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Aprendizado de Máquina - Regressão Linear

❮ Anterior Próximo ❯

Regressão

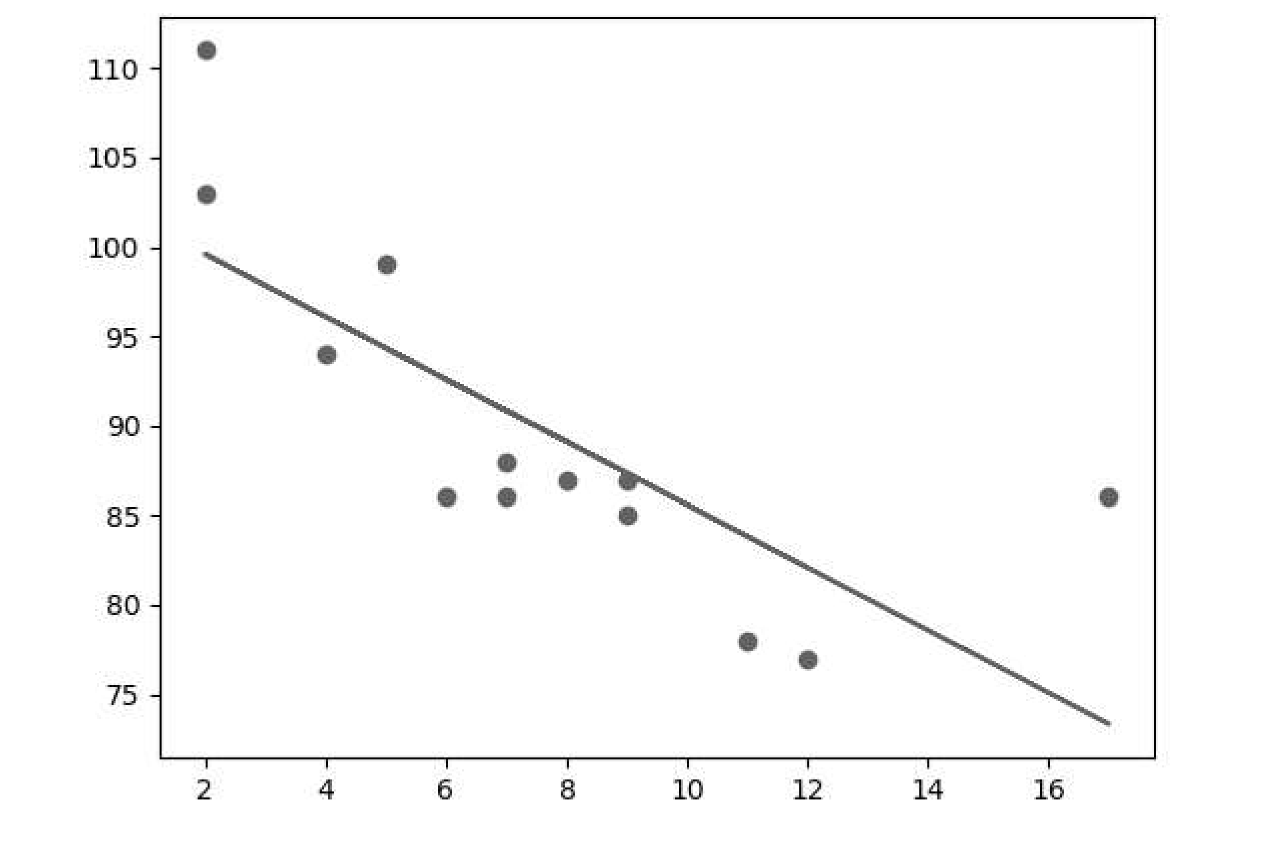
O termo regressão é usado quando você tenta encontrar a relação entre variáveis.

Em Machine Learning e em modelagem estatística, essa relação é usada para prever o resultado de eventos futuros.

Regressão linear

A regressão linear usa a relação entre os pontos de dados para desenhar uma linha reta através de todos eles.

Esta linha pode ser usada para prever valores futuros.



Em Machine Learning, prever o futuro é muito importante.

Como funciona?

Python has methods for finding a relationship between data-points and to draw a line of linear regression. We will show you how to use these methods instead of going through the mathematic formula.

In the example below, the x-axis represents age, and the y-axis represents speed. We have registered the age and speed of 13 cars as they were passing a tollbooth. Let us see if the data we collected could be used in a linear regression:

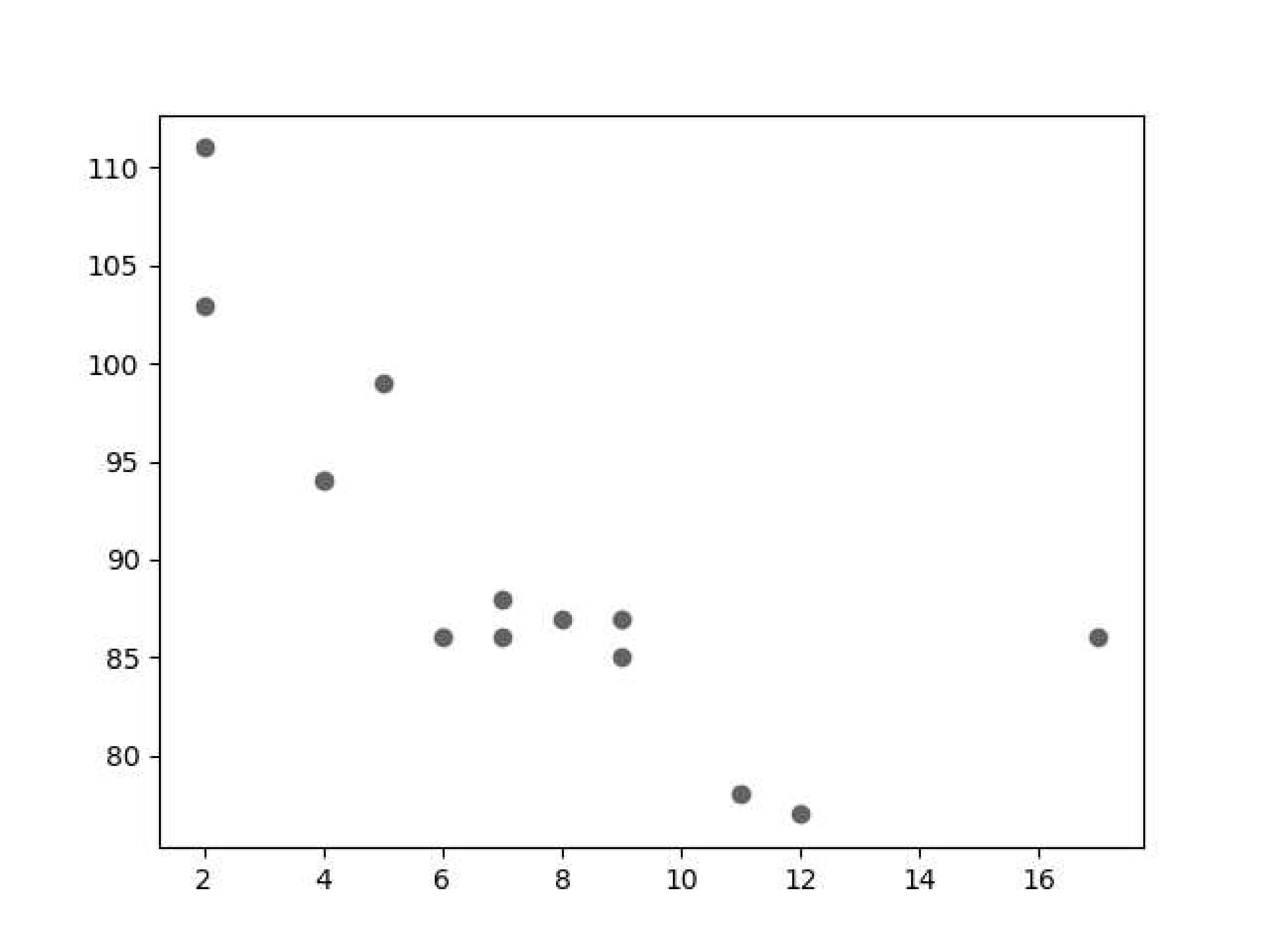
Example

Start by drawing a scatter plot:

```
import matplotlib.pyplot as plt

x = [5,7,8,7,2,17,2,9,4,11,12,9,6]
y = [99,86,87,88,111,86,103,87,94,78,77,85,86]
```

```
plt.scatter(x, y)
plt.show()
```

Result:



Run example »

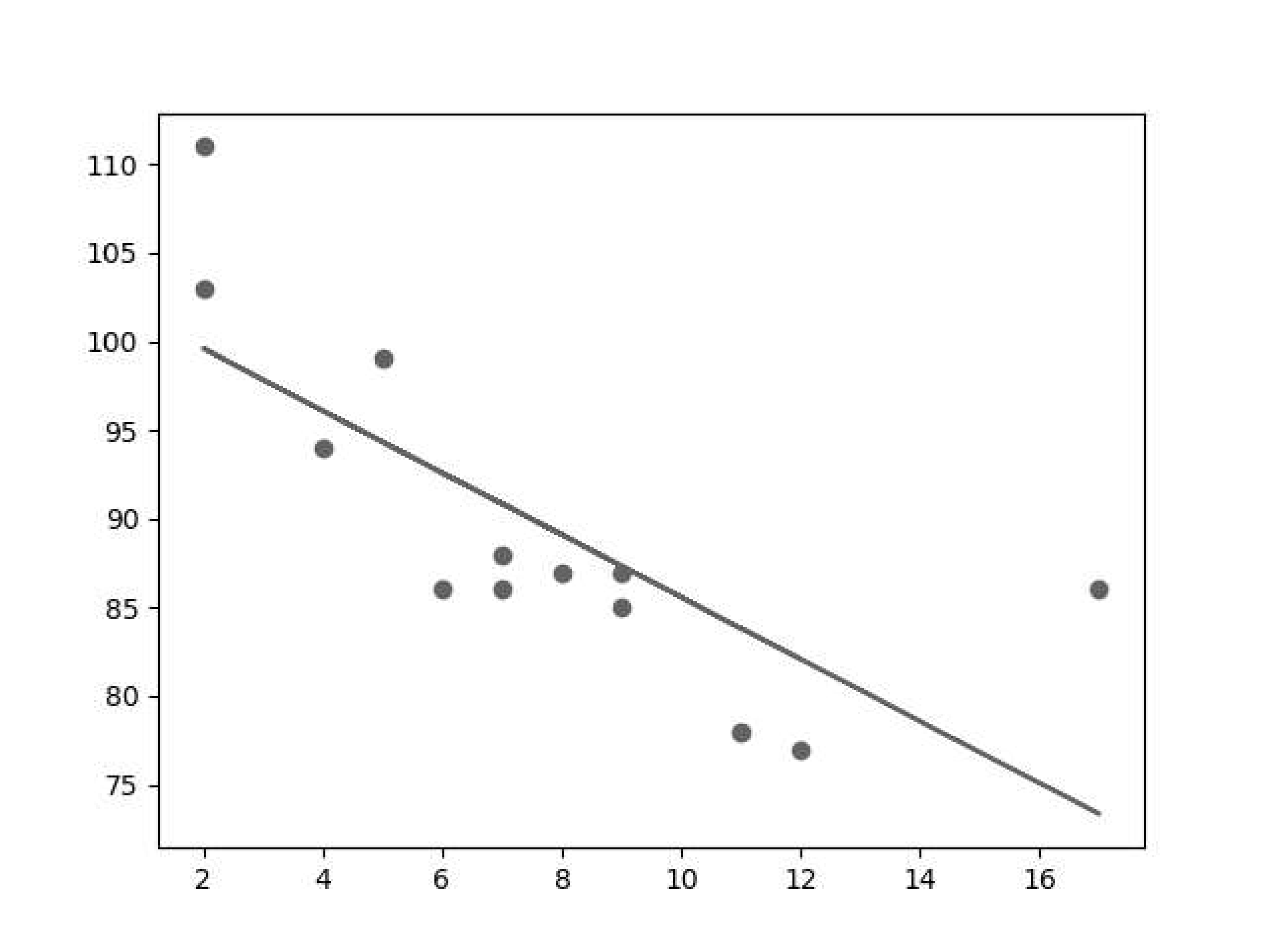
Example

Import `scipy` and draw the line of Linear Regression:

```
import matplotlib.pyplot as plt
from scipy import stats

x = [5,7,8,7,2,17,2,9,4,11,12,9,6]
y = [99,86,87,88,111,86,103,87,94,78,77,85,86]

slope, intercept, r, p, std_err = stats.linregress(x, y)

def myfunc(x):
  return slope * x + intercept
```

```
mymodel = list(map(myfunc, x))

plt.scatter(x, y)
plt.plot(x, mymodel)
plt.show()
```

Result:



Run example »

Example Explained

Import the modules you need.

You can learn about the Matplotlib module in our Matplotlib Tutorial.

You can learn about the SciPy module in our SciPy Tutorial.

```
import matplotlib.pyplot as plt
from scipy import stats
```

Create the arrays that represent the values of the x and y axis:

```
x = [5,7,8,7,2,17,2,9,4,11,12,9,6]
y = [99,86,87,88,111,86,103,87,94,78,77,85,86]
```

Execute a method that returns some important key values of Linear Regression:

```
slope, intercept, r, p, std_err = stats.linregress(x, y)
```

Create a function that uses the `slope` and `intercept` values to return a new value. This new value represents where on the y-axis the corresponding x value will be placed:

```
def myfunc(x):
  return slope * x + intercept
```

Run each value of the x array through the function. This will result in a new array with new values for the y-axis:

```
mymodel = list(map(myfunc, x))
```

Draw the original scatter plot:

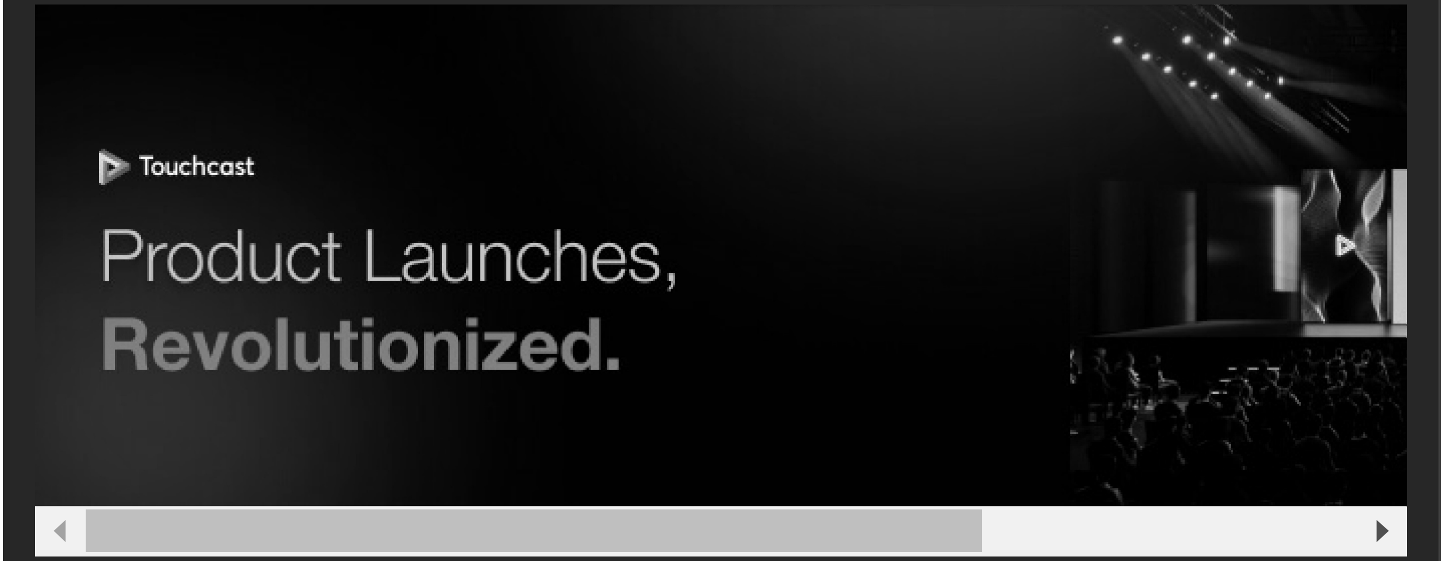
```
plt.scatter(x, y)
```

Draw the line of linear regression:

```
plt.plot(x, mymodel)
```

Display the diagram:

```
plt.show()
```



R for Relationship

It is important to know how the relationship between the values of the x-axis and the values of the y-axis is, if there are no relationship the linear regression can not be used to predict anything.

This relationship - the coefficient of correlation - is called `r`.

The `r` value ranges from -1 to 1, where 0 means no relationship, and 1 (and -1) means 100% related.

Python and the Scipy module will compute this value for you, all you have to do is feed it with the x and y values.

Example

How well does my data fit in a linear regression?

```
from scipy import stats

x = [5,7,8,7,2,17,2,9,4,11,12,9,6]
y = [99,86,87,88,111,86,103,87,94,78,77,85,86]

slope, intercept, r, p, std_err = stats.linregress(x, y)
```

```
print(r)
```

Try it Yourself »

Note: The result -0.76 shows that there is a relationship, not perfect, but it indicates that we could use linear regression in future predictions.

Predict Future Values

Now we can use the information we have gathered to predict future values.

Example: Let us try to predict the speed of a 10 years old car.

To do so, we need the same `myfunc()` function from the example above:

```
def myfunc(x):
  return slope * x + intercept
```

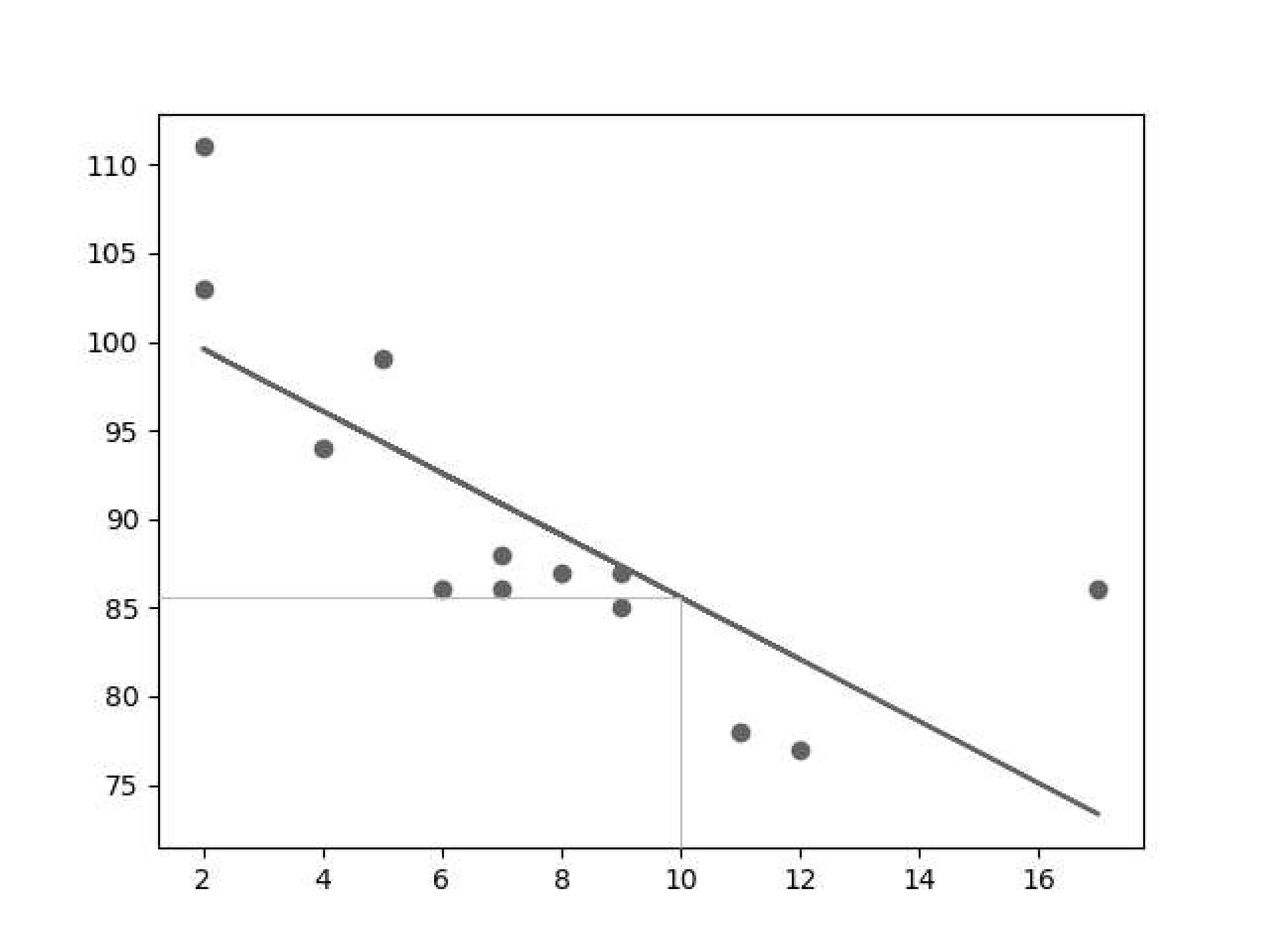
Example

Predict the speed of a 10 years old car:

```
from scipy import stats

x = [5,7,8,7,2,17,2,9,4,11,12,9,6]
y = [99,86,87,88,111,86,103,87,94,78,77,85,86]

slope, intercept, r, p, std_err = stats.linregress(x, y)

def myfunc(x):
  return slope * x + intercept

speed = myfunc(10)

print(speed)
```

Run example »

The example predicted a speed at 85.6, which we also could read from the diagram:



Ajuste ruim?

Vamos criar um exemplo onde a regressão linear não seria o melhor método para prever valores futuros.

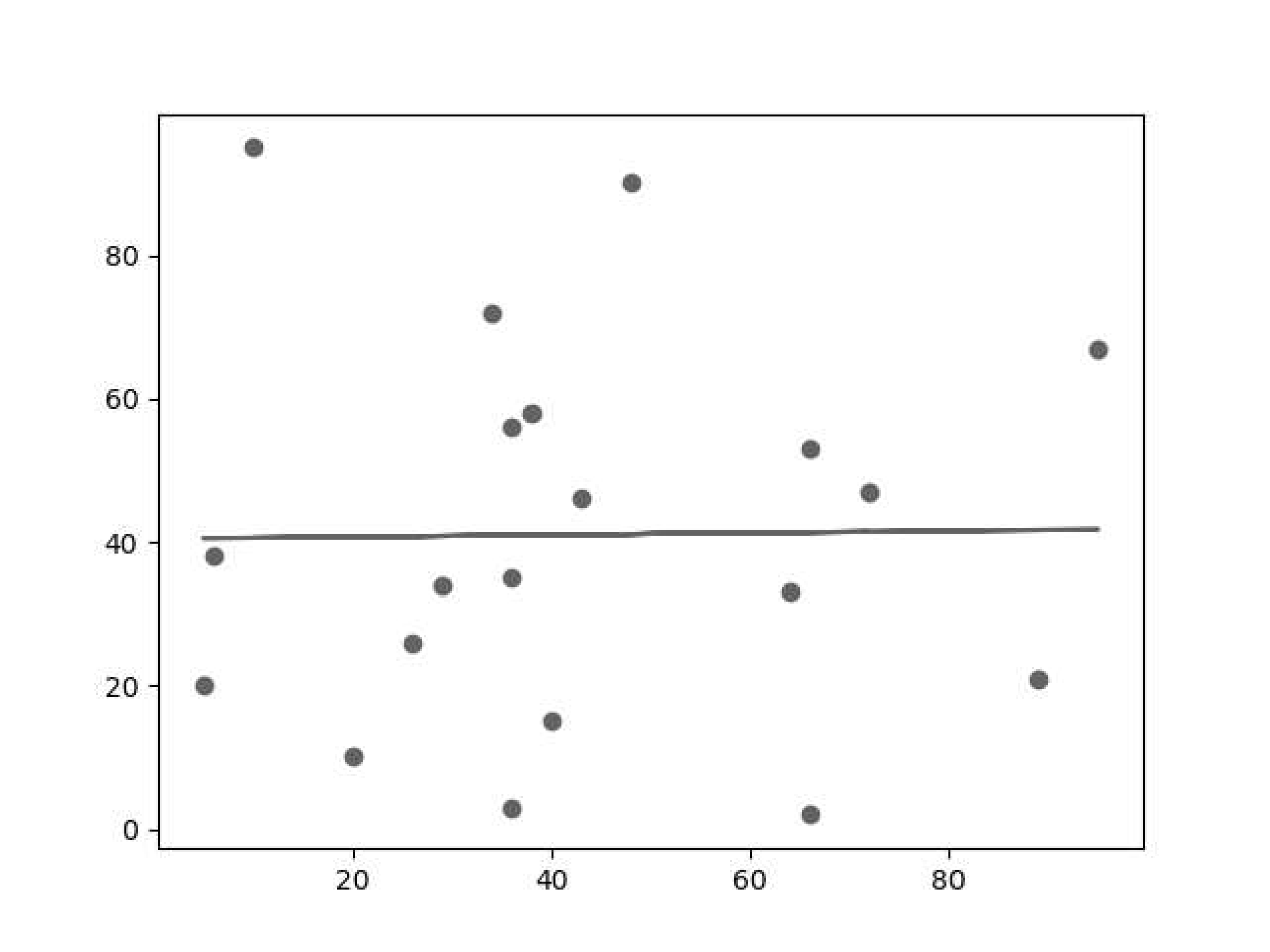
Exemplo

Esses valores para os eixos x e y devem resultar em um ajuste muito ruim para a regressão linear:

```
import matplotlib.pyplot as plt
from scipy import stats

x = [89,43,36,36,95,10,66,34,38,20,26,29,48,64,6,5,36,66,72,40]
y = [21,46,3,35,67,95,53,72,58,10,26,34,90,33,38,20,56,2,47,15]
```

```
slope, intercept, r, p, std_err = stats.linregress(x, y)

def myfunc(x):
  return slope * x + intercept

mymodel = list(map(myfunc, x))

plt.scatter(x, y)
plt.plot(x, mymodel)
plt.show()
```

Resultado:



Executar exemplo »

E o `r` para relacionamento?

Exemplo

Você deve obter um valor muito baixo `r`.

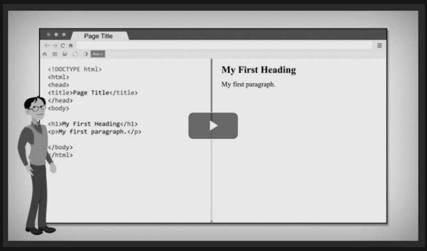
```
import numpy
from scipy import stats

x = [89,43,36,36,95,10,66,34,38,20,26,29,48,64,6,5,36,66,72,40]
y = [21,46,3,35,67,95,53,72,58,10,26,34,90,33,38,20,56,2,47,15]

slope, intercept, r, p, std_err = stats.linregress(x, y)

print(r)
```

Tente você mesmo "

O resultado: 0,013 indica um relacionamento muito ruim e nos diz que esse conjunto de dados não é adequado para regressão linear.

❮ Anterior

Próximo ❯



```
<!DOCTYPE html>
<html>
<head>
<title>Page Title</title>
</head>
<body>

<h1>My First Heading</h1>
<p>My first paragraph.</p>

</body>
</html>
```

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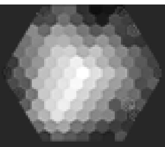

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