Simple Linear Regression Linear Regression is one of the Machine Learning algorithms which is easy to understand and interpret. before starting with linear regression we II try to understand what is linear Relationship **Linear Relationship** Let's take the example of men's height and weight data. Let's Consider that we want to predict the Weight of a person on the basis of Height In [1]: from IPython.display import Image from IPython.core.display import HTML Image(url= "https://miro.medium.com/max/158/1*M8BB72-5Q2QQDLuaURkCVg.png") Out[1]: Height Weight 0 179 1 177 83 2 164 62 3 181 90 186 91 5 162 63 6 159 55 7 155 53 158 56 9 151 55 150 10 54 On X-axis Height and on Y-axis Weight In [2]: Image(url= "https://miro.medium.com/max/352/1*GEPOLD46ZG8je0DMt8NQpw.png") Out[2]: 100 90 80 Weight 60 50 150 155 160 165 170 175 180 190 Height A linear relationship describes a straight-line relationship between two variables By observing the graph we can see there is a linear relationship between height and weight. There are Mainly two assumptions associated with a Simple linear regression model: Linearity: The relationship between X and Y is linear. Normality: For any fixed value of X, Y is normally distributed In [3]: Image(url= "https://miro.medium.com/max/392/1*dWRHtUSX9RbiwNCACtddgw.png") Out[3]: 0.030 0.025 0.020 0.015 0.010 0.005 0.000 140 160 170 200 130 150 180 190 210 Height In [4]: Image(url="https://miro.medium.com/max/387/1*V72j9cTS5CgI3IX1r66p0w.png") Out[4]: 0.025 0.020 0.015 0.010 0.005 0.000 60 100 120 80 Weight **Equation For a Simple Linear Regression** y_Predict=mx+c m=Slope of the line c=Y intercept x=independent Variable (Variable that helps to predict dependent variable) y_predict=Dependent Variable (Variable that you want to predict) in this case, x is Height & y is the Weight Weight=Height * m + c Finding out m & C value The values m and c must be chosen so that they minimize the cost function. In [5]: Image(url= "https://miro.medium.com/max/700/1*ZH-dSRYZUoMJsb Y3pFjhw.png") Out[5]: > Prediction by model Cost function

Z

(Y Actual - Y - Predict) -> Size of training duta If we don't square the error then positive & negative value may get cancelled out. **Gradient Descent** Gradient Descent is used to find out the value of the M & C in such a way that Error is Minimum. It is an iterative algorithm which finds the optimal value of m & c in such a way that loss is minimum. In [6]: Image(url= "https://miro.medium.com/max/646/1*SlZ2UrV9NwySAl3MPEOL8g.png") Out[6]: Repeat untill Cost is minimum

old myold

Manu = Mold - (dL) x x of cost function with m

Conw = Cold - (dL) x x }

learning value

old (value) In [7]: Image(url= "https://miro.medium.com/max/700/1*UXswYhP4HgEk6uj4miO3uQ.png") Out[7]: Portial derivative of cost function with c This is an iterative process it keeps updating m & c value in such a way that loss should be minimized. **Prediction** After getting m & c value we can easily do prediction by putting the value of x in the equation $y_pred = (value of m)^* (value of x) + (Value of c)$ Python Implementation of Simple Linear Regression In [8]: import pandas as pd import numpy as np import seaborn as sns from sklearn.model_selection import train_test_split # Creating training & Testing se import matplotlib.pyplot as plt from sklearn.linear_model import LinearRegression # model %matplotlib inline In [9]: data=pd.read csv(r"C:\Users\Ghost\data\Mens height weight.csv") In [10]: data.shape (49, 2)Out[10]: In [11]: data Out[11]: **Height Weight** 179 84 1 177 83 2 164 62 3 181 90 4 186 91 162 63 6 159 55 7 155 53 158 56 151 55 10 150 54 11 157 60 12 176 78 13 163 64 14 190 87 15 169 72 16 160 59 17 171 70 18 165 66 19 182 81 21 157 56 22 159 64 23 151 47 168 24 66 184 81 173 26 75 27 159 61 28 181 80 190 100 157 30 55 169 31 65 177 32 75 33 171 70 160 59 34 35 173 65 183 90 36 169 37 75 38 179 74 39 150 55 170 71 40 179 75 158 42 55 43 155 59 44 152 58 157 62 174 46 79 47 162 66 48 179 74 In [12]: sns.relplot(x="Height", y="Weight", data=data) <seaborn.axisgrid.FacetGrid at 0x27f3fc35eb0> 100 90 80 70 150 170 175 180 185 Height In [13]: sns.distplot(data["Height"]) D:\anaconda\envs\dtale\lib\site-packages\seaborn\distributions.py:2557: FutureWarning: `distplot` is a deprecated function and will be removed in a future version. Please ad apt your code to use either `displot` (a figure-level function with similar flexibilit y) or `histplot` (an axes-level function for histograms). warnings.warn(msg, FutureWarning) Out[13]: <AxesSubplot:xlabel='Height', ylabel='Density'> 0.030 0.025 0.020 0.020 0.015 0.010 0.005 0.000 170 200 150 180 Height In [14]: sns.distplot(data["Weight"]) D:\anaconda\envs\dtale\lib\site-packages\seaborn\distributions.py:2557: FutureWarning: `distplot` is a deprecated function and will be removed in a future version. Please ad apt your code to use either `displot` (a figure-level function with similar flexibilit y) or `histplot` (an axes-level function for histograms). warnings.warn(msg, FutureWarning) Out[14]: <AxesSubplot:xlabel='Weight', ylabel='Density'> 0.030 0.025 0.020 0.015 0.010 0.005 0.000 60 100 120 80 Weight In [15]: data.corr() Out[15]: Height Weight **Height** 1.000000 0.942603 **Weight** 0.942603 1.000000 In [16]: x=data["Height"] #independent y=data["Weight"] #Dependent (Variable that i want to predict) In [17]: x.shape #1 D array Out[17]: (49,) In [18]: x_matrix=x.values.reshape(-1,1) #converting to 2D array as sklearn needs 2d array In [19]: X_train, X_test, Y_train, Y_test=train_test_split(x_matrix, y, test_size=0.30, random_state= In [20]: reg=LinearRegression() #model In [21]: reg.fit(X_train,Y_train) # training the model intercept (constant) & slope Out[21]: LinearRegression() In [22]: reg.coef_ Out[22]: array([1.01169941]) In [23]: reg.intercept Out[23]: -101.73399165720735 In [24]: predictY=reg.predict(X_test) In [25]: from sklearn.metrics import mean_squared_error mse = mean_squared_error(Y_test, predictY) #Returns mean square error print(mse) 22.461826003852135 In [26]: from math import sqrt rmse=sqrt(mse) print(rmse) 4.739390889539724 In [27]: reg.score(X_train,Y_train) 0.9020237693810655 Out[27]: In [28]: reg.score(X_test,Y_test) Out[28]: 0.849702288382004 In [29]: # first, plot the observed data allpred=reg.predict(x_matrix) data.plot(kind='scatter', x='Height', y='Weight') # then, plot the least squares line plt.plot(x, allpred, c='red', linewidth=2) Out[29]: [<matplotlib.lines.Line2D at 0x27f4b3b0d30>] 100 90 80 Weight 60 50 155 165 170 175 180 185 190 160 Height In [30]: reg.predict(np.array(170).reshape(-1,1)) Out[30]: array([70.25490783]) In [31]: import pickle as pk In [33]: filename = 'lr_model.pickle' pk.dump(reg, open(filename, 'wb')) In []: