

UNIVERSITY OF ASIA PACIFIC

Department of Computer Science and Engineering



Course Title :

Artificial Intelligence and Expert Systems Lab

Course Code : CSE 404

Project : 02

Submitted By:

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Section: A

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Submitted to:

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Project Name: Implementation of Multivariable Linear Regression

Introduction:

Multiple linear regression is simply the extension of simple linear regression, that predicts the value of a dependent variable (sometimes it is called as the outcome or target variable) on the basis of two or more independent variables (or sometimes, the predictor or explanatory variables). It is a method of statistical analysis that provides the statistical significance to explanatory variables, or which potential explanatory variables are crucial predictors for a given response (target) variable.

Problem statement:

Implement the Multivariable Linear Regression Using Open-Source Dataset with and without SK-Learn.

Dataset:

Dataset name : USA Housing

Dataset URL : https://github.com/huzaihsayed/Linear-Regression-Model-for-House-Price-Prediction/blob/master/USA_Housing.csv

The dataset has 7 columns:

- Avg. Area Income,
- Avg. Area House Age,
- Avg. Area Number of Rooms,
- Avg. Area Number of Bedrooms,
- Area Population,
- Price,
- Address

The variables are as follows Response:

- Variable (x1) : Avg. Area Income,
- Variable (x2) : Avg. Area House Age,

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- Variable (x3) : Avg. Area Number of Rooms,
- Variable (x4) : Avg. Area Number of Bedrooms,
- Variable (x5) : Area Population,
- Variable (y) : Price

	A	B	C	D	E	F	G
1	Avg. Area Income	Avg. Area House Age	Avg. Area Number of Rooms	Avg. Area Number of Bedrooms	Area Population	Price	Address
2	79545.45857	5.682861322	7.009188143	4.09	23086.8005	1059033.558	208 Michael Ferry Apt. 674Laurab
3	79248.64245	6.002899808	6.730821019	3.09	40173.07217	1505890.915	188 Johnson Views Suite 079Lake
4	61287.06718	5.86588984	8.51272743	5.13	36882.1594	1058987.988	9127 Elizabeth StravenueDanielto
5	63345.24005	7.188236095	5.586728665	3.26	34310.24283	1260616.807	USS BarnettFPO AP 4
6	59982.19723	5.040554523	7.839387785	4.23	26354.10947	630943.4893	USNS RaymondFPO AE
7	80175.75416	4.988407758	6.104512439	4.04	26748.42842	1068138.074	06039 Jennifer Islands Apt. 443Tr
8	64698.46343	6.025335907	8.147759585	3.41	60828.24909	1502055.817	4759 Daniel Shoals Suite 442Nguy
9	78394.33928	6.989779748	6.620477995	2.42	36516.35897	1573936.564	972 Joyce ViaductLake William,
10	59927.66081	5.36212557	6.393120981	2.3	29387.396	798869.5328	USS GilbertFPO AA 2
11	81885.92718	4.42367179	8.167688003	6.1	40149.96575	1545154.813	Unit 9446 Box 0958DPO
12	80527.47208	8.093512681	5.0427468	4.1	47224.35984	1707045.722	6368 John Motorway Suite 700Jan
13	50593.6955	4.496512793	7.467627404	4.49	34343.99189	663732.3969	911 Castillo Park Apt. 717Davisbo
14	39033.80924	7.671755373	7.250029317	3.1	39220.36147	1042814.098	209 Natasha Stream Suite 961Huffr
15	73163.66344	6.919534825	5.993187901	2.27	32326.12314	1291331.518	829 Welch Track Apt. 992North Jo
16	69391.38018	5.344776177	8.406417715	4.37	35521.29403	1402818.21	PSC 5330, Box 4420APO
17	73091.86675	5.443156467	8.517512711	4.01	23929.52405	1306674.66	2278 Shannon ViewNorth Carrier
18	79706.96306	5.067889591	8.219771123	3.12	39717.81358	1556786.6	064 Hayley UnionsNicholsboroug

Here in the dataset the Price column is a dependent feature and the rest of the columns are independent features plotting the independent variable vs department variable to see how independent variables affect the independent variable.

Tools And Languages:

- **Programing Language:** Python
- **IDE:** Jupyter Notebook

Parameter Initialization:

For the weights of the features and bias we use 1,1.5, 3, 8, and 9 values.

Hypothesis Function:

For Multiple Linear Regression the hypothesis function will be:

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \dots + \beta_p X_p$$

Cost Function:

For cost function, we are using Means Squared Error. The formula for the MSE

$$Cost = \frac{1}{m} \sum_{i=0}^m (y_{predict}(i) - y_{true}(i))^2$$

Gradient Function:

Updating the weights and bias value we are using Gradient Descent(GD)

$$weights_i = weights_i - \frac{\alpha}{m} * \sum_{i=0}^m [(y_{predict}(i) - y_{true}(i)) * X(i)]$$

Linear Regression Without SK-Learn: Output

Cost Function & Gradient Decent:

Iteration number: 100

Hypothesis function value is: $h_0(x) = \theta_0 + \theta_1 * x$

Cost function is: $j(\theta) = \frac{1}{2m} * \sum_{i=1}^m (h_{\theta}(x) - y)^2$

Cost function is: 62300201242.352455

gradient decent:

New parameter value is: [1230689.3193730055, 22103.63785409576, 26572.07523898754, 25854.485030193617, 26240.419866977296]

result coefficient is [1230689.3193730055, 22103.63785409576, 26572.07523898754, 25854.485030193617, 26240.419866977296]

Graph Plotting:

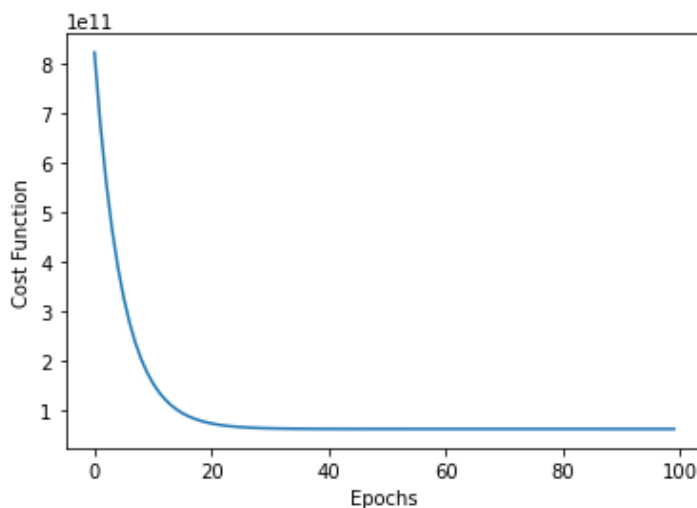
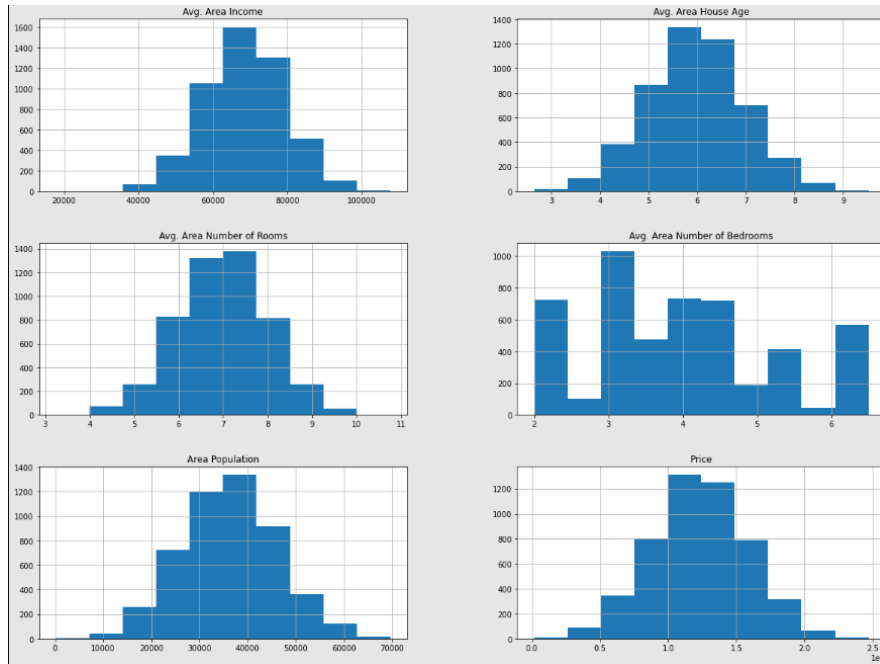
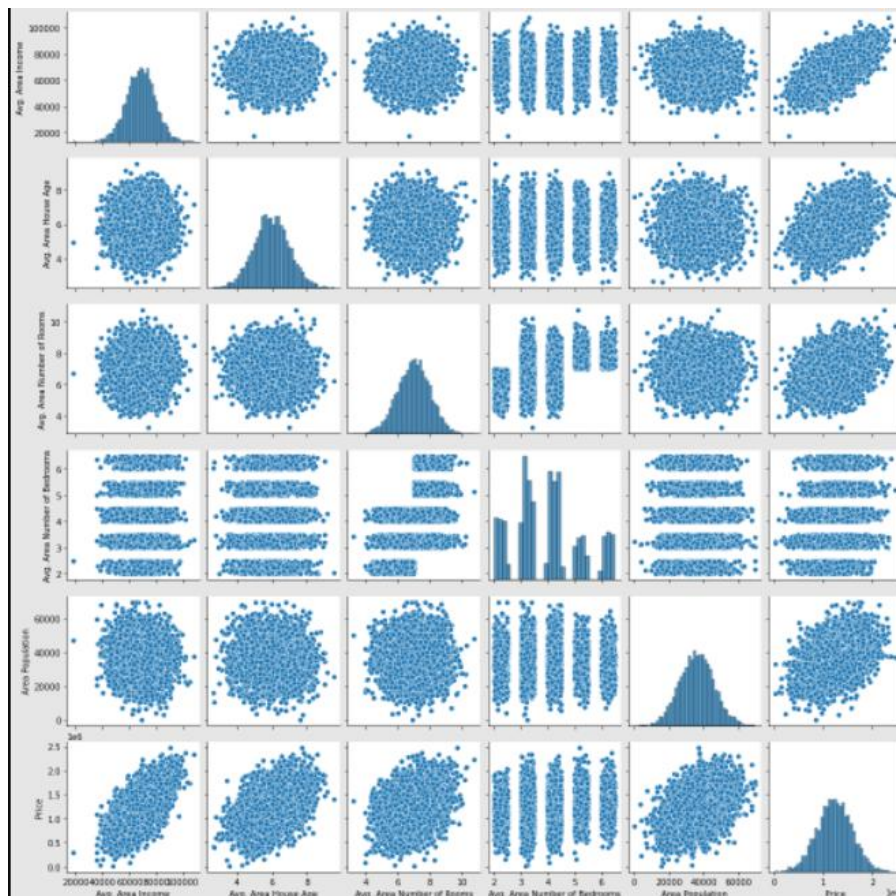


Figure Plotting:

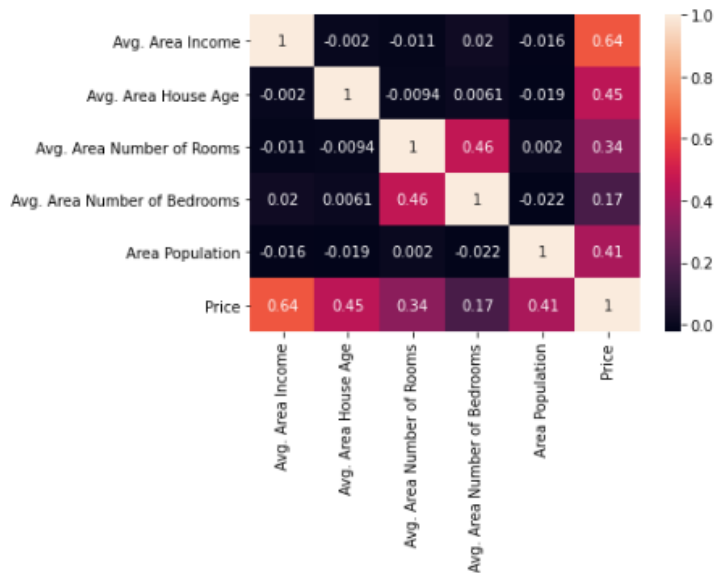


Pairwise Figure:



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HeatMap:



Linear Regression With SK-Learn: Output:

Coefficients , Mean Error & Variance Score:

```
In [23]: print("Coefficients: \n", lm.coef_)  
# Mean Squared Error  
print("Mean Squared Error: %.2f" % np.mean((lm.predict(X_test)-y_test)**2))  
# Explained Variance Score : 1 is perfect prediction  
print("Variance score: %.2f" % lm.score(X_test, y_test))
```

Coefficients:
[2.15282755e+01 1.64883282e+05 1.22368678e+05 2.23380186e+03
1.51504200e+01]
Mean Squared Error: 10460958907.21
Variance score: 0.92

Graph Plotting:

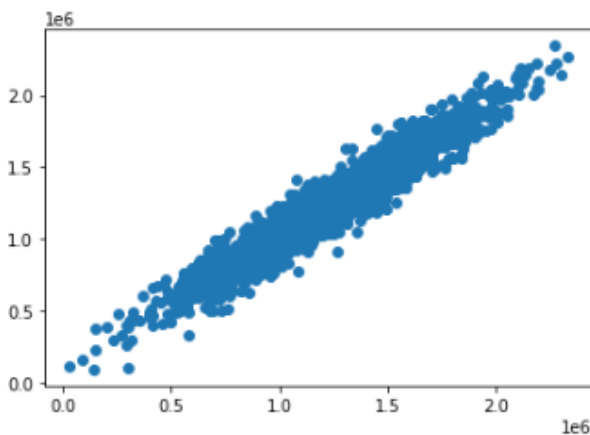
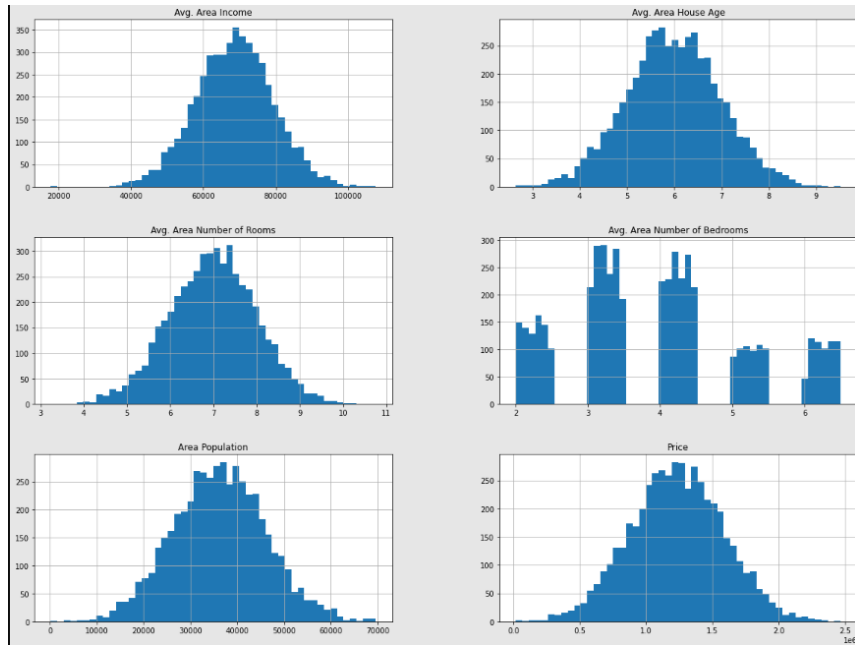
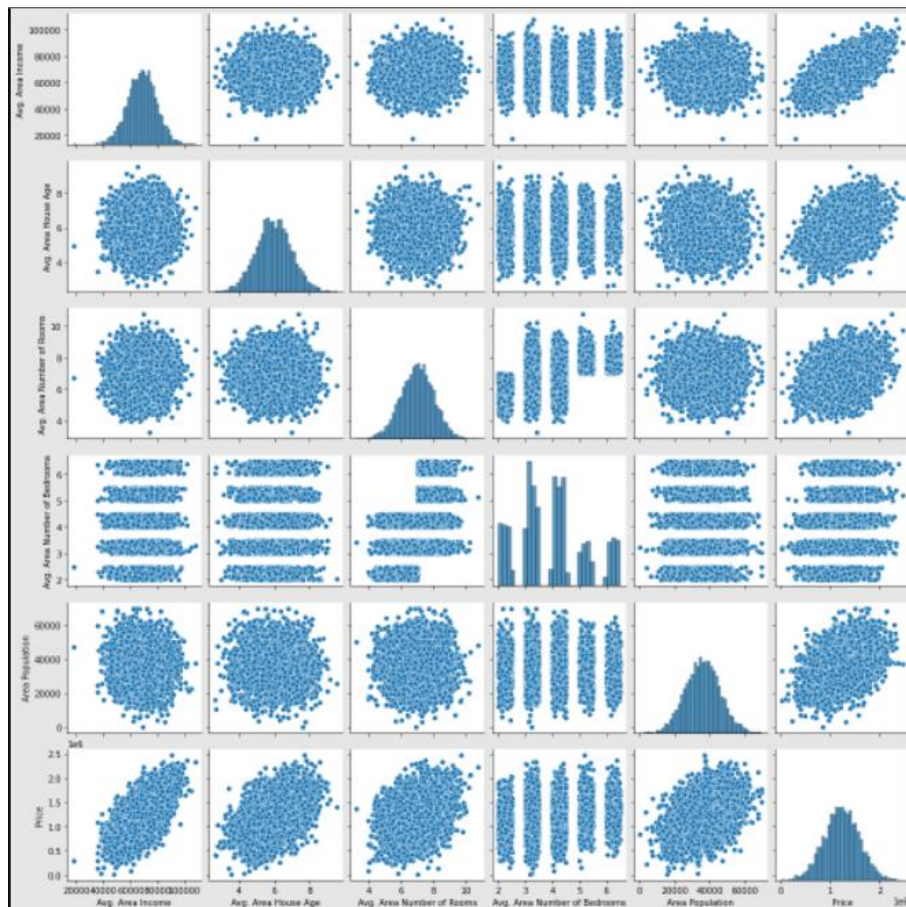


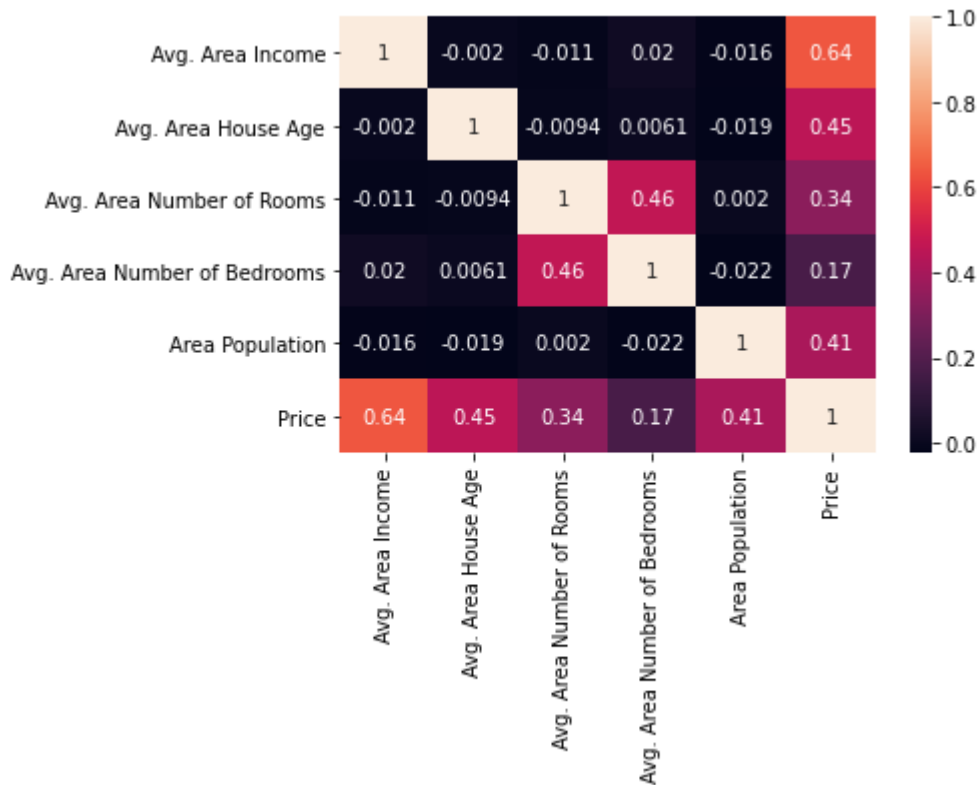
Figure Plotting:



Pairwise Figure:



HeatMap:



Conclusion:

Multiple regression is an extension of simple linear regression. In this project, after successful implementation, I've a brief knowledge about linear regression. Multiple linear regression models are useful in helping an enterprise to consider the impact of multiple independent predictors and variables on a dependent variable and can be beneficial for forecasting and predicting results. So, the outcome knowledge of this project will help me a lot to real-life problem predicting and solving on various field.