

Linear Regression:

It is a machine learning Algorithm based on Supervised ~~alg~~ Learning. It is a statistical method that is used for Predictive Analysis. L.R. makes predictions for continuous or real numeric variables.

L.R. show a linear Relationship betⁿ Independent and dependent Variables.

For eg. height, weight, Salary, age, etc.

Pr

eg.

Exp(x)	Salary (y)	$(y_i - \bar{y})$ $(x_i - \bar{x})$	$(x_i - \bar{x})$ $(y_i - \bar{y})$	$(x_i - \bar{x})^2$	$(y_i - \bar{y})(x_i - \bar{x})$
1	5	-4.6	-2	4	9.2
2	7	-2.6	-1	1	2.6
3	9	-0.6	0	0	0
4	12	2.4	1	1	2.4
5	15	5.4	2	4	10.8
$\bar{x} = 3$	$\bar{y} = 9.6$			10	25

$$y = mx + c$$

m

$$m = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$$

$$m = \frac{25}{10}$$

$$\boxed{m = 2.5}$$

$$\bar{y} = m\bar{x} + c$$

$$c = \bar{y} - m\bar{x}$$

$$= 9.6 - (2.5 \times 3)$$

$$\boxed{c = 2.1}$$

$$y_{p1} = mx_1 + c = (2.5 \times 1) + 2.1$$

$$= \underline{4.6}$$

$$y_{p2} = mx_2 + c = (2.5 \times 2) + 2.1 = \underline{7.1}$$

$$y_{p3} = mx_3 + c = (2.5 \times 3) + 2.1 = \underline{9.6}$$

$$y_{p4} = mx_4 + c = (2.5 \times 4) + 2.1 = \underline{12.1}$$

$$y_{p5} = mx_5 + c = (2.5 \times 5) + 2.1 = \underline{14.6}$$

exp	Salary (y)	y_{pred}	$(y_i - y_p)^2$	$(y_i - y_p)^2$
1	5	4.6	0.4	0.16
2	7	7.1	-0.1	0.01
3	9	9.6	-0.6	0.36
4	12	12.1	-0.1	0.01
5	15	14.6	0.4	0.16
				<u>0.7</u>

Square error:

$$\text{error} = \sum (y - y_p)^2$$

$$\boxed{\text{error} = 0.7}$$

mean square error:

$$\text{mse} = \frac{\sum (y - y_p)^2}{n}$$

$$\begin{aligned} \text{mse} &= \frac{\sum (y - y_p)^2}{n} \\ &= \frac{0.7}{5} \end{aligned}$$

$$\boxed{\text{mse} = 0.14}$$

root mean square error:

$$\text{RMSE} = \sqrt{\frac{\sum (y - y_p)^2}{n}}$$

$$= \sqrt{\frac{0.7}{5}}$$

$$\boxed{\text{RMSE} = 0.374}$$

#

$$R^2 = 1 - \frac{S_e}{S_{st}}$$

$$\therefore S_{st} = (y_i - \bar{y})^2$$
$$= 63.19$$

$$R^2 = 1 - \frac{0.7}{63.19}$$

$$R^2 = 0.989$$

```
In [1]: import pandas as pd
```

```
In [2]: salary=pd.read_excel('salary.xlsx')
```

```
In [3]: salary
```

```
Out[3]:
```

	exp	salary
0	1	5
1	2	7
2	3	9
3	4	12
4	5	15

```
In [39]: x=salary.iloc[:, :-1]
```

```
In [40]: y=salary.iloc[:, -1]
```

```
In [10]: from sklearn.linear_model import LinearRegression  
lr=LinearRegression()  
ypred=lr.fit(x,y)
```

```
In [11]: ypred
```

```
Out[11]: LinearRegression()
```

```
In [12]: lr.coef_
```

```
Out[12]: array([2.5])
```

```
In [13]: lr.intercept_
```

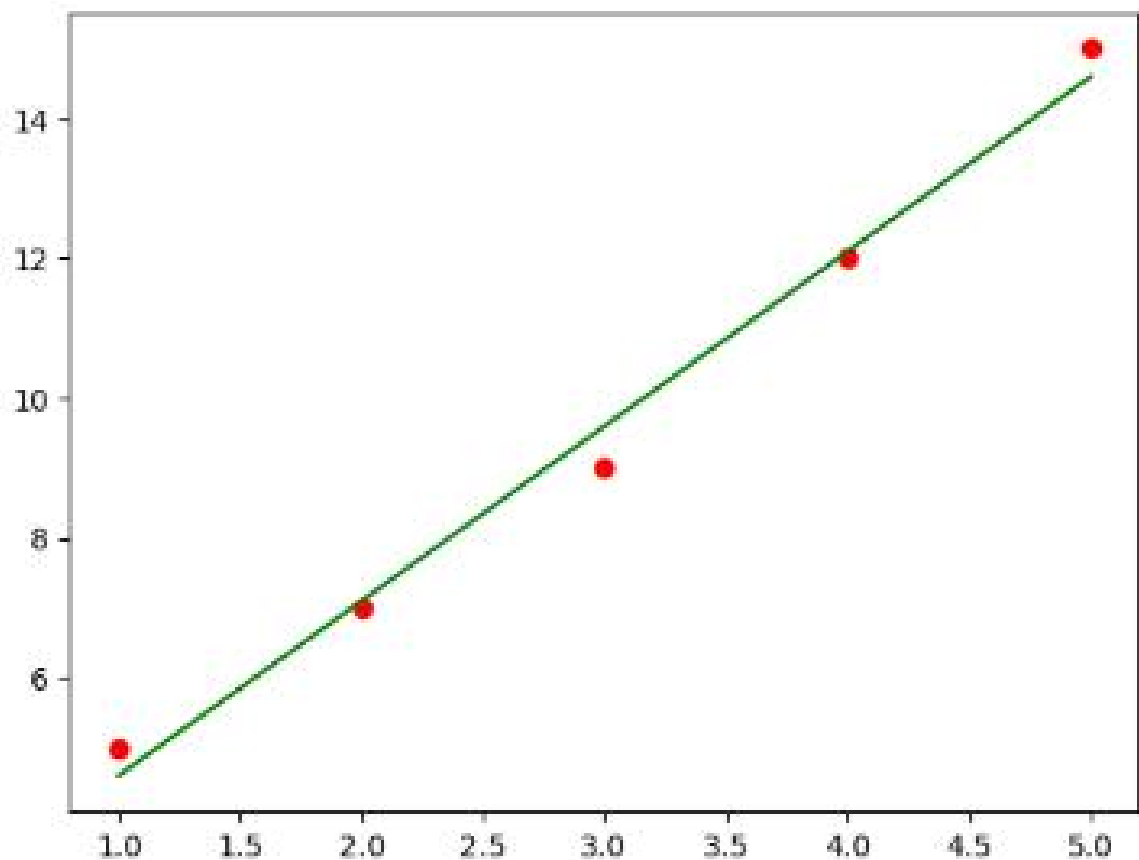
```
Out[13]: 2.1000000000000014
```

```
In [16]: pred=lr.predict(x)  
pred
```

```
Out[16]: array([ 4.6,  7.1,  9.6, 12.1, 14.6])
```

```
In [27]: plt.scatter(salary['exp'],salary['salary'],c='r')  
plt.plot(x,pred,c='g')  
plt.legend()
```

```
Out[27]: [<matplotlib.lines.Line2D at 0x27e92dc1670>]
```



```
In [28]: import numpy as np
```

```
In [33]: error=y-pred  
se=np.sum(error**2)  
se
```

```
Out[33]: 0.69999999999999987
```

```
In [34]: n=np.size(x)  
MSE=se/n  
MSE
```

```
Out[34]: 0.139999999999999974
```

```
In [36]: RMSE=np.sqrt(MSE)  
RMSE
```

```
Out[36]: 0.3741657386773938
```

```
In [37]: ymean=np.mean(y)  
sst=np.sum((y-ymean)**2)  
sst
```

```
Out[37]: 63.199999999999996
```

```
In [38]: R2=1-(se/sst)  
R2
```

```
Out[38]: 0.9889240506329114
```
