeCostMulti(X,y,weights):
             # Number of training examples
             m = len(y)
             # Calculating the Hypothesis
             h = np.dot(X,weights)
             # Difference between the predicted - actual
             diff = h - y
             # Cost function is the summation of squure of difference divided by twice o
         f length
             J_{cost} = sum(np.power(diff,2)) / (2 * m)
             return J cost
In [19]: def gradient_descent_multi(X, y, weights, alpha = 0.01, num_iter=10):
             m = len(y)
             cost_history = np.zeros((num_iter,1))
             w_len = len(weights)
             y = y.values.reshape(-1,1)
             for niter in range(num_iter):
                 cost history[niter] = computeCostMulti(X,y,weights)
                 h_weight = np.inner(X,np.transpose(weights)) - y
                 h weight = h weight.reshape(-1,1)
                 for i in range(w_len):
                     x val = X.iloc[:,i].values.reshape(-1,1)
                     s = np.sum(np.multiply(h_weight, x_val))
                     offseter = alpha * s * (1/m)
                     weights[i] = weights[i] - offseter
             return (cost_history, weights)
In [20]: | X = iris_data[['Petal Width(cm)', 'Petal Length(cm)']]
         wts = np.zeros((3,1))
         ones = pd.DataFrame(np.ones((150,1)))
         X = pd.concat([ones, X], axis=1)
In [21]: c hist, wts = gradient descent multi(X, Y, wts,alpha =0.05, num iter=2000)
         print("Weights", wts)
         Weights [[-0.43113587]
          [ 0.61709472]
```

```
In [22]: plt.plot(np.arange(1,2001),c_hist)
Out[22]: [<matplotlib.lines.Line2D at 0x10fbf9358>]
           0.8
          0.7
          0.6
           0.5
           0.4
           0.3
           0.2
           0.1
                   250
                                 1000
                                      1250
                                          1500
                                               1750
In [23]: def predict(Xval,weights):
              return np.dot(Xval,weights)
In [24]: | X_test = test_iris_data[['Petal Width(cm)', 'Petal Length(cm)']]
          X_test = pd.concat([pd.DataFrame(np.ones((23,1))), X_test], axis=1)
          grad pred = np.around(predict(X test,wts))
          get_metrics_data(grad_pred,Y_test)
         Mean squared error: 0.00
         Variance score: 1.00
         Accuracy percentage: 100.00 %
```

Conclusion

We notice that the accuracy percentage is the same and since our cost function graph reduces with number of iteration. We can safely say that our algorithm works perfectly.

Another thing to note here is that bulding your own gradient descent or Linear Regression algorithm is a good way to learn but in real world scenario we should be using the tools that are already developed for this purpose as they are written by number of developers therfore they are much more optimized and secure than our algorithm, hence I will be using the tools from here onwards unless only to explain the workings of the algorithm.

```
In [ ]:
```

Lets check out another data

This data was obtained from UCI Machine Learning repository here (https://archive.ics.uci.edu/ml/datasets/Wine+Quality) and contains 11 set of features which describe each wines quality

```
In [25]: wine_data = pd.read_csv('Dataset/winequality-white.csv')

X_wine = wine_data.iloc[:,:-1]
y_wine = wine_data.iloc[:,-1]
```

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```
In [26]: wine_data.head()
```

Out[26]:

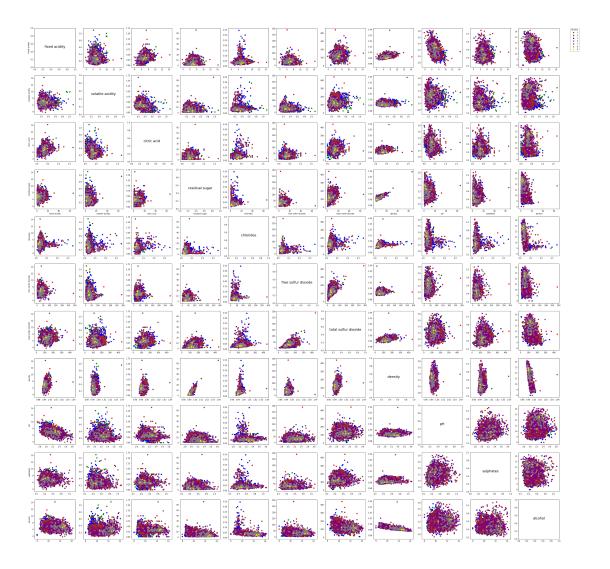
	fixed acidity	volatile acidity	citric acid	residual sugar	chlorides	free sulfur dioxide	total sulfur dioxide		pН	sulphates	alcohol	qι
0	7.0	0.27	0.36	20.7	0.045	45.0	170.0	1.0010	3.00	0.45	8.8	6
1	6.3	0.30	0.34	1.6	0.049	14.0	132.0	0.9940	3.30	0.49	9.5	6
2	8.1	0.28	0.40	6.9	0.050	30.0	97.0	0.9951	3.26	0.44	10.1	6
3	7.2	0.23	0.32	8.5	0.058	47.0	186.0	0.9956	3.19	0.40	9.9	6
4	7.2	0.23	0.32	8.5	0.058	47.0	186.0	0.9956	3.19	0.40	9.9	6

```
In [27]: wine_cols = wine_data.columns.values
len_attr = len(wine_cols)
```

In the previous Iris Data set I curated my own Training and Testing set since the samples were small, but for a larger amount of data it is better to use different functions that does this for you. One function that I have used is scikit-learns train_test_split.

```
In [28]: X_ww_train, X_ww_test, y_ww_train, y_ww_test = train_test_split(X_wine,y_wine,
                                                                          test size=0.20,
         random_state=42)
In [29]: | print("Shape of X Train:", X_ww_train.shape)
         print("Shape of X Test:", X ww test.shape)
         print("Shape of Y Train:", y_ww_train.shape)
         print("Shape of Y Test:", y ww test.shape)
         Shape of X Train: (3918, 11)
         Shape of X Test: (980, 11)
         Shape of Y Train: (3918,)
         Shape of Y Test: (980,)
In [30]: # Column name
         col names = X wine.columns.values
         # Number of Y or Label Class for this Data
         y_func_num = 1
         # Getting Number of Columns of data excluding the Class labels
         plots rows_cols = wine_data.shape[1] - y_func_num
         # To be used for plotting in the graph
         colors = {3:'red', 4:'green', 5:'blue',6:'brown',7:'purple',8:'gray',9:'gold'}
         # Collecting the values of Species type after it's transformed into Numerical v
         quality_set = set(wine_data['quality'])
```

```
In [31]: # initializing a new figure to Plot pairs comaparing each Column against other
         in Iris Data
         fig, ax = plt.subplots(plots_rows_cols, plots_rows_cols, figsize=(50,50))
         # Go through each Axes (i,j) subplot and Plot the data accordingly
         for i in range(plots_rows_cols):
             for j in range(plots_rows_cols):
                 if i == j:
                     # When the column or attribute encounters itself
                     ax[i,j].text(0.5,0.5, col_names[i], fontsize = 18, ha='center')
                 else:
                     for s in quality_set:
                          # For each Species plot the data with different color so as to
         distinguish
                         ax[i,j].scatter(wine_data.where(wine_data['quality'] == s).iloc
         [:,i],
                                          wine_data.where(wine_data['quality'] == s).iloc
         [:,j],
                                          color=colors[s],
                                          label=s)
                 # Plot the legend for only one graph and set the location to make it pr
         ominent for all subplots
                 if i == 0 and j == (plots_rows_cols-1):
                     ax[i,j].legend(quality_set,bbox_to_anchor=(1.5, 1), loc=1, borderax
         espad=0., title="Quality:")
                 \# Add the X and Y labels only for the outer graphs
                 if i == (fig_rows_cols - 1):
                     if j == 0:
                          ax[i,j].set_ylabel(col_names[i])
                     ax[i,j].set xlabel(col names[j])
                 elif j == 0:
                     ax[i,j].set_ylabel(col_names[i])
```



From the above picture we can see that visualizing pair plot for so many features becomes cluttered so we understand that this is not a good way to visualize such a larger feature dataset.

There are other various forms of visualization as we see below, from plotting histogram to describing the mean, std etc. of the data

289.000000

440.0000C

```
In [33]: wine_data.describe()
Out[33]:
```

volatile residual free sulfur total sul fixed acidity citric acid chlorides acidity dioxide dioxi sugar 4898.000000 4898.000000 4898.000000 4898.000000 4898.000000 4898.000000 4898.000C count 6.854788 0.278241 0.334192 6.391415 0.045772 35.308085 138.36065 mean 0.843868 0.100795 0.121020 5.072058 0.021848 17.007137 42.498065 std 0.080000 min 3.800000 0.000000 0.600000 0.009000 2.000000 9.000000 6.300000 0.210000 0.270000 1.700000 0.036000 23.000000 108.00000 25% 50% 6.800000 0.260000 0.320000 5.200000 0.043000 34.000000 134.00000 7.300000 0.320000 9.900000 0.050000 46.000000 167.00000 75% 0.390000

65.800000

0.346000

Now we apply the data to Linear Regression

14.200000

max

1.100000

1.660000

```
In [34]: wine_regr = linear_model.LinearRegression(normalize=True)
In [35]: wine_regr.fit(X_ww_train,y_ww_train)
Out[35]: LinearRegression(copy_X=True, fit_intercept=True, n_jobs=1, normalize=True)
In [36]: y_wine_pred = wine_regr.predict(X_ww_test)
In [37]: y_w_pred = np.around(y_wine_pred)
In [38]: # The mean squared error
    print("Mean squared error: %.2f" % mean_squared_error(y_ww_test, y_w_pred))
    # Explained variance score: 1 is perfect prediction
    print('Variance score: %.2f' % r2_score(y_ww_test, y_w_pred))
# Accuracy Score
    print('Accuracy percentage: {:.2f} %'.format(accuracy_score(y_ww_test, y_w_pred))*100))

Mean squared error: 0.66
    Variance score: 0.14
    Accuracy percentage: 51.33 %
```

Uh-oh

well the accuracy is pretty low, why did that happen? Don't be disheartened if the accuracy is pretty low, there are lot of reasons as to why this is happening. Some of the reasons could be the data is inaccurate, there are many outliers present, Normalizing the data could improve the accuracy, etc. I leave all of this for you to try. There is one method that I'll show you which is called Cross Validation. What this does is it takes in a number say 10 (cv) and splits the data into 10 fold where 9 folds of the data is used for training and 1 is used for Testing and it repeats this process for each folds. Let's see what happens

```
In [39]: score = cross_val_score(wine_regr, X_ww_train, y_ww_train, cv=10)
score.mean()
Out[39]: 0.27684452524298503
```

```
In [40]: predicted_test = cross_val_predict(wine_regr, X_ww_test, y_ww_test, cv=5)
    predicted_test = np.around(predicted_test)
    accuracy_score(y_ww_test,predicted_test)*100

Out[40]: 51.938775510204081
```

Okay this did improve our accuracy !! Not by much but it still did and even smaller improvements can make our model much better and they mean a huge deal in reality.