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import pandas as pd
data = pd.read_csv("Housing_Modified_prepared.csv")
# select Y dependent variable and X Independent variable
Y = data["price"]
independent_variables = data.columns
independent_variables = independent_variables.delete(0)
X = data[independent_variables]

# Train the ordinary least square regression
import sklearn.linear_model as lm
import statsmodels.api as sm

lr = lm.LinearRegression()
lr.fit(X,Y)

LinearRegression(copy_X=True, fit_intercept=True, n_jobs=None, normalize=False)

# Train the model using ordinary least square
import statsmodels.api as sm
ols = sm.OLS(Y,X)
ols.fit()

↳ <statsmodels.regression.linear_model.RegressionResultsWrapper at 0x7f8d195690f0>

# predict using the linear regression model
Ypred = lr.predict(X)
Ypred

array([ 66037.97567237,  41391.15145679,  39889.63013056,  63689.08733076,
        49760.42646619,  66387.12316802,  77632.14629398,  56904.45482064,
        56023.86666406, 103938.00821564,  99726.64585232,  31157.06959629,
        41623.60380274,  32563.51670553,  39972.63026876,  51133.80494099,
        44854.73866879,  62424.61337517,  37608.6813576 ,  63197.78116303,
        79405.33724015,  73208.66262212,  62412.99103875,  41157.09546077,
        44795.60230807,  44401.7941982 ,  40681.89086277,  62880.87825234,
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        41391.15145679,  43164.30294183,  56317.37217768,  64286.85135531,
        46957.01869128,  79676.05693673,  92035.03513952,  51476.9590496 ,
        54328.17891601,  69709.45412264,  58126.56700477, 106846.95011357,
        40855.49122811,  42019.50981801,  31298.92171509,  39865.18604074,
        54885.72177194,  47475.00370338,  72389.85989468,  44174.39533413,
        86286.28655318,  72450.57356293,  74962.59040738,  40043.55632816,
        30861.29127989,  91817.81745181,  51198.62182196,  44106.01588179,
        48373.65352469,  44050.87868435,  63506.6647019 ,  52688.0690694 ,
        66895.22792026,  67732.44549387,  71553.53166708,  70813.86234556,
        42016.80851606,  66025.78029604,  50217.70824761,  52218.12864881,
        32481.55847856,  44371.98860455,  52430.90682701,  33627.40759655,
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        63264.10375157,  40764.29513955,  48538.8945944 ,  55574.56838533,
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        42089.67749104,  48127.68511957,  60492.20840637,  75695.07386445,
        94826.6780363 , 114310.46230412,  84427.07072599,  51320.79977303,
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59718.68855814, 75502.42159635, 67313.56566322, 52442.95808428,
80341.17477609, 71364.11107141, 80935.90495334, 96808.76393155,
49248.15518842. 32764.98001162. 44401.7941982 . 50417.45285897.

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# calculate r2 score for Linear Regression Model using
# sum of squared Total(SST) and Sum of Squared Residual (SSR)

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# calculate sum of Squared Total (Sum of (y - ymean)^2)
Ymean = Y.mean()
print("Mean of Actual dependent variable", Ymean)

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# Calculate square of y - ymean using numpy library
import numpy as np
squared_total = np.square(Y - Ymean)
print("Squared Total is\n ", squared_total)
sst = squared_total.sum()
print("Sum of squared total", sst)

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Mean of Actual dependent variable 68121.59706959708
Squared Total is
0      6.823378e+08
1      8.774390e+08
2      3.467639e+08
3      5.808874e+07
4      5.071714e+07
...

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541    5.465497e+08
542    6.696917e+08
543    1.216503e+09
544    1.360017e+09
545    1.360017e+09
Name: price, Length: 546, dtype: float64
Sum of squared total 388602785841.3553

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# calculate the sum of squared residual (SSR)
squared_residual = np.square(Ypred - Ymean)
ssr = squared_residual.sum()
print("Sum of squared total", ssr)

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Sum of squared total 261577714196.88992

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# calculate the value of R2 score(Rsquared)
r2score = ssr/sst
print("R2 score is ", r2score)

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R2 score is  0.6731236206414574

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# calculate Root Mean Squared Errors(RMSE)
error = Y-Ypred
print("Errors\n",error)

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#take a square of errors
squared_errors = np.square(error)
print("Squared errors \n",squared_errors)

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Errors
0      -24037.975672
1      -2891.151457
2       9610.369869
3      -3189.087331
4      11239.573534
...
541     -5710.767132
542     -2955.046870
543     -2711.159701
544     12402.731722
545     31249.574017
Name: price, Length: 546, dtype: float64
Squared errors
0       5.778243e+08
1       8.358757e+06
2       9.235921e+07
3       1.017028e+07
4       1.263280e+08
...
541      3.261286e+07
542      8.732302e+06
543      7.350387e+06
544      1.538278e+08

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545      9.765359e+08
Name: price, Length: 546, dtype: float64

# calculate mean squared errors
sse = squared_errors.sum()
mse = sse/len(Y)
print("Mean squared errors\n", mse)
print("Number of elements", len(Y))
rmse = np.sqrt(mse)
print("root mean squared errors", rmse)

Mean squared errors
232646651.36349452
Number of elements 546
root mean squared errors 15252.758811555846

# calculate Mean Absolute Errors
# Calculate absolute errors
absolute_errors = abs(Y-Ypred)
sae = absolute_errors.sum()
mae = sae/len(Y)
print("Mean Absolute Error", mae)

Mean Absolute Error 11239.02923948371

# calculate R2Score, RMSE and MAE using sklearn
from sklearn.metrics import r2_score, mean_squared_error, mean_absolute_error
r2score = r2_score(Y,Ypred)
print("R2 score ",r2score)

R2 score  0.6731236206414506
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