Linear Models

- In supervised learning, the training data fed to the algorithm includes the desired solutions, called labels.
- In **regression**, the labels are continuous quantities.
- Linear models predict by computing a weighted sum of input features plus a bias term.

```
import numpy as np
%matplotlib inline
import matplotlib
import matplotlib.pyplot as plt
import pandas as pd
import seaborn as sns
np.random.seed(42)
5-2
```

→ Simple Linear Regression

Simple linear regression equation:

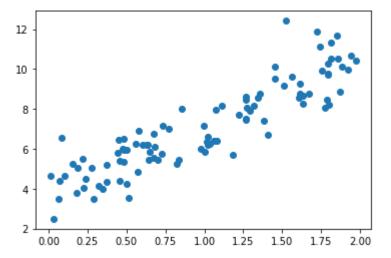
```
y = ax + b
a: slope
b: intercept
```

Generate linear-looking data with the equation:

```
y = 3X + 4 + noise \operatorname{np.random.rand}(100, 1) \operatorname{array}([[0.37454012], [0.95071431], [0.73199394], [0.59865848], [0.15601864], [0.15599452], [0.05808361],
```

```
[0.86617615],
            [0.60111501],
            [0.70807258],
            [0.02058449],
            [0.96990985],
            [0.83244264],
            [0.21233911],
            [0.18182497],
            [0.18340451],
            [0.30424224],
            [0.52475643],
            [0.43194502],
            [0.29122914],
            [0.61185289],
            [0.13949386],
            [0.29214465],
            [0.36636184],
            [0.45606998],
            [0.78517596],
            [0.19967378],
            [0.51423444],
            [0.59241457],
            [0.04645041],
            [0.60754485],
            [0.17052412],
            [0.06505159],
            [0.94888554],
            [0.96563203],
            [0.80839735],
            [0.30461377],
            [0.09767211],
            [0.68423303],
            [0.44015249],
            [0.12203823],
            [0.49517691],
            [0.03438852],
            [0.9093204],
            [0.25877998],
            [0.66252228],
            [0.31171108],
            [0.52006802],
            [0.54671028],
            [0.18485446],
            [0.96958463],
            [0.77513282],
            [0.93949894],
            [0.89482735],
            [0.59789998],
            [0.92187424],
            [0.0884925],
X = 2*np.random.rand(100, 1)
y = 4 + 3 * X + np.random.randn(100, 1)
plt.scatter(X, y);
```

https://colab.research.google.com/drive/1CnTOm8c42UN7 QMxR1Tn9RMwPK1J3CTv#scrollTo=NJI5I9f97JXp&printMode=true



import pandas as pd
pd.DataFrame(y)

	0
0	3.508550
1	8.050716
2	6.179208
3	6.337073
4	11.311173
•••	
95	5.441928
96	10.121188
97	9.787643
98	8.061635
99	9.597115

100 rows × 1 columns

from sklearn.linear_model import LinearRegression

linear_reg = LinearRegression(fit_intercept=True)
linear_reg.fit(X, y)

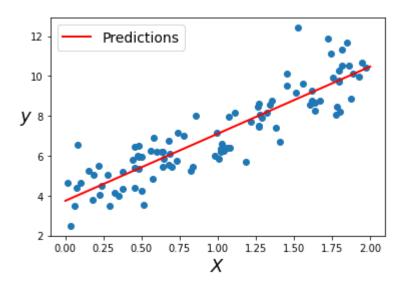
LinearRegression()

Plot the model's predictions:

```
#X_fit[]
```

```
# construct best fit line
X_fit = np.linspace(0, 2, 100)
y_fit = linear_reg.predict(X_fit[:, np.newaxis])

plt.scatter(X, y)
plt.plot(X_fit, y_fit, "r-", linewidth=2, label="Predictions")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper left", fontsize=14);
```



Predictions are a good fit.

Generate new data to make predictions with the model:

```
linear_reg.coef_, linear_reg.intercept_
(array([[3.36555744]]), array([3.74406122]))
```

The model estimates:

▼ Polynomial Regression

If data is more complex than a straight line, you can use a linear model ti fit non-linear data adding powers of each feature as new features and then train a linear model on the extended set of features.

to

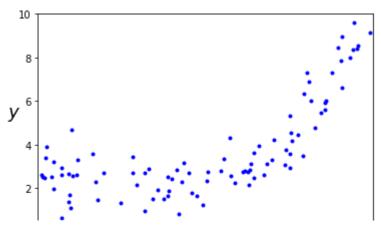
$$y = a_0 + a_1 x_1 + a_2 x_2 + a_3 x_3 + \dots$$

 $y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$

This is still a linear model, the linearity refers to the fact that the coefficients never multiply or divide each other.

To generate polynomial data we use the function:

```
y = 0.50X^2 + X + 2 + noise
# generate non-linear data e.g. quadratic equation m = 100
X = 6 * np.random.rand(m, 1) - 3
y = 0.5 * X**2 + X + 2 + np.random.randn(m, 1)
plt.plot(X, y, "b.")
plt.xlabel("x_1", fontsize=18)
plt.ylabel("x_1", rotation=0, fontsize=18)
plt.axis([-3, 3, 0, 10]);
```



import pandas as pd
pd.DataFrame(y)

0

- **0** 8.529240
- **1** 3.768929
- **2** 3.354423
- **3** 2.747935
- **4** 0.808458

•••

- **95** 5.346771
- **96** 6.338229
- **97** 3.488785
- **98** 1.372002
- 99 -0.072150

100 rows × 1 columns

Now we can use PolynomialFeatues to transform training data adding the square of each feature as new features.

from sklearn.preprocessing import PolynomialFeatures

poly_features = PolynomialFeatures(degree=2, include_bias=False)
X_poly = poly_features.fit_transform(X)

X_poly

array([[2.72919168e+00, 7.44848725e+00],



```
2.03741795e+001,
[ 1.42738150e+00,
[ 3.26124315e-01,
                    1.06357069e-011,
[ 6.70324477e-01,
                    4.49334905e-011,
[-4.82399625e-01,
                    2.32709399e-011,
[-1.51361406e+00,
                    2.29102753e+00],
[-8.64163928e-01,
                    7.46779295e-01],
[ 1.54707666e+00,
                    2.39344620e+001,
[-2.91363907e+00,
                    8.48929262e+001,
[-2.30356416e+00,
                    5.30640783e+001,
[-2.72398415e+00,
                    7.42008964e+00],
[-2.75562719e+00,
                    7.59348119e+001,
                    4.54868016e+001,
[ 2.13276350e+00,
[ 1.22194716e+00,
                    1.49315485e+001,
[-1.54957025e-01,
                    2.40116797e-021,
[-2.41299504e+00.
                    5.82254504e+001,
[-5.03047493e-02,
                    2.53056780e-031,
[-1.59169375e-01,
                    2.53348900e-021,
[-1.96078878e+00,
                    3.84469264e+001,
[-3.96890105e-01,
                    1.57521755e-01],
[-6.08971594e-01,
                    3.70846402e-011,
[ 6.95100588e-01,
                    4.83164828e-01],
[ 8.10561905e-01,
                    6.57010602e-01],
[-2.72817594e+00,
                    7.44294397e+001,
[-7.52324312e-01,
                    5.65991871e-01],
[ 7.55159494e-01,
                    5.70265862e-01],
 1.88175515e-02,
                    3.54100244e-04],
[ 2.13893905e+00,
                    4.57506025e+00],
[ 9.52161790e-01,
                    9.06612074e-011,
[-2.02239344e+00,
                    4.09007522e+001,
[-2.57658752e+00,
                    6.63880323e+00],
[ 8.54515669e-01,
                    7.30197029e-011,
[-2.84093214e+00,
                    8.07089541e+001,
[ 5.14653488e-01,
                    2.64868212e-01],
 2.64138145e+00,
                    6.97689596e+001,
[ 4.52845067e-01,
                    2.05068655e-01],
[-6.70980443e-01,
                    4.50214755e-01],
[ 8.59729311e-01,
                    7.39134488e-01],
[-2.50482657e-01,
                    6.27415615e-02],
[ 2.73700736e-01,
                    7.49120928e-021,
[ 2.64878885e+00,
                    7.01608239e+00],
[-6.83384173e-01,
                    4.67013928e-01],
[ 2.76714338e+00,
                    7.65708250e+001,
[ 2.43210385e+00,
                    5.91512915e+001,
[-1.82525319e+00,
                    3.33154921e+00],
[-2.58383219e+00,
                    6.67618881e+001,
[-2.39533199e+00,
                    5.73761535e+00],
[-2.89066905e+00,
                    8.35596753e+001,
[-2.43334224e+00,
                    5.92115443e+001,
[ 1.09804064e+00,
                    1.20569325e+00],
[-2.57286811e+00,
                    6.61965031e+001,
[-1.08614622e+00,
                    1.17971361e+001,
[ 2.06925187e+00,
                    4.28180328e+00],
[-2.86036839e+00,
                    8.18170730e+001,
[ 1.88681090e+00,
                    3.56005536e+00],
[-1.30887135e+00,
                    1.71314421e+00],
[-2.29101103e+00,
                    5.24873156e+001,
```

[1 100422002100 1 2022004421001

X poly now contains the original feature of X plus the square of the feature:

```
print(X[0])
print(X[0]*X[0])

      [2.72919168]
      [7.44848725]

X_poly[0]
      array([2.72919168, 7.44848725])
```

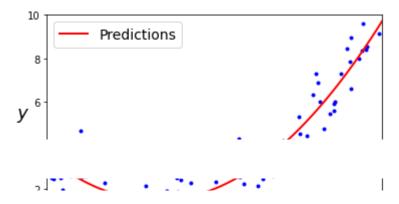
Fit the model to this extended training data:

The model estimates:

$$\hat{y} = 0.89X + 0.48X^2 + 2.09$$

Plot the data and the predictions:

```
X_new=np.linspace(-3, 3, 100).reshape(100, 1)
X_new_poly = poly_features.transform(X_new)
y_new = lin_reg.predict(X_new_poly)
plt.plot(X, y, "b.")
plt.plot(X_new, y_new, "r-", linewidth=2, label="Predictions")
plt.xlabel("$x_1$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper left", fontsize=14)
plt.axis([-3, 3, 0, 10]);
```

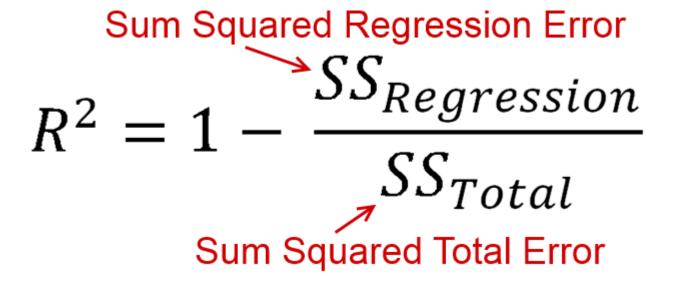


R square

R² es una medida estadística de qué tan cerca están los datos de la línea de regresión ajustada. También se conoce como el coeficiente de determinación o el coeficiente de determinación múltiple para la regresión múltiple. Para decirlo en un lenguaje más simple, R² es una medida de ajuste para los modelos de regresión lineal.

R² no indica si un modelo de regresión se ajusta adecuadamente a sus datos. Un buen modelo puede tener un valor R² bajo. Por otro lado, un modelo sesgado puede tener un valor alto de R².

SSres + SSreg = SStot, R² = Explained variation / Total Variation



$$R^2 \equiv 1 - rac{SS_{
m res}}{SS_{
m tot}}$$
. $\Longrightarrow 1 - rac{\sum (oldsymbol{\gamma_i} - \hat{oldsymbol{\gamma}_i})^2}{\sum (oldsymbol{\gamma_i} - \hat{oldsymbol{\gamma}_i})^2}$
 $R^2 = rac{SS_{
m reg}}{SS_{
m tot}}$

Ejercicio 1

Utiliza la base de datos de https://www.kaggle.com/vinicius150987/manufacturing-cost

Suponga que trabaja como consultor de una empresa de nueva creación que busca desarrollar un modelo para estimar el costo de los bienes vendidos a medida que varían el volumen de producción (número de unidades producidas). La startup recopiló datos y le pidió que desarrollara un modelo para predecir su costo frente a la cantidad de unidades vendidas.

import pandas as pd
df = pd.read_csv('https://raw.githubusercontent.com/marypazrf/bdd/main/EconomiesOfSca
df.sample(10)

	Number of Units	Manufacturing Cost
968	7.065653	27.804027
212	3.372115	41.127212
416	4.194513	43.832711
677	5.068888	41.225741
550	4.604122	37.569764
764	5.389522	31.191501
386	4.104190	42.988730
339	3.942214	46.291435
82	2.665856	48.578425
487	4.399514	37.567914

```
X = df[['Number of Units']]
y = df['Manufacturing Cost']
len(X)
1000
```

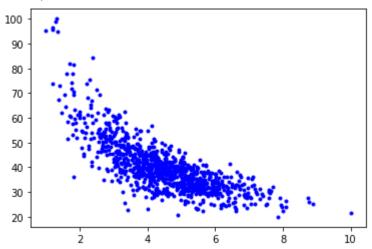
y.describe

```
997 25.973787
998 25.138311
999 21.547777
```

Name: Manufacturing Cost, Length: 1000, dtype: float64>

plt.plot(X,y,'b.')

[<matplotlib.lines.Line2D at 0x7f72cce23110>]



```
#lineal
linear_reg = LinearRegression(fit_intercept=True)
linear_reg.fit(X,y)
```

LinearRegression()

linear_reg.intercept_

67.03904193389238

$$y' = -6.03X + 67.03$$

y_pred = linear_reg.predict(X)

from sklearn import metrics
from sklearn.metrics import r2_score

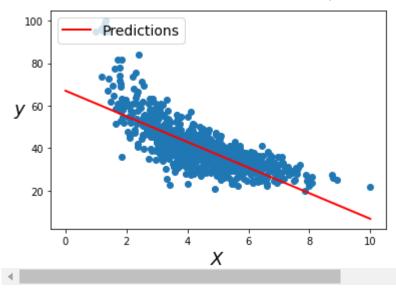
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y, y_pred)))
print('r2_score',r2_score(y, y_pred))

```
Error medio Absoluto (MAE): 4.921245677483368
Root Mean Squared Error: 6.871474273023592
r2 score 0.5789767558506287
```

```
X_fit = np.linspace(0, 10, 100)
y_fit = linear_reg.predict(X_fit[:, np.newaxis])

plt.scatter(X, y)
plt.plot(X_fit, y_fit, "r-", linewidth=2, label="Predictions")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper left", fontsize=14);
```

/usr/local/lib/python3.7/dist-packages/sklearn/base.py:451: UserWarning: X does "X does not have valid feature names, but"



poly_regression = LinearRegression(fit_intercept=True)

LinearRegression()

poly regression.fit(polyX, y)

```
poly_regression.coef_
```

```
array([-16.82425278, 1.17336718])
```

poly_regression.intercept_

89.73719677939121

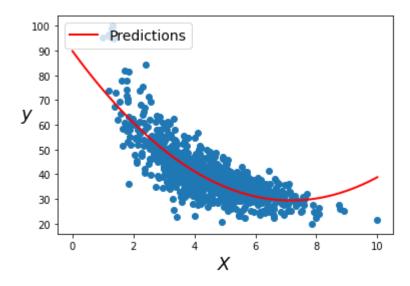
```
y' = -16.82X + 1.17x^2 + 89.73
```

y_pred = poly_regression.predict(polyX)

```
X_fit = np.linspace(0, 10, 100).reshape(100,1)
polyX_fit = poly_transform.fit_transform(X_fit)
y_fit = poly_regression.predict(polyX_fit)

plt.scatter(X, y)
plt.plot(X_fit, y_fit, "r-", linewidth=2, label="Predictions")
```

plt.plot(X_Tit, y_Tit, "r-", linewidth=2, la plt.xlabel("\$X\$", fontsize=18) plt.ylabel("\$y\$", rotation=0, fontsize=18) plt.legend(loc="upper left", fontsize=14);



from sklearn import metrics
from sklearn.metrics import r2_score

```
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y, y_pred)))
print('r2_score',r2_score(y, y_pred))
```

Error medio Absoluto (MAE): 4.538765565228896 Root Mean Squared Error: 6.129173450227568 r2_score 0.6650268116056028

df = pd.read_csv('https://raw.githubusercontent.com/marypazrf/bdd/main/EconomiesOfSca
df.head()

	Number of Units	Manufacturing Cost
0	1.000000	95.066056
1	1.185994	96.531750
2	1.191499	73.661311
3	1.204771	95.566843
4	1.298773	98.777013

```
X = df[['Number of Units']]
y = df['Manufacturing Cost']
```

```
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.pipeline import Pipeline
np.random.seed(42)
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_sta
```

Lineal Regression

```
X_train.shape

(800, 1)

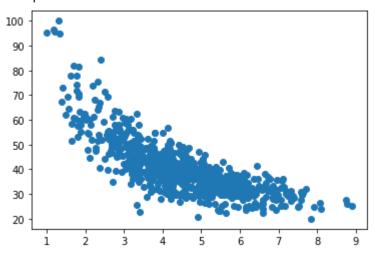
y_train.shape
```

(800,)

```
y_test.shape (200,)
```

```
plt.scatter(X_train, y_train)
```

<matplotlib.collections.PathCollection at 0x7f72ccd28a90>



from sklearn.linear_model import LinearRegression

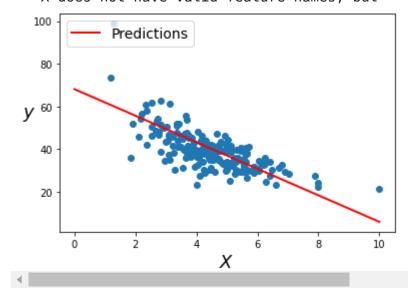
```
linear_reg = LinearRegression(fit_intercept=True)
linear_reg.fit(X_train, y_train)
```

LinearRegression()

```
X_fit = np.linspace(0, 10, 100)
y_fit = linear_reg.predict(X_fit[:, np.newaxis])

plt.scatter(X_test, y_test)
plt.plot(X_fit, y_fit, "r-", linewidth=2, label="Predictions")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper left", fontsize=14);
```

/usr/local/lib/python3.7/dist-packages/sklearn/base.py:451: UserWarning: X does "X does not have valid feature names, but"

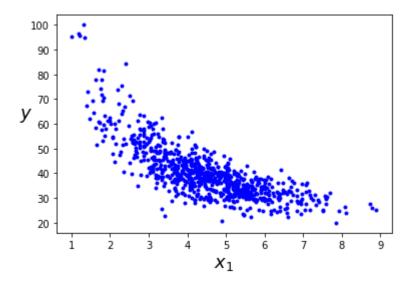


linear_reg.coef_

```
array([-6.22263745])
linear reg.intercept
    68.08187672497846
y pred = linear reg.predict(X train)
from sklearn import metrics
from sklearn.metrics import r2 score
linear Mae train=metrics.mean absolute error(y train,y pred)
linear_r2_train=r2_score(y_train,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean absolute error(y train, y pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_train, y_pred)
print('r2 score', r2 score(y train, y pred))
    Error medio Absoluto (MAE): 4.983664639039784
    Root Mean Squared Error: 6.930601695798021
    r2 score 0.594243664202029
y_pred = linear_reg.predict(X_test)
from sklearn import metrics
from sklearn.metrics import r2 score
linear_Mae=metrics.mean_absolute_error(y_test,y_pred)
linear_r2=r2_score(y_test,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_test, y_pred))
print('r2 score', r2 score(y test, y pred))
    Error medio Absoluto (MAE): 4.83324114398872
    Root Mean Squared Error: 6.6682038827508405
    r2_score 0.48439969577999376
Polynomical Regression
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_sta
y_train.shape
     (800,)
y_test.shape
```

```
(200,)
```

```
plt.plot(X_train, y_train, "b.")
plt.xlabel("$x_1$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.show()
```



from sklearn.preprocessing import PolynomialFeatures

```
poly_transform = PolynomialFeatures(degree=3, include_bias = False)
polyX = poly_transform.fit_transform(X_train)
polyX
```

```
array([[ 5.65669179, 31.99816198, 181.00374013],
        [ 5.53635996, 30.65128163, 169.69652839],
        [ 2.25713058, 5.09463847, 11.49926431],
        ...,
        [ 2.64655085, 7.00423138, 18.53705446],
        [ 5.18000789, 26.83248172, 138.99246696],
        [ 6.37652342, 40.66005096, 259.26976735]])
```

```
poly_regression = LinearRegression(fit_intercept=True)
poly_regression.fit(polyX, y_train)
```

LinearRegression()

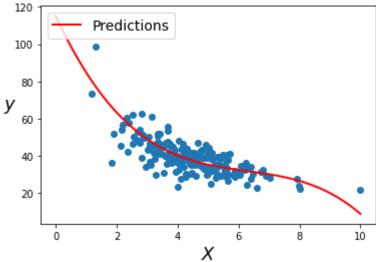
poly_regression.coef_

```
array([-35.3746951 , 5.28612952, -0.28112892])
```

poly regression.intercept

115.22180379591046

```
poly transform = PolynomialFeatures(degree=3, include bias = False)
polyX = poly transform.fit transform(X train)
y pred = poly regression.predict(polyX)
from sklearn import metrics
from sklearn.metrics import r2_score
Poly Mae train=metrics.mean absolute error(y train, y pred)
Poly_r2_train=r2_score(y_train,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_train, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_train, y_pred)
print('r2_score',r2_score(y_train, y_pred ))
    Error medio Absoluto (MAE): 4.462630935588183
    Root Mean Squared Error: 5.858467673318268
    r2 score 0.7100711021026239
X \text{ fit} = np.linspace(0, 10, 100).reshape(100,1)
polyX fit = poly transform.fit transform(X fit)
y_fit = poly_regression.predict(polyX_fit)
plt.scatter(X_test, y_test)
plt.plot(X_fit, y_fit, "r-", linewidth=2, label="Predictions")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper left", fontsize=14);
       120
                Predictions
       100
```



```
poly_transform = PolynomialFeatures(degree=3, include_bias = False)
polyX = poly_transform.fit_transform(X_test)
```

```
y pred = poly regression.predict(polyX)
```

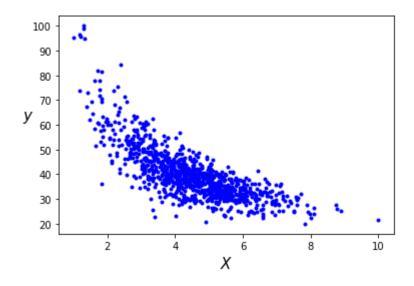
```
from sklearn import metrics
from sklearn.metrics import r2_score
Poly_Mae=metrics.mean_absolute_error(y_test,y_pred)
Poly_r2=r2_score(y_test,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_test, y_pred))
print('r2_score',r2_score(y_test, y_pred ))
```

Error medio Absoluto (MAE): 4.6058129615113925 Root Mean Squared Error: 6.209999522706177 r2_score 0.5528239263527293

Ridge

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_sta

```
plt.plot(X, y,"b.")
plt.xlabel("$X$", fontsize=15)
plt.ylabel("$y$", rotation=0, fontsize=15);
```

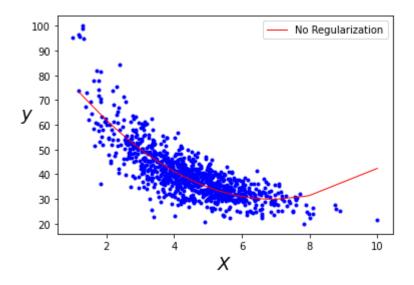


```
plt.plot(X_train, y_train,"b.")
plt.xlabel("$X$", fontsize=15)
plt.ylabel("$y$", rotation=0, fontsize=15);
```

```
100
        90
        80
        70
        50
plt.plot(X_test, y_test, "b.")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18);
       100
        90
        80
        70
     У
        50
        40
        30
        20
                              Х
X_train2=X_train.to_numpy().reshape(-1,1)
model = Pipeline([("poly_features", PolynomialFeatures(degree=2, include_bias=False))
                   ("scaler", StandardScaler()),
                   ("linear reg", LinearRegression())])
model.fit(X_train, y_train)
    Pipeline(steps=[('poly_features', PolynomialFeatures(include_bias=False)),
                     ('scaler', StandardScaler()),
                     ('linear_reg', LinearRegression())])
y_pred = model.predict(X_test)
order = np.argsort(X_test.values.ravel())
X_test2 = X_test.values.ravel()[order]
y_test2 = y_test.values[order]
```

y_pred2 = y_pred[order]

```
plt.plot(X, y, "b.")
plt.plot(X_test2, y_pred2, "r-", linewidth=1, label="No Regularization")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper right", fontsize=10);
```

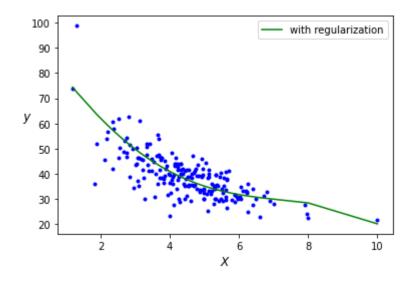


from sklearn.linear model import Ridge

```
model ridge = Pipeline([("poly features", PolynomialFeatures(degree=4, include bias=F
                  ("scaler", StandardScaler()),
                  ("ridge", Ridge(alpha=1, solver = 'cholesky', random state = 42, max
model_ridge.fit(X_train, y_train)
    Pipeline(steps=[('poly features',
                      PolynomialFeatures(degree=4, include bias=False)),
                     ('scaler', StandardScaler()),
                     ('ridge',
                      Ridge(alpha=1, max iter=1000, random state=42,
                            solver='cholesky'))])
y pred = model ridge.predict(X train)
Ridge Mae train=metrics.mean absolute error(y train,y pred)
Ridge_r2_train=r2_score(y_train,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_train, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_train, y_pred)
print('r2 score', r2 score(y train, y pred))
    Error medio Absoluto (MAE): 4.453130806314608
    Root Mean Squared Error: 5.948178018959322
    r2 score 0.7011237920037103
y pred = model ridge.predict(X test)
order = np.argsort(X test.values.ravel())
```

```
X_test2 = X_test.values.ravel()[order]
y_test2 = y_test.values[order]
y_pred2 = y_pred[order]

plt.plot(X_test, y_test, "b.")
plt.plot(X_test2, y_pred2, "g-",label="with regularization")
plt.xlabel("$X$", fontsize=12)
plt.ylabel("$y$", rotation=0, fontsize=12)
plt.legend(loc="upper right", fontsize=10);
```



```
X_test=X_test.to_numpy().reshape(-1,1)
y_pred = model.predict(X_test)
from sklearn import metrics
from sklearn.metrics import r2_score
Ridge_Mae=metrics.mean_absolute_error(y_test,y_pred)
Ridge_r2=r2_score(y_test,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_test, y_pred))
print('r2_score',r2_score(y_test, y_pred ))

Error medio Absoluto (MAE): 4.762293483795133
Root Mean Squared Error: 6.513768934466413
r2_score 0.508005642552175
/usr/local/lib/python3.7/dist-packages/sklearn/base.py:451: UserWarning: X does
"X does not have valid feature names, but"
```

lasso

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_sta

from sklearn.linear model import Lasso

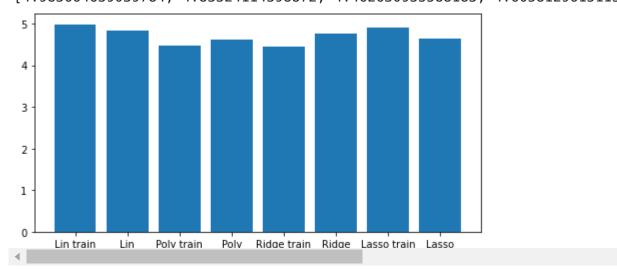
```
model_lasso = Pipeline([("poly_features", PolynomialFeatures(degree=15, include_bias=
                        ("scaler", StandardScaler()),
                        ("lasso", Lasso(alpha = .9, random state = 10, tol=0.1, max iter
model_lasso.fit(X_train, y_train)
    Pipeline(steps=[('poly features',
                      PolynomialFeatures(degree=15, include bias=False)),
                     ('scaler', StandardScaler()),
                     ('lasso', Lasso(alpha=0.9, random_state=10, tol=0.1))])
y pred = model lasso.predict(X train)
Lasso MAE train=metrics.mean absolute error(y train,y pred)
Lasso_r2_train=r2_score(y_train,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_train, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean squared error(y train, y pred)
print('r2_score',r2_score(y_train, y_pred ))
    Error medio Absoluto (MAE): 4.8969775859486955
    Root Mean Squared Error: 6.935898287947112
    r2_score 0.5936232427341488
y pred = model lasso.predict(X test)
order = np.argsort(X test.values.ravel())
X test2 = X test.values.ravel()[order]
y_test2 = y_test.values[order]
y_pred2 = y_pred[order]
plt.plot(X_test, y_test, "b.")
plt.plot(X_test2, y_pred2, "g-",label="Predictions Lasso Regularization")
plt.xlabel("$X$", fontsize=18)
plt.ylabel("$y$", rotation=0, fontsize=18)
plt.legend(loc="upper right", fontsize=10);
```

```
100
                              Predictions Lasso Regularization
        80
y pred = model lasso.predict(X test)
from sklearn import metrics
from sklearn.metrics import r2_score
Lasso MAE=metrics.mean_absolute_error(y_test,y_pred)
Lasso r2=r2 score(y test,y pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_test, y_pred))
print('r2_score',r2_score(y_test, y_pred ))
    Error medio Absoluto (MAE): 4.646351122634725
    Root Mean Squared Error: 6.486538755327113
    r2 score 0.51211051393966
MAE
def diagramas(metricas):
    sumt=list()
    diagrama=metricas
    sumt.append(diagrama)
    return sumt
Metricas = list()
Metricas.append('Lin train')
Metricas.append('Lin')
Metricas.append('Poly train')
Metricas.append('Poly')
Metricas.append('Ridge train')
Metricas.append('Ridge')
Metricas.append('Lasso train')
Metricas.append('Lasso')
MAE list = list()
MAE list.append(linear Mae train)
MAE list.append(linear Mae)
MAE list.append(Poly Mae train)
MAE list.append(Poly Mae)
MAE_list.append(Ridge_Mae_train)
MAE list.append(Ridge Mae)
MAE list.append(Lasso MAE train)
MAE list.append(Lasso MAE)
```

```
fig, ax = plt.subplots(figsize =(8, 4))
print("MAE")
print(MAE_list)
Metricas=list(Metricas)
plt.bar(Metricas, MAE_list)
```

plt.show()

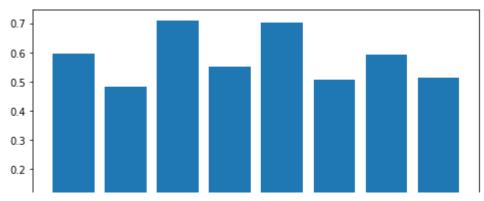
MAE [4.983664639039784, 4.83324114398872, 4.462630935588183, 4.6058129615113925, 4.4



```
R2_list = list()
R2_list.append(linear_r2_train)
R2_list.append(linear_r2)
R2_list.append(Poly_r2_train)
R2_list.append(Poly_r2)
R2_list.append(Ridge_r2_train)
R2_list.append(Ridge_r2)
R2_list.append(Lasso_r2_train)
R2_list.append(Lasso_r2_train)
R2_list.append(Lasso_r2)

fig, ax = plt.subplots(figsize =(8, 4))
print("r2")
print(R2_list)
R2=list(R2_list)
plt.bar(Metricas,R2_list)
```

r2 [0.594243664202029, 0.48439969577999376, 0.7100711021026239, 0.5528239263527293,



Conclusiones del ejercicio 1

La regression lineal no fue buena para los datos que se tienen. Mostro mejor comportamiento el modelo polinomial.

Para la empresa convendria usar el modelo MAE pero se requiere hacer mas pruebas.

▼ Ejercicio 2

Realiza la regresión polinomial de los siguientes datos:

```
from sklearn.linear_model import LinearRegression
from sklearn.preprocessing import PolynomialFeatures
from sklearn.linear_model import Lasso
from sklearn.linear model import Ridge
from sklearn import metrics
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.pipeline import Pipeline
from sklearn.metrics import r2 score
import numpy as np
%matplotlib inline
import matplotlib
import matplotlib.pyplot as plt
import pandas as pd
import seaborn as sns
np.random.seed(42)
df = pd.read csv('https://raw.githubusercontent.com/marypazrf/bdd/main/kc house data.
df.sample(10)
```

	id	date	price	bedrooms	bathrooms	sqft_living	sqf
735	2591820310	20141006T000000	365000.0	4	2.25	2070	
2830	7974200820	20140821T000000	865000.0	5	3.00	2900	
4106	7701450110	20140815T000000	1038000.0	4	2.50	3770	
16218	9522300010	20150331T000000	1490000.0	3	3.50	4560	
19964	9510861140	20140714T000000	711000.0	3	2.50	2550	
1227	1761300310	20140827T000000	211000.0	4	2.00	1710	
18849	7732410120	20140819T000000	790000.0	4	2.50	2690	
19369	7010701383	20141017T000000	680000.0	3	2.50	1800	
20164	291310170	20140804T000000	384500.0	3	2.50	1600	
7139	4232901990	20140516T000000	605000.0	2	1.00	910	

10 rows × 21 columns

df.info()

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 21613 entries, 0 to 21612
Data columns (total 21 columns):

#	Column	Non-Null Count	Dtype				
0	id	21613 non-null	int64				
1	date	21613 non-null	object				
2	price	21613 non-null	float64				
3	bedrooms	21613 non-null	int64				
4	bathrooms	21613 non-null	float64				
5	sqft_living	21613 non-null	int64				
6	sqft_lot	21613 non-null	int64				
7	floors	21613 non-null	float64				
8	waterfront	21613 non-null	int64				
9	view	21613 non-null	int64				
10	condition	21613 non-null	int64				
11	grade	21613 non-null	int64				
12	sqft_above	21613 non-null	int64				
13	sqft_basement	21613 non-null	int64				
14	yr_built	21613 non-null	int64				
15	<pre>yr_renovated</pre>	21613 non-null	int64				
16	zipcode	21613 non-null	int64				
17	lat	21613 non-null	float64				
18	long	21613 non-null	float64				
19	sqft_living15	21613 non-null	int64				
20	sqft_lot15	21613 non-null	int64				
dtyp	<pre>dtypes: float64(5), int64(15), object(1)</pre>						
memory usage: 3.5+ MB							

df.describe()

	id	price	bedrooms	bathrooms	sqft_living	sqft_lot
count	2.161300e+04	2.161300e+04	21613.000000	21613.000000	21613.000000	2.161300e+04
mean	4.580302e+09	5.400881e+05	3.370842	2.114757	2079.899736	1.510697e+04
std	2.876566e+09	3.671272e+05	0.930062	0.770163	918.440897	4.142051e+04
min	1.000102e+06	7.500000e+04	0.000000	0.000000	290.000000	5.200000e+02
25%	2.123049e+09	3.219500e+05	3.000000	1.750000	1427.000000	5.040000e+03
50%	3.904930e+09	4.500000e+05	3.000000	2.250000	1910.000000	7.618000e+03
75%	7.308900e+09	6.450000e+05	4.000000	2.500000	2550.000000	1.068800e+04
max	9.900000e+09	7.700000e+06	33.000000	8.000000	13540.000000	1.651359e+06

```
df.drop('id', axis = 1, inplace = True)
df.drop('date', axis = 1, inplace = True)
df.drop('zipcode', axis = 1, inplace = True)
df.drop('lat', axis = 1, inplace = True)
df.drop('long', axis = 1, inplace = True)

plt.figure(figsize=(12,8))
sns.heatmap(df.corr(), annot=True, cmap='Dark2_r', linewidths = 2)
plt.show()
```



```
linear reg = LinearRegression(fit intercept=True)
linear reg.fit(X train, y train)
    LinearRegression()
linear_reg.coef_,
    (array([[-3.82008048e+04,
                               4.14661380e+04, 1.07992584e+02,
              1.71356997e-02,
                                3.16916913e+04, 5.52691023e+05,
              4.12493228e+04, 2.12221443e+04, 1.19493216e+05,
              4.77750271e+01, 6.02175565e+01, -3.55090216e+03,
              1.32602215e+01,
                               2.90059284e+01, -5.48132603e-01]]),)
linear reg.intercept
    array([6151359.2627409])
y_pred = linear_reg.predict(X_train)
from sklearn import metrics
from sklearn.metrics import r2_score
linear Mae train=metrics.mean absolute error(y train,y pred)
linear_r2_train=r2_score(y_train,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_train, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean squared error(y train, y pred)
print('r2_score', r2_score(y_train, y_pred))
    Error medio Absoluto (MAE): 139269.32939115583
    Root Mean Squared Error: 214234.8822754647
    r2 score 0.6529196653133833
y pred = linear reg.predict(X test)
from sklearn import metrics
from sklearn.metrics import r2 score
linear_Mae=metrics.mean_absolute_error(y_test,y_pred)
linear_r2=r2_score(y_test,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean squared error(y test, y pred))
print('r2_score', r2_score(y_test, y_pred))
    Error medio Absoluto (MAE): 137480.1388273178
    Root Mean Squared Error: 232133.3676240749
    r2_score 0.6579723205007814
```

```
11/9/22, 7:15 PM
                               5 TecMty Regresion lineal polinomial 506509.ipynb - Colaboratory
   from sklearn.preprocessing import PolynomialFeatures
   poly transform = PolynomialFeatures(degree=3, include bias = False)
   polyX = poly transform.fit transform(X train)
   polyX
       array([[5.00000000e+00, 2.75000000e+00, 3.75000000e+03, ...,
                7.06230720e+10, 1.64221278e+11, 3.81867106e+11],
               [4.00000000e+00, 4.50000000e+00, 5.25000000e+03, ...,
                3.02200000e+11, 5.84478976e+12, 1.13042910e+14],
               [3.00000000e+00, 2.50000000e+00, 2.88000000e+03, ...,
                9.21194624e+10, 3.27210820e+11, 1.16226168e+12],
               [3.00000000e+00, 2.25000000e+00, 1.78000000e+03, ...,
                1.73857625e+10, 8.77923438e+10, 4.43322266e+111,
               [2.00000000e+00, 1.0000000e+00, 1.15000000e+03, ...,
                9.24639408e+09, 2.73030912e+10, 8.06215680e+10],
               [3.00000000e+00, 1.0000000e+00, 1.45000000e+03, ...,
                8.37158400e+09, 6.23039040e+10, 4.63684824e+11]])
   poly regression = LinearRegression(fit intercept=True)
   poly regression.fit(polyX, y train)
   poly regression.intercept
        array([19759145.24258333])
   poly_regression.coef_
       array([[ 3.17395792e+02, -2.70130239e+02, 1.30610945e+01,
                -1.40757708e+01, 2.62496809e+00, 3.24633595e+00,
                -8.08938960e-01, 3.60826046e-01, -6.17577143e-01,
                 1.54124566e-01, 9.07922470e-01, -2.42302232e-01,
                 1.57944629e-01, -4.12303248e-01, -1.89494993e+01,
                 2.57497810e-01, 3.31180922e-01, 2.56156276e+01,
                -9.51793255e-02, -6.36531339e-01, 6.24165339e-01,
```

```
-6.14143248e-02, 9.57006257e-01,
                                  1.21507890e+00.
 1.85183285e+01, 7.24785462e+00, 3.94289500e+02,
 4.24069045e+00, 5.07845227e+00, -1.89095034e+01,
-4.03258004e-01, -2.08156624e+02, -6.15751437e+01,
-4.82898236e-01, -6.40532068e-02, -8.73845428e-02,
-1.73829295e-01, -5.97615346e-01, -1.69018199e+02,
-3.91260224e+01, -1.76779529e+02, -4.47565136e+00,
-1.70541213e+02, 1.09037853e+02, -3.48181375e-01,
 5.54961266e-03, -3.10542727e+02, -2.04577118e+01,
-5.10909707e+01, 1.44081886e+02, 1.11581166e+02,
 2.16670060e-01, -5.64909219e-01, -1.27410167e-01,
-1.12568260e-01, 1.58018890e+00, -3.54328039e-02,
 4.38742488e-05, 6.16058584e+01, -2.69898947e+01,
 1.91781121e+01, 1.20426825e+01, 1.31650265e+01,
 9.34375304e-03, -3.73525411e-03, -1.04398912e-01,
 1.38884709e-02, 3.01381870e-02, 6.78520767e-05,
-5.34102837e-01, -5.78470986e-02, -1.13822284e-01,
```

-4.03570695e-01, -1.05966620e+00, -2.67524020e+02,

```
-4.30187377e+01, -2.93222557e+02, -3.35793147e+00,
            -2.91958127e+02, -9.76415380e+01, -1.57122761e-02,
            -1.68119414e-01, -1.13491517e-01, -1.64619588e-01,
            -1.74203932e+01, -3.03731175e+00, -1.52993218e+01,
             2.89521925e-01, -1.93075606e+01, -1.08573905e+02,
            -1.08424368e-01, -7.86651310e-02, -1.31888702e-01,
            -4.03527763e+01, -1.07382336e+01, -4.51049163e+01,
            -3.19195216e+00, -5.69571664e+01, -2.42072671e+01,
             5.39400863e-01, 6.90456940e-01, 1.18106862e+02,
             2.59750399e+01, 1.42884610e+02, -1.84020119e+00,
             1.37140757e+02, 4.79912276e+00, 7.61197307e-01,
             8.82755148e+01, 2.33056421e+01, 9.42517326e+01,
             7.84046146e-01, 9.95172836e+01, -1.51103170e+01,
                                              9.40121740e-01.
            -2.02758252e+00, 2.24427261e+00,
            -1.85322322e+00, 1.45017708e+00, -1.97077053e-03,
            -2.80914700e+00, -1.06751495e+00,
                                               1.74066651e+00,
             1.30002356e-01, -3.34363391e-02, -1.65748055e+01,
             4.33882740e+01, 1.57874743e+00, 2.34932788e-02,
            -4.25386312e+01, -4.37936627e-01, 8.20919268e-02,
            -1.48254749e+00, 6.97841641e-03, 3.89241075e-04,
             1.29106646e+02, -7.16509286e-01, 4.15395793e+00,
             2.29637081e-01, 4.75102521e-01, -7.01819595e-01,
            -1.06920772e+00, 7.56507260e+00, 2.69567648e+00,
            -4.22023433e+00, 8.37419219e+00, -6.85156850e+00,
             3.79756814e+00, 3.61539631e-01, 1.60344901e-02,
            -1.34799509e+00, 2.13243059e+00, -6.39846626e-01,
                                              1.41973419e-01.
            -1.28598317e+00, -1.03087982e-01,
             4.08102711e-01, -1.10957527e-01, -8.95127159e+00,
             1.10837021e+01, -2.37618609e+01, -1.72495794e+01,
             3.64892153e+01, 5.39841200e-01, -5.29031580e-03,
             5.17471543e-06, -1.82434474e+01, 2.48592345e+01,
             9.70652876e+00, -2.58285326e+00, -1.18894778e+00,
             1.25486887e-02, -1.78456991e-02, 1.38371287e-02,
polyX = poly transform.fit transform(X train)
y pred = poly regression.predict(polyX)
from sklearn import metrics
from sklearn.metrics import r2 score
Poly Mae train=metrics.mean_absolute_error(y_train,y_pred)
Poly_r2_train=r2_score(y_train,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean absolute error(y train, y pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_train, y pred)
print('r2 score',r2 score(y_train, y_pred ))
    Error medio Absoluto (MAE): 120111.24464567527
    Root Mean Squared Error: 174164.006294397
    r2 score 0.7706142422681812
polyX = poly transform.fit transform(X test)
y pred = poly regression.predict(polyX)
```

```
from sklearn import metrics
from sklearn.metrics import r2 score
Poly Mae=metrics.mean absolute error(y test,y pred)
Poly r2=r2 score(y test,y pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_test, y_pred))
print('r2 score',r2 score(y test, y pred ))
    Error medio Absoluto (MAE): 127640.87573988685
    Root Mean Squared Error: 212376.50824233124
    r2 score 0.7137146909613681
ridge
X train2=X train.to numpy().reshape(-1,1)
from sklearn.pipeline import Pipeline
from sklearn.preprocessing import StandardScaler
from sklearn.linear model import LinearRegression
from sklearn.preprocessing import PolynomialFeatures
model = Pipeline([("poly features", PolynomialFeatures(degree=2, include bias=False))
                  ("scaler", StandardScaler()),
                  ("linear_reg", LinearRegression())])
model.fit(X train, y train)
    Pipeline(steps=[('poly features', PolynomialFeatures(include bias=False)),
                     ('scaler', StandardScaler()),
                     ('linear_reg', LinearRegression())])
from sklearn import metrics
from sklearn.metrics import r2 score
Ridge Mae=metrics.mean absolute error(y test,y pred)
Ridge_r2=r2_score(y_test,y_pred)
print('Error medio Absoluto (MAE):', metrics.mean_absolute_error(y_test, y_pred))
print('Root Mean Squared Error:', np.sqrt(metrics.mean_squared_error(y_test, y_pred))
print('r2 score',r2_score(y_test, y_pred ))
    Error medio Absoluto (MAE): 127640.87573988685
    Root Mean Squared Error: 212376.50824233124
    r2_score 0.7137146909613681
lasso
from sklearn.linear model import Lasso
```

```
https://colab.research.google.com/drive/1CnTOm8c42UN7_QMxR1Tn9RMwPK1J3CTv#scrollTo=NJI5I9f97JXp&printMode=true
```

Metricas.append('Poly')

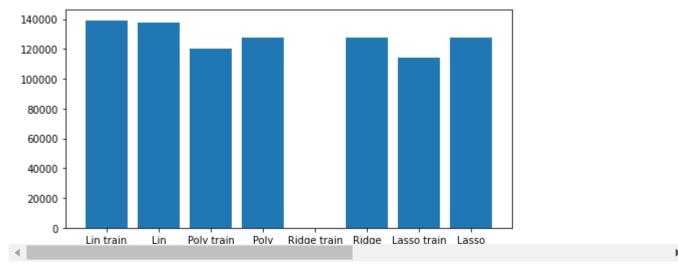
Metricas.append('Ridge')

Metricas.append('Ridge train')

```
Metricas.append('Lasso train')
Metricas.append('Lasso')
MAE list = list()
MAE_list.append(linear_Mae_train)
MAE list.append(linear Mae)
MAE list.append(Poly Mae train)
MAE list.append(Poly Mae)
MAE list.append(Ridge Mae train)
MAE list.append(Ridge Mae)
MAE list.append(Lasso MAE train)
MAE list.append(Lasso MAE)
fig, ax = plt.subplots(figsize =(8, 4))
print("MAE")
print(MAE list)
Metricas=list(Metricas)
MAE=list(MAE list)
plt.bar(Metricas,MAE_list)
```

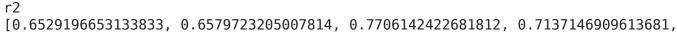
plt.show()

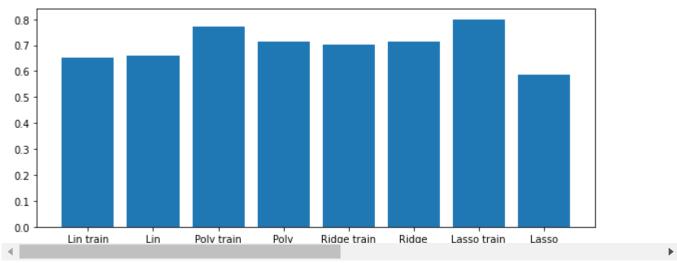
MAE [139269.32939115583, 137480.1388273178, 120111.24464567527, 127640.87573988685,



```
R2_list = list()
R2_list.append(linear_r2_train)
R2_list.append(linear_r2)
R2_list.append(Poly_r2_train)
R2_list.append(Poly_r2)
R2_list.append(Ridge_r2_train)
R2_list.append(Ridge_r2)
R2_list.append(Lasso_r2_train)
R2_list.append(Lasso_r2_train)
R2_list.append(Lasso_r2)
fig, ax = plt.subplots(figsize=(10, 4))
print("r2")
print(R2 list)
```

```
plt.bar(Metricas, R2_list)
plt.show()
```





Conclusiones

El comportamiento de Ridge es mas estable en cuanto a sus resultados. Pudiera ser una buena opcion. Dentro de todos los modelos, se vio que tuve mejor desempeno y fue el mas estable.

Colab paid products - Cancel contracts here