Regression Algorithms in Machine Learning

By Md Anique Zzama

Introduction to Regression in ML

 Regression is a supervised learning technique used to predict continuous values.

Types of Regression Algorithms

 Common types: Linear Regression, Polynomial Regression, Decision Trees, Random Forest, SVR, Ridge, Lasso, etc.

Step 1: Data Preprocessing

 Handling missing values, encoding categorical variables, feature scaling.

- Code:
- from sklearn.preprocessing import
 StandardScaler
- scaler = StandardScaler()
- X_scaled = scaler.fit_transform(X)

Step 2: Train-Test Split

Splitting data into training and testing sets.

- Code:
- from sklearn.model_selection import train_test_split
- X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42)

Linear Regression

A simple model to find the best-fit line.

- Code:
- from sklearn.linear_model import LinearRegression
- model = LinearRegression().fit(X_train, y_train)

Multiple Linear Regression

Extends Linear Regression with multiple features.

- Code:
- from sklearn.linear_model import LinearRegression
- model = LinearRegression().fit(X_train, y_train)

Polynomial Regression

A nonlinear regression approach.

- Code:
- from sklearn.preprocessing import PolynomialFeatures
- poly = PolynomialFeatures(degree=2)
- X_poly = poly.fit_transform(X)

Decision Tree Regression

A tree-based algorithm that splits features.

- Code:
- from sklearn.tree import DecisionTreeRegressor
- model = DecisionTreeRegressor().fit(X_train, y_train)

Random Forest Regression

An ensemble of decision trees.

- Code:
- from sklearn.ensemble import RandomForestRegressor
- model = RandomForestRegressor().fit(X_train, y_train)

Support Vector Regression (SVR)

Uses a margin-based approach for regression.

- Code:
- from sklearn.svm import SVR
- model = SVR().fit(X_train, y_train)

Ridge Regression

A regularized regression model.

- Code:
- from sklearn.linear_model import Ridge
- model = Ridge().fit(X_train, y_train)

Lasso Regression

 Performs feature selection by shrinking coefficients.

- Code:
- from sklearn.linear_model import Lasso
- model = Lasso().fit(X_train, y_train)

Elastic Net Regression

Combines Ridge and Lasso.

- Code:
- from sklearn.linear_model import ElasticNet
- model = ElasticNet().fit(X_train, y_train)

Bayesian Ridge Regression

A probabilistic approach to linear regression.

- Code:
- from sklearn.linear_model import BayesianRidge
- model = BayesianRidge().fit(X_train, y_train)

Gradient Boosting Regression

Boosting algorithm combining weak learners.

- Code:
- from sklearn.ensemble import GradientBoostingRegressor
- model = GradientBoostingRegressor().fit(X_train, y_train)

XGBoost Regression

Optimized gradient boosting model.

- Code:
- from xgboost import XGBRegressor
- model = XGBRegressor().fit(X_train, y_train)

LightGBM Regression

Lightweight boosting model.

- Code:
- from lightgbm import LGBMRegressor
- model = LGBMRegressor().fit(X_train, y_train)

CatBoost Regression

Boosting model optimized for categorical data.

- Code:
- from catboost import CatBoostRegressor
- model = CatBoostRegressor().fit(X_train, y_train)

Neural Networks for Regression

Deep learning-based regression.

- Code:
- from tensorflow.keras.models import Sequential
- model = Sequential([...])

Performance Metrics in Regression

• R², MSE, RMSE, MAE.

- Code:
- from sklearn.metrics import mean_squared_error
- mean_squared_error(y_test, y_pred)

Feature Selection in Regression

Selecting the most important features.

- Code:
- from sklearn.feature_selection import
 SelectKBest
- SelectKBest().fit(X, y)

Hyperparameter Tuning in Regression

Improving model performance.

- Code:
- from sklearn.model_selection import GridSearchCV
- GridSearchCV(model, params).fit(X_train, y_train)

Overfitting and Underfitting in Regression

Balancing model complexity.

Handling Multicollinearity in Regression

Checking correlation between features.

Case Study: Real-World Regression Example

Applying regression in a real-world scenario.

Comparison of Different Regression Models

Pros & cons of different regressors.

Deployment of Regression Models

Deploying models using Flask or Streamlit.

Challenges in Regression & Best Practices

Common pitfalls & how to avoid them.

Final Thoughts & Recommendations

Choosing the right model for the right task.

Thank You

• By Md Anique Zzama