# Comp-activ – Linear-Regression

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#### **Executive Summary**

The comp-activ database is a collection of computer systems activity measures. The data was collected from a Sun Sparcstation 20/712 with 128 Mbytes of memory running in a multi-user university department. Users would typically be doing a large variety of tasks ranging from accessing the internet, editing files, or running very CPU-bound programs. The requirement here is to formulate a linear equation to build a model to predict 'usr' (Portion of time (%) that cpu runs in user mode) and to analyse how each attribute affects the system to be in 'usr' mode using a list of system attributes.

#### Introduction

Assignment is to deep understanding of dataset and perform exploratory data analysis. Explore datasets with linear regression to validate, a data scientist built a linear equation model to predict the "usr" variable (Portion of time (%) that CPU runs in user mode) and how other system attributes are influencing the target variable. The dataset consists of 22 columns having numerical and categorical data and 8192 rows. Analyse different features of numerical data's present in dataset and how this data interrelationship with other numerical variables and which variables will helps to predict comp-activ using supervised linear regression approach. Dataset will explore more on summary statistics, null values, anomalies present in numerical variable, train and test the data under 70/30 combination, encode the data for numerical attributes to find the accuracy of the model and data visualization across numerical and categorical subjects. Assumptions are linear, multicollinearity, ViF, homoscedasticity and normality. Generate a Rsquare, RMSE & Adj Rsquare to give more insight on accurate prediction of comp-activ dataset. Do compare the prediction values between scikit learn and OLS method of linear regression.

#### **Data Description**

#### System measures used:

Iread - Reads (transfers per second ) between system memory and user memory

lwrite - writes (transfers per second) between system memory and user memory

scall - Number of system calls of all types per second

sread - Number of system read calls per second.

swrite - Number of system write calls per second.

fork - Number of system fork calls per second.

exec - Number of system exec calls per second.

rchar - Number of characters transferred per second by system read calls

wchar - Number of characters transferred per second by system write calls

pgout - Number of page-out requests per second

ppgout - Number of pages, paged out per second

pgfree - Number of pages per second placed on the free list.

pgscan - Number of pages checked if they can be freed per second

atch - Number of page attaches (satisfying a page fault by reclaiming a page in memory) per second

pgin - Number of page-in requests per second

ppgin - Number of pages paged in per second

pflt - Number of page faults caused by protection errors (copy-on-writes).

vflt - Number of page faults caused by address translation.

runqsz - Process run queue size (The number of kernel threads in memory that are waiting for a CPU to run.

Typically, this value should be less than 2. Consistently higher values mean that the system might be CPU-bound.)

freemem - Number of memory pages available to user processes

freeswap - Number of disk blocks available for page swapping.

.\_\_\_\_\_

usr - Portion of time (%) that CPU runs in user mode

#### Sample of the dataset:

	lread	lwrite	scall	sread	swrite	fork	exec	rchar	wchar	pgout	ppgout	pgfree	pgscan	atch	pgin	ppgin	pflt	vflt	runqsz	freemem	freeswap	usr
0	1	0	2147	79	68	0.2	0.2	40671.0	53995.0	0.0	0.0	0.0	0.0	0.0	1.6	2.6	16.00	26.40	CPU_Bound	4670	1730946	95
1	0	0	170	18	21	0.2	0.2	448.0	8385.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	15.63	16.83	Not_CPU_Bound	7278	1869002	97
2	15	3	2162	159	119	2.0	2.4	NaN	31950.0	0.0	0.0	0.0	0.0	1.2	6.0	9.4	150.20	220.20	Not_CPU_Bound	702	1021237	87
3	0	0	160	12	16	0.2	0.2	NaN	8670.0	0.0	0.0	0.0	0.0	0.0	0.2	0.2	15.60	16.80	Not_CPU_Bound	7248	1863704	98
4	5	1	330	39	38	0.4	0.4	NaN	12185.0	0.0	0.0	0.0	0.0	0.0	1.0	1.2	37.80	47.60	Not_CPU_Bound	633	1760253	90

Table 1. Dataset Sample

Data has 22 variables with more numerical variables (13 are of float64 type, 8 are of int64 type and 1 is of type object) in comp-activ data and other attributes influences more towards the prediction of linear model

#### **Exploratory Data Analysis**

Let's check types of variables present in data frame

```
Column
           Non-Null Count Dtype
---
   -----
0 lread
          8192 non-null int64
1 lwrite 8192 non-null int64
2 scall
          8192 non-null int64
   sread
          8192 non-null int64
3
   swrite 8192 non-null int64
4
   fork 8192 non-null float64
5
           8192 non-null float64
6
   exec
7
   rchar
          8088 non-null float64
8 wchar
          8177 non-null float64
          8192 non-null float64
9 pgout
10 ppgout 8192 non-null float64
11 pgfree 8192 non-null float64
12 pgscan 8192 non-null float64
          8192 non-null float64
13 atch
          8192 non-null float64
14 pgin
          8192 non-null float64
15 ppgin
          8192 non-null float64
16 pflt
           8192 non-null float64
17 vflt
18 runqsz 8192 non-null object
19 freemem 8192 non-null int64
20 freeswap 8192 non-null int64
          8192 non-null int64
dtypes: float64(13), int64(8), object(1)
memory usage: 1.4+ MB
```

Total of 8192 rows and 22 columns in the dataset.

## **Data Visualization - Describe:**

	count	unique	top	freq	mean	std	min	25%	50%	75%	max
Iread	8192.0	NaN	NaN	NaN	19.559692	53.353799	0.0	2.0	7.0	20.0	1845.0
lwrite	8192.0	NaN	NaN	NaN	13.106201	29.891726	0.0	0.0	1.0	10.0	575.0
scall	8192.0	NaN	NaN	NaN	2306.318237	1633.617322	109.0	1012.0	2051.5	3317.25	12493.0
sread	8192.0	NaN	NaN	NaN	210.47998	198.980146	6.0	86.0	166.0	279.0	5318.0
swrite	8192.0	NaN	NaN	NaN	150.058228	160.47898	7.0	63.0	117.0	185.0	5456.0
fork	8192.0	NaN	NaN	NaN	1.884554	2.479493	0.0	0.4	0.8	2.2	20.12
exec	8192.0	NaN	NaN	NaN	2.791998	5.212456	0.0	0.2	1.2	2.8	59.56
rchar	8088.0	NaN	NaN	NaN	197385.728363	239837.493526	278.0	34091.5	125473.5	267828.75	2526649.0
wchar	8177.0	NaN	NaN	NaN	95902.992785	140841.707911	1498.0	22916.0	46619.0	106101.0	1801623.0
pgout	8192.0	NaN	NaN	NaN	2.285317	5.307038	0.0	0.0	0.0	2.4	81.44
ppgout	8192.0	NaN	NaN	NaN	5.977229	15.21459	0.0	0.0	0.0	4.2	184.2
pgfree	8192.0	NaN	NaN	NaN	11.919712	32.36352	0.0	0.0	0.0	5.0	523.0
pgscan	8192.0	NaN	NaN	NaN	21.526849	71.14134	0.0	0.0	0.0	0.0	1237.0
atch	8192.0	NaN	NaN	NaN	1.127505	5.708347	0.0	0.0	0.0	0.6	211.58
pgin	8192.0	NaN	NaN	NaN	8.27796	13.874978	0.0	0.6	2.8	9.765	141.2
ppgin	8192.0	NaN	NaN	NaN	12.388586	22.281318	0.0	0.6	3.8	13.8	292.61
pflt	8192.0	NaN	NaN	NaN	109.793799	114.419221	0.0	25.0	63.8	159.6	899.8
vflt	8192.0	NaN	NaN	NaN	185.315796	191.000603	0.2	45.4	120.4	251.8	1365.0
runqsz	8192	2	Not_CPU_Bound	4331	NaN	NaN	NaN	NaN	NaN	NaN	NaN
freemem	8192.0	NaN	NaN	NaN	1763.456299	2482.104511	55.0	231.0	579.0	2002.25	12027.0
freeswap	8192.0	NaN	NaN	NaN	1328125.959839	422019.426957	2.0	1042623.5	1289289.5	1730379.5	2243187.0
usr	8192.0	NaN	NaN	NaN	83.968872	18.401905	0.0	81.0	89.0	94.0	99.0

Fig 1. Dataset describe

Q1: Read the data and do exploratory data analysis. Describe the data briefly. (Check the Data types, shape, EDA, 5-point summary). Perform Univariate, Bivariate Analysis, Multivariate Analysis

#### Univariate analysis for all the attributes presents in the model as shown in the fig

Insights from the univariant analysis:

- Iread varies from 0 to 1845 s. Average value is 19.55 s.
- Iread varies from 0 to 1845 s. Average value is 19.55 s.
- lwrite varies from 0 to 575. Average value is 13.10 s.
- scall varies from 109 to 12493. Average value is 2306.32 s.
- sread varies from 6 to 5318. Average value is 210.48 s.
- swrite varies from 7 to 5456. Average value is 150.06 s.
- fork varies from 0 to 20.12. Average value is 1.89 s.
- exec varies from 0 to 59.56. Average value is 2.79 s.
- rchar varies from 278 to 2526649. Average value is 197385.73 s.
- wchar varies from 1498 to 1801623. Average value is 95902.99 s.
- pgout varies from 0 to 81.44. Average value is 2.29 s.
- ppgout varies from 0 to 184.2. Average value is 5.98 s
- pgfree varies from 0 to 523. Average value is 11.92 s.
- pgscan varies from 0 to 1237. Average value is 21.53 s.
- atch varies from 0 to 211.58. Average value is 1.13 s.
- pgin varies from 0 to 141.2. Average value is 8.28 s.
- ppgin varies from 0 to 292.61. Average value is 12.39 s.
- pflt varies from 0 to 899.8. Average value is 109.80.
- vflt varies from 0.2 to 1365. Average value is 185.32.
- rungsz takes one of the 2 values namely CPU\_Bound, Not\_CPU\_Bound.
- freemem varies from 55 to 12027. Average is 1763.46.
- freeswap varies from 2 to 2243187. Average is 1328125.96.
- usr varies from 0 to 99. Average is 83.97 %.

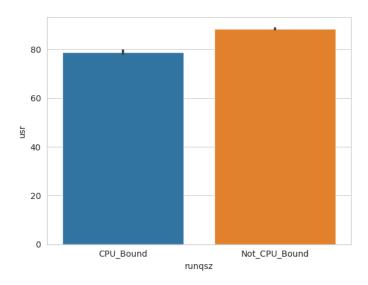


Fig 2. Categorical variable plot

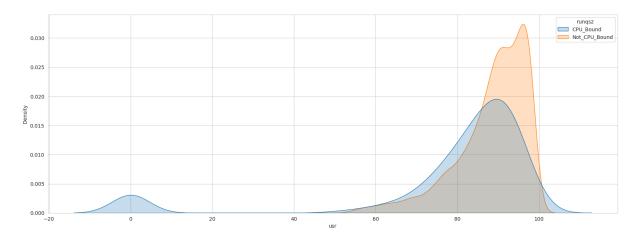


Fig 3. usr density for categorical variable

When user mode is running between 80 to 90% of time, it is majorly a non-CPU bound operation.

This variable might not be helpful in predicting the target.

#### Bivariate analysis for all the attributes presents in the model as shown in the fig

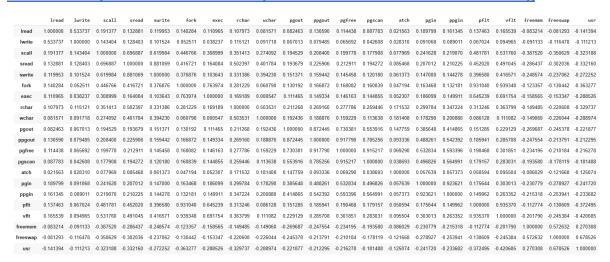


Fig 4. Pair plot for numerical variables

After filling the missing values in the model. The above image describes the stats values of the numerical values

<u>Data visualization of heat map for all numerical values and very tricky to identify the</u>
<u>strong correlation</u> across the variables. After soting out the values for <a href=">>0.7</a> as shown in the <a href="fig">fig</a>

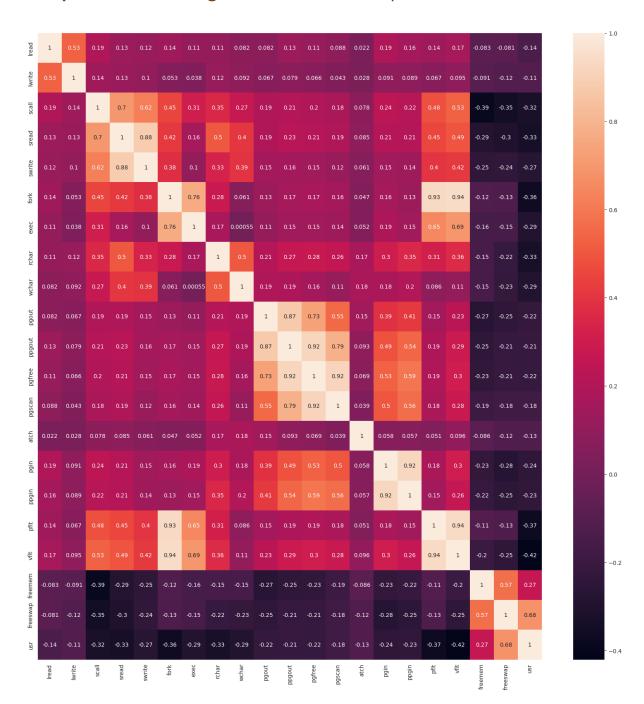
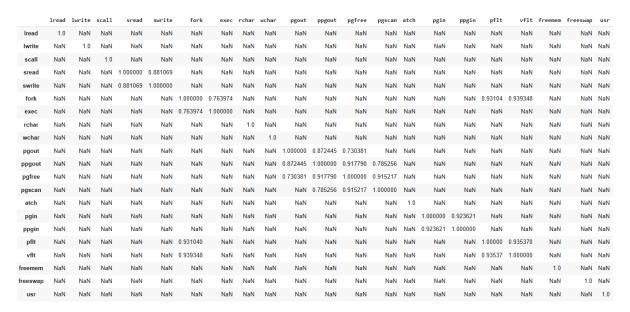


Fig 5. Heat map for numerical variables



#### Fig 6. Pair plot for strong corelation variables

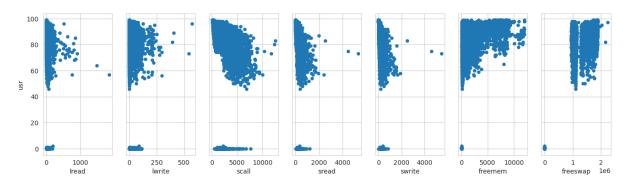
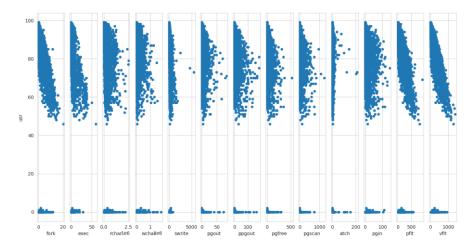


Fig 7. Strong corelation variables plot

#### Strong correlation variables as shown in the above image.

lread and usr corr islwrite and usr corr isscall and usr corr issread and usr corr isswrite and usr corr isfreemem and usr corr isfreeswap and usr corr is0.14139389688467285 0.11121341485022547 0.3231884096869675 0.33215995802851617 0.2722518116362138 0.27030831190910853 0.6785262417399952

#### Negatively correlated independent variables as shown in the below image

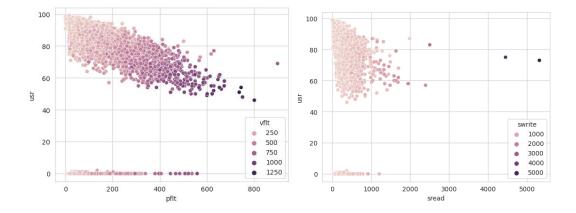


#### Fig 8. Negative corelation variables plot

fork and usr corr is exec and usr corr is rchar and usr corr is wchar and usr corr is pgout and usr corr is pgfree and usr corr is pgscan and usr corr is pgscan and usr corr is pgin and usr corr is pgin and usr corr is pgin and usr corr is pflt and usr corr is vflt and usr corr is

-0.3632768833634806
-0.2885262168273979
-0.3297373412099098
-0.28897361772639185
-0.22187681320269698
-0.21229458749761684
-0.21627809168038353
-0.18148800962245146
-0.1250742154056606
-0.24171963028135585
-0.23368239114707406
-0.37249475603039295
-0.420685309741213

#### **Multi- variate Analysis:**



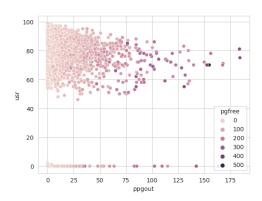


Fig 9. Multi-variate – Variables with "usr" plots

#### Outcome of the multivariate analysis

ppgout - Number of pages, paged out per second pgfree - Number of pages per second placed on the free list.

Graphical represents that max ppgout and pgfree happens between 60 to 100% of the time - cpu runs in user mode.

For few data, ppgout and pgfree reported, when the usr is 0%.

Q2]. Impute null values if present, also check for the values which are equal to zero. Do they have any meaning or do we need to change them or drop them? Check for the possibility of creating new features if required. Also check for outliers and duplicates if there.

## **Check for missing/null values in the dataset**

lread 0	lread 0	
lwrite 0	lwrite 0	
scall 0	scall 0	
sread 0	sread 0	
swrite 0	swrite 0	
fork 0	fork 0	
exec 0	exec 0	
rchar 104	rchar 0	
wchar 15	wchar 0	
pgout 0	pgout 0	
ppgout 0	ppgout 0	
pgfree 0	pgfree 0	
pgscan 0	pgscan 0	
atch 0	atch 0	
pgin 0	pgin 0	
ppgin 0	ppgin 0	
pflt 0	pflt 0	
vflt 0	vflt 0	
	runqsz 0	
runqsz 0	freemem 0	
freemem 0	freeswap 0	
freeswap 0	usr 0	
usr 0	dtype: int64	
dtype: int64		

From the above data observed that rchar and wchar attributes having missing value in the model. For both attributes fill with median values.

Outliers & duplicates: Outliers are considered for validate the model, otherwise it may lose the generalization. Most of the independent variables left skewed. There are no duplicates present in the model.

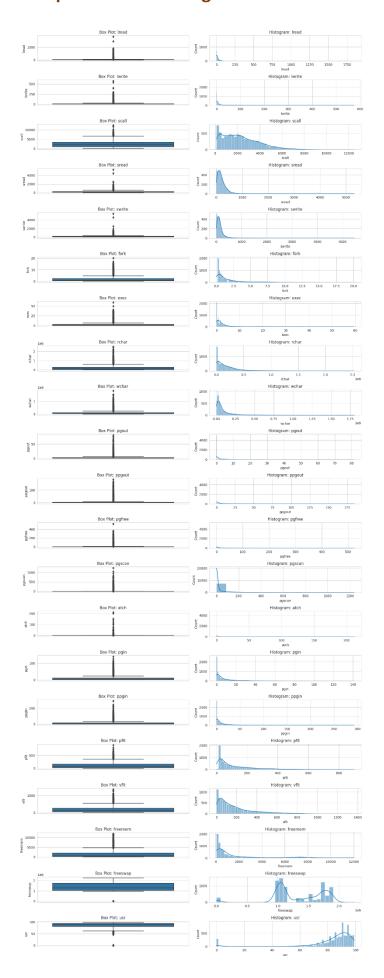


Fig 10. Outliers for numerical variables

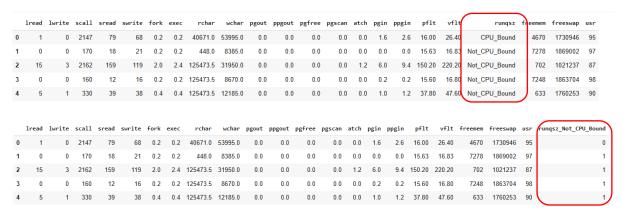
#### To check for 0 values in the various columns.

False 7517	False 5508	False 8171
True 675	True 2684	True 21
Name: lread, dtype: int64	Name: lwrite, dtype: int64	Name: fork, dtype: int64
False 8171	True 4878	True 4878
True 21	False 3314	False 3314
Name: exec, dtype: int64	Name: pgout, dtype: int64	Name: ppgout, dtype: int64
True 4869 False 3323 Name: pgfree, dtype: int64		

O values present in the model means that system is idle and acceptable.

Q3]. Encode the data (having string values) for Modelling. Split the data into train and test (70:30). Apply Linear regression using scikit learn. Perform checks for significant variables using appropriate method from statsmodel. Create multiple models and check the performance of Predictions on Train and Test sets using Rsquare, RMSE & Adj Rsquare. Compare these models and select the best one with appropriate reasoning.

Encode the data (having string values) for Modelling. Here, we have a categorical variable - runqsz, that needs to be encoded. We do that by using the pd.get\_dummies() function.



Split the model into train and test data with combination of 70:30 respectively. Apply Linear regression using scikit learn. Co-efficient values of each dependent variables

```
array([[ 0.00000000e+00, -2.00907136e-02, 7.54223130e-03, 9.48347297e-04, 7.76397886e-04, -1.37048518e-03, -1.95902796e+00, -7.77074449e-03, -3.58025820e-06, -8.73552125e-06, -1.92444878e-01, 1.46693589e-01, -1.05131055e-01, 1.60555409e-02, -5.22497285e-02, 5.77837657e-02, -3.80869667e-02, -3.95719448e-02, 2.24758172e-02, -1.77175474e-03, 3.44969262e-05, 8.25313251e+00]])
```

RMSE, MAE and R2 are calculated for train and test conditions using scikit learn.

RMSE for train : 11.23107203968622 RMSE for test : 10.62349610899093
MAE for train : 8.22919677892451 MAE for test : 7.881026960699974
R2 for train : 0.6483203363848282 R2 for test : 0.6126182156395615

#### Fit Linear Model using OLS - finding significance of all the features

		kegress:	ion Resu						
Dep. Variable:		usr	R-squar		0.648				
Model:	OLS Adj. R-squared:					0.647			
Method:	Least Sq		F-stati			501.4			
Date:	Fri, 22 Dec			-statisti	.c):	0.00			
Time:	06:4	18:04		elihood:		-22005.			
No. Observations:		5734	AIC:			4.405e+04	-		
Df Residuals:		5712	BIC:			4.420e+04	1		
Df Model:		21							
Covariance Type:		obust							
	coef	std 6		t	P> t	[0.025	0.975]		
const	40.9187	0.7	 745	54.948	0.000	39.459	42.379		
lread	-0.0201			-6.311	0.000	-0.026	-0.014		
lwrite	0.0075		006	1.270	0.204	-0.004	0.019		
scall	0.0009		900	6.399	0.000	0.001	0.001		
sread	0.0008	0.6	002	0.401	0.688	-0.003	0.009		
swrite	-0.0014	0.6	002	-0.564	0.573	-0.006	0.003		
fork	-1.9590	0.2	262	-7.487	0.000	-2.472	-1.446		
exec	-0.0078	0.6	053	-0.147	0.883	-0.112	0.096		
rchar	-3.58e-06	9.04e	-07	-3.962	0.000	-5.35e-06	-1.81e-06		
wchar	-8.736e-06	1.42e	-06	-6.131	0.000	-1.15e-05	-5.94e-06		
pgout	-0.1924	0.0	263	-3.041	0.002	-0.316	-0.068		
ppgout	0.1467	0.0	037	4.004	0.000	0.075	0.219		
pgfree	-0.1051	0.6	019	-5.551	0.000	-0.142	-0.068		
pgscan	0.0161	0.6	006	2.843	0.004	0.005	0.027		
atch	-0.0522	0.6	024	-2.175	0.030	-0.099	-0.005		
pgin	0.0578	0.0	029	1.972	0.049	0.000	0.115		
ppgin	-0.0381	0.6	019	-2.019	0.044	-0.075	-0.001		
pflt	-0.0396	0.0	004	-9.150	0.000	-0.048	-0.031		
vflt	0.0225	0.6	003	6.544	0.000	0.016	0.029		
freemem	-0.0018	7.85e	-05 -	22.579	0.000	-0.002	-0.002		
freeswap	3.45e-05	4.58e	-07	75.394	0.000	3.36e-05	3.54e-05		
runqsz_Not_CPU_Bound	8.2531			26.229	0.000	7.636	8.870		
======== Omnibus:		 0.363	 -Durbin		:=======	2.016			
Prob(Omnibus):		0.000	Jarque-	Bera (JB)	:	2515.169	9		
Skew:		1.090	Prob(JB	, ,		0.00			
Kurtosis:		5.403	Cond. N	,		7.14e+06			

Table 2. OLS Regression Results for given model dataset

#### Interpretation of R-squared

The R-squared value tells us that our model can explain 64.8% of the variance in the training set.

Assumptions for the linear regression model

1. Check for multicollinearity using VIF

The VIF values indicate that the features sread fork pgout ppgout pgfree pgscan pgin ppgin pflt vflt swrite are correlated with one or more independent features.

Multicollinearity affects only the specific independent variables that are correlated. Therefore, trust the p-values of the specific variables.

To treat multicollinearity, we will have to drop one or more of the correlated features.

Will drop the variable that has least impact on adjusted R-squared of the model. This process continues until VIF <2(TOTALLY 17 iterations done to attain the value) and observe the effect on our predictive model.

VIF values:	
const	23.247591
lread	1.414675
lwrite	1.376778
scall	1.697874
exec	1.799440
rchar	1.636976
wchar	1.457106
pgout	1.575059
pgscan	1.744268
atch	1.080401
pgin	1.561030
pflt	2.179444
freemem	1.680253
freeswap	1.614479
runqsz_Not_CPU_Bound	1.109176
dtype: float64	

Final OLS regression results as shown in the below image

OLS Regression Results								
		=====						
Dep. Variable:				uared:		0.641		
Model:			_	R-squared:		0.641		
Method:	Least Sq					1024.		
				(F-statistic	):	0.00	)	
Time:	06:	48:10	Log-	Likelihood:		-22060.		
No. Observations:		5734	AIC:			4.414e+04	-	
Df Residuals:		5723	BIC:			4.422e+04	-	
Df Model:		10						
Covariance Type:								
				 t	P> t	[0.025	0.975]	
const	42.5801	0.	709	60.041	0.000	41.190	43.970	
lread	-0.0170	0.	.003	-6.219	0.000	-0.022	-0.012	
scall	0.0011	0.	.000	9.303	0.000	0.001	0.001	
exec	-0.1472	0.	.038	-3.859	0.000	-0.222	-0.072	
rchar	-3.114e-06	7.966	-07	-3.915	0.000	-4.67e-06	-1.55e-06	
wchar	-9.939e-06	1.316	-06	-7.582	0.000	-1.25e-05	-7.37e-06	
pgout	-0.1274	0.	.030	-4.180	0.000	-0.187	-0.068	
pflt	-0.0427	0.	002	-22.212	0.000	-0.046	-0.039	
freemem	-0.0018	7.876	-05	-22.421	0.000	-0.002	-0.002	
freeswap	3.37e-05	4.416	-07	76.344	0.000	3.28e-05	3.46e-05	
rungsz Not CPU Bound	8.2238	0.	316	26.014	0.000	7.604	8.844	
							:	
Omnibus:	115	6.491	Durb	in-Watson:		2.020	)	
Prob(Omnibus):		0.000	Jarq	ue-Bera (JB):		2711.188	1	
Skew:	-	1.132	Prob	(JB):		0.00	)	
Kurtosis:		5.495	Cond	. No.		6.75e+06	,	
freemem freeswap runqsz_Not_CPU_Bound Omnibus: Prob(Omnibus): Skew:	-0.0018 3.37e-05 8.2238	7.876 4.416 0. 6.491 0.000 1.132 5.495	2-05 2-07 316 Durb Jarq Prob	-22.421 76.344 26.014 ======== in-Watson: ue-Bera (JB): (JB): . No.	0.000 0.000 0.000	-0.002 3.28e-05 7.604	-0.002 3.46e-05 8.844	

Table 3. OLS Regression Results for VIF <2

Now, removed all the p-values > 0.05. After dropping the features causing strong multicollinearity and the statistically insignificant ones, our model performance hasn't dropped sharply (adj. R-squared has dropped from 0.647 to 0.641). This shows that these variables did not have much predictive power.

#### Assumptions of Linear Regression.

Assumptions are essential conditions that should be met before draw inferences regarding the model estimates or use the model to make a prediction.

Check for below assumptions of Linear Regression,

- 1. Linearity
- 2. Independence
- 3. Homoscedasticity
- 4. Normality of error terms
- 5. No strong Multicollinearity

	Actual Values	Fitted Values	Residuals
0	95	100.855575	-5.855575
1	58	51.774323	6.225677
2	92	88.750448	3.249552
3	87	105.293648	-18.293648
4	88	88.642581	-0.642581

#### **Test for linearity and independence**

Linearity describes a straight-line relationship between two variables, predictor variables must have a linear relation with the dependent variable.

How to check linearity? Make a plot of fitted values vs residuals. If they don't follow any pattern (the curve is a straight line), then assume that model is linear otherwise model is showing signs of non-linearity.

How to fix if this assumption is not followed? Try with different transformations.

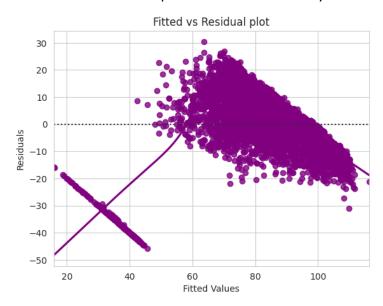


Fig 11. Fitted vs Residual plot

observe a pattern in the residual vs fitted values, hence will try to transform the continuous variables in the data.

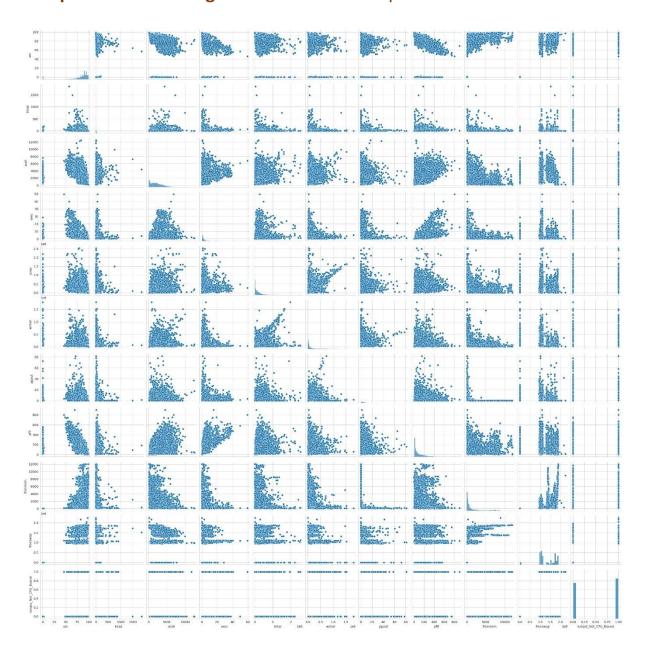


Fig 12. Pair plot - Distribution of variable in training set

## <u>Transformation y data can be fixed:</u>

Initially iterated with small values but not influencing in the model performance. Training data of y will multiply with power of 5.

After transformation OLS regression results as shown in the below image

OLS Regression Results									
Dep. Variable:	=======	usr		======== uared:					
Model:		OLS	Adi.	R-squared:		0.796	)		
Method:	Least Sq	uares	_			2163.			
Date:				(F-statistic)	):	0.00			
Time:	07:	14:47	Log-	Likelihood:		-1.2751e+05	5		
No. Observations:		5734	AIC:			2.551e+05	5		
Df Residuals:		5723	BIC:			2.551e+05	5		
Df Model:		10							
Covariance Type:		obust							
	coef		err	t	P> t	[0.025	0.975]		
const	4.301e+09	6.886	+07	62.466	0.000	4.17e+09	4.44e+09		
lread	-3.046e+06	2.666	+05	-11.472	0.000	-3.57e+06	-2.53e+06		
scall	-2.913e+05	1.16€	+04	-25.089	0.000	-3.14e+05	-2.69e+05		
exec	-3.041e+07	3.7€	+06	-8.211	0.000	-3.77e+07	-2.32e+07		
rchar	-879.3866	77.	237	-11.386	0.000	-1030.800	-727.973		
wchar	-1291.9625	127.	268	-10.151	0.000	-1541.456	-1042.469		
pgout	-3.78e+07	2.966	+06	-12.777	0.000	-4.36e+07	-3.2e+07		
pflt	-8.77e+06	1.87€	+05	-47.015	0.000	-9.14e+06	-8.4e+06		
freemem	-2.841e+04	7644.	471	-3.717	0.000	-4.34e+04	-1.34e+04		
freeswap	2192.5030	42.	847	51.170	0.000	2108.506	2276.500		
runqsz_Not_CPU_Bound					0.000	4.79e+08	6e+08		
Omnibus:		====== 8.467		======== in-Watson:		1.966			
Prob(Omnibus):		0.000		ue-Bera (JB):		422.005			
Skew:		0.526		, ,		2.31e-92			
Kurtosis:		3.813		. No.		6.75e+06			

Fig 13. Pair plot of distribution of variable in training set

## Adj. R-squared has increased from 64.1 to 79.1

## Reiterate the fitted and residuals

	Actual Values	Fitted Values	Residuals
0	7737809375	7.178093e+09	5.597160e+08
1	656356768	-1.107059e+09	1.763416e+09
2	6590815232	6.518566e+09	7.224886e+07
3	4984209207	7.395780e+09	-2.411571e+09
4	5277319168	6.575776e+09	-1.298456e+09

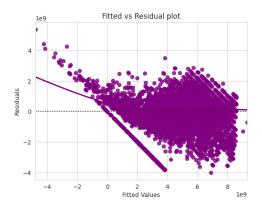


Fig 13. Fitted Vs Residual after Transformation

## **Test for normality**

Error terms/residuals should be normally distributed.

If error terms are not normally distributed, confidence intervals may become too wide or narrow. Once confidence interval becomes unstable, it leads to difficulty in estimating coefficients based on minimization of least squares.

What does non-normality indicate?

It suggests that there are a few unusual data points which must be studied closely to make a better model.

How to check the Normality?

It can be checked via QQ Plot - residuals following normal distribution will make a straight-line plot, otherwise another test to check for normality is Shapiro-Wilk test.

How to Make residuals normal?

Apply transformations like log, exponential, arcsinh, etc as per our data.

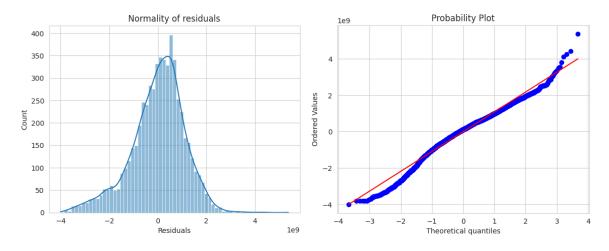


Fig 13. Normal distribution and QQ plot

Many points are lying on the straight line in QQ plot

The Shapiro-Wilk test can also be used for checking the normality. The null and alternate hypotheses of the test are as follows:

Null hypothesis - Data is normally distributed. Alternate hypothesis - Data is not normally distributed.

Since p-value < 0.05, the residuals are not normal according to Shapiro test. Might be willing to accept this distribution as close to being normal.

## **Test for homoscedasticity**

[('F statistic', 0.9969808068069038), ('p-value', 0.5321955741682427)]

Since p-value > 0.05 we can say that the residuals are homoscedastic.

All the assumptions of linear regression are now satisfied. Let's check the summary of our final model.

illiai illouel.											
OLS Regression Results											
Dep. Variable:	usr		R-squared:			0.791					
Model:	OLS		Adj. R-squared:			0.790					
Method:	Least Squares					2163.					
	-		Prob (F-statistic):			0.00					
Time:			Log-Likelihood:			-1.2751e+05					
No. Observations:	5734					2.551e+05					
Df Residuals:	5723		BIC:			2.551e+05					
Df Model:		10									
Covariance Type:	nonro	obust									
=======================================											
	coef	std	err	t	P> t	[0.025	0.975]				
	4.301e+09					4.17e+09					
lread				-11.472							
scall				-25.089		-3.14e+05	-2.69e+05				
exec	-3.041e+07	3.7e	+06	-8.211	0.000	-3.77e+07	-2.32e+07				
rchar	-879.3866	77.	237	-11.386	0.000	-1030.800	-727.973				
wchar	-1291.9625	127.	268	-10.151	0.000	-1541.456	-1042.469				
pgout	-3.78e+07	2.96e	+06	-12.777	0.000	-4.36e+07	-3.2e+07				
pflt	-8.77e+06	1.87e	+05	-47.015	0.000	-9.14e+06	-8.4e+06				
freemem	-2.841e+04	7644.	471	-3.717	0.000	-4.34e+04	-1.34e+04				
freeswap	2192.5030	42.	847	51.170	0.000	2108.506	2276.500				
runqsz_Not_CPU_Bound	5.395e+08	3.07e	+07	17.579	0.000	4.79e+08	6e+08				
Omnibus:	318.467		Durbin-Watson:		1.960						
Prob(Omnibus):	0.000		Jarque-Bera (JB):			422.005					
Skew:	-0.526		Prob(JB):			2.31e-92					
Kurtosis:	3.813		Cond. No.			6.75e+06					

Table 4. OLS Regression after 18th model

Observations R-squared of the model is 0.791 and adjusted R-squared is 0.790, which shows that the model is able to explain  $^{\sim}79\%$  variance in the data. This is good enough.

#### Prediction of the model

```
RMSE for train OLS : 1100864151.77311 RMSE for test OLS : 1065854574.2752588
MAE for train OLS : 844951691.0657396 MAE for test OLS : 815522254.6165146
R2 for train OLS : 0.7907720025504168 R2 for test OLS : 0.8026337457755653
```

RMSE on the train and test sets are comparable. So, model is not suffering from overfitting. R square for train and test are comparable. R square of resulting of 80.2% for the test condition.

#### Coefficient of all attributes as shown in the below image

```
4.300634e+09
                      -3.046103e+06
lread
scall
                      -2.912822e+05
                      -3.041464e+07
exec
                      -8.793866e+02
wchar
                      -1.291962e+03
pgout
                      -3.780059e+07
pflt
                      -8.769882e+06
freemem
                      -2.841261e+04
freeswap
                      2.192503e+03
runqsz_Not_CPU_Bound 5.395169e+08
dtype: float64
```

The equation of linear regression model as shown below

```
usr = 4300634224.578651 + -3046103.4387196465 * (lread) + -
291282.2177427411 * (scall) + -30414643.722644746 * (exec) + -
879.3865900024477 * (rchar) + -1291.9624959003754 * (wchar) + -
37800588.771157466 * (pgout) + -8769882.36471764 * (pflt) + -
28412.607429342264 * (freemem) + 2192.5030092386014 * (freeswap) +
539516947.605248 * (runqsz_Not_CPU_Bound)
```

#### **Conclusion & Recommendation**

Model undergoes all the checks as follow Linearity, Independence, Homoscedasticity, Normality of error terms, No Multicollinearity.

Observations R-squared of the model is 0.791 and adjusted R-squared is 0.790, which shows that the model is able to explain  $^{\sim}79\%$  variance in the data. It's not require to validate further.

The multicollinearity between the dependent variables have been removed and only such variables, whose VIF (Variance Inflation Factor) < 2 have been considered to check the performance of model using linear regression.

18 models have been built and used for validation

The RMSE on the train and test sets are comparable. Therefore, the model is not suffering from overfitting.

The R square values for train and test are comparable. R square increased to 80.2%

Scale of RMSE and MAE depends on the target variable, so scaled the target variable by a power of 5 i.e expected to get higher values of RMSE and MAE.

Hence, "ols\_res18" is good for prediction model and inference purposes.

#### THE END