Chapter 2: Data handling and Linear Regression models

Werner Bauer



- Loading Data with Pandas
- 2 Visualize and discover the data
- ③ Prepare the data for machine learning
- 4 Linear regression models
- Metrics for Regression models

Loading data files with Pandas

Pandas provides useful functions to import various file types:

.csv (comma-separated values) file

```
data = pd.read_csv('titanic.csv')
# Output:
     PassengerId Survived Pclass
                                            Fare Cabin
                                                        Embarked
0
                                         7.2500
                                                   NaN
1
                                        71.2833
                                                   C85
                                          7.9250
                                                  NaN
                                        53.1000 C123
                                          8.0500
                                                  NaN
```

.txt files (without column names and separated by spaces):

```
data = pd.read_csv('file.txt', sep = "\s+", names = ['column1_name','column2_name']) # use '\s+'
    if spacing is not known, assign names to columns, ....)
```

• excel (.xlsx) files

```
banking = pd.read_excel('banking.xlsx', sheet_name='bank—additional—full')
# Output:
       age
                    iob marital ... euribor3m nr_employed
                         married ...
        56
              housemaid
                                          4.857
                                                     5191 0
                                                              no
                                          4.857
                                                     5191.0
               services
                         married ...
                                                              nο
2
               services married ...
                                          4.857
                                                     5191.0
```

• Loading files from internet sources via url's

Example: loading the housing.txt file (used later)

We want to read in the following txt file:

```
0 00632
        18.00
                2.310
                          0.5380
                                 6.5750
                                         65.20
                                                4.0900
                                                           296 A
                                                                 15.30 396.90
                                                                                 4.98 24.00
                      0
0.02731
         0.00
                7.070
                      0
                          0.4690
                                 6.4210
                                         78.90 4.9671
                                                        2 242.0 17.80 396.90
                                                                                9.14 21.60
0.02729
         0.00
                7.070
                         0.4690
                                 7.1850 61.10 4.9671
                                                        2 242.0 17.80 392.83
                                                                                4.03 34.70
0.03237
         0.00
                2.180
                         0.4580
                                 6.9980
                                         45.80 6.0622
                                                        3 222.0 18.70 394.63
                                                                                 2.94
                                                                                      33.40
```

We can use .read_csv() with options as shown next:

```
# as file has no header and values separated by whitespaces
     df = pd.read_csv('housing.txt', delimiter= '\s+', header = None) # OR
     df = pd.read_csv('housing.txt', delim_whitespace=True, header = None) # OR
     df = pd.read_fwf('housing.txt', header = None) # fwf for 'fixed-width formatted'
     # Output:
                                                          10
          0.00632
                          2.31
                                    0.538
                                                296.0
                                                        15.3
                                                              396.90
          0.02731
                    0.0
                          7.07
                                    0.469
                                                242.0 17.8 396.90
9
     # To set names rather then indices for the COLUMNS:
     df.columns = ['CRIM', 'ZN', 'INDUS', 'CHAS', 'NOX', 'RM', 'AGE', 'DIS', 'RAD', 'TAX', 'PTRATIO', 'B', 'LSTAT', '
           MEDV'1 # 0R
     df = pd.read_csv('housing.txt', delim_whitespace=True, header = None, names = ['CRIM', 'MEDV'])
     # Output:
14
             CRIM
                                        NOX
                     ZN
                        INDUS
                                CHAS
                                                     TAX PTRATIO
                                                                           LSTAT
                                                                                  MEDV
          0.00632
                   18.0
                          2.31
                                      0.538
                                                   296.0
                                                             15.3
                                                                   396.90
                                                                            4.98
                                                                                  24.0
          0.02731
                          7.07
                                      0.469
                                                  242.0
                    0.0
                                                             17.8 396.90
                                                                            9.14 21.6
```

• We write functions to download and decompress the file:

```
import os
import tarfile
import urllib
import pandas as pd
DOWNLOAD_ROOT = "https://raw.githubusercontent.com/ageron/handson—ml2/master/"
HOUSING_PATH = os.path.join("datasets", "housing")
HOUSING_URL = DOWNLOAD_ROOT + "datasets/housing/housing.tgz"
def fetch_housing_data(housing_url=HOUSING_URL, housing_path=HOUSING_PATH):
    os.makedirs(housing_path, exist_ok=True)
    tgz_path = os.path.join(housing_path, "housing.tgz")
    urllib.request.urlretrieve(housing_url. tgz_path)
    housing_tgz = tarfile.open(tgz_path)
    housing_tgz.extractall(path=housing_path)
    housing_taz.close()
def load_housing_data(housing_path=HOUSING_PATH):
    csv_path = os.path.join(housing_path, "housing.csv")
    return pd.read_csv(csv_path)
fetch_housing_data() # fetch the data
housing = load_housing_data()
```

```
housing.head() # Outputs top 5 lines:
  longitude latitude ... median_house_value ocean_proximity
    -122 23
              37.88 ...
                                 452600.0
                                                NEAR RAY
  —122.22 37.86 ...
                                 358500.0
                                               NEAR BAY
2 —122.24 37.85 ...
                                 352100.0
                                                NEAR BAY
 —122.25 37.85 ...
                                 341300.0
                                               NEAR BAY
   -122.25 37.85 ...
                                 342200.0
                                               NEAR BAY
```

Setting and modifying the column types (e.g. boolean, category)

Types are not aways correctly recognised:

14

```
print(titanic) # Output:
    PassengerId Survived Pclass
                                           Fare Cabin Embarked
0
                                        7.2500
                                                  NaN
                                   ... 71.2833
                                                  C85
                                                              C
                                         7 9250
                                                  NaN
print(titanic.dtvpes) # Output:
PassengerId
               int64 # 0K
Survived
                int64 # should be categorical
titanic = titanic.astype({'Survived' : 'category'}, copy=True) # DEFAULT: copy=True
print(titanic.dtvpes) # Output:
PassengerId
                 int64 # 0K
Survived
         category # 0K
```

```
print(housing)
      longitude latitude ... median_house_value ocean_proximity
        -122 23
                    37.88 ...
                                          452600 O
                                                          NEAR RAY
        -122.22 37.86 ...
                                        358500.0
                                                          NEAR BAY
        -122.24
                    37.85 ...
                                        352100.0
                                                          NEAR BAY
print(housing.dtvpes)
longitude
                     float64 # OK
ocean_proximity
                      object # Could be any Python object, but repetitive entries suggest it is
      categorical!
housing['ocean_proximity'].value_counts()
<1H OCFAN
             9136
TNI AND
             6551
NEAR OCEAN
             2658
NEAR BAY
             2290
TSI AND
# THEN: modify type as suggested above! Discussed later again!
```

Looking at the data file (housing)

- Use .head() to look at top 5 lines
- .describe() gives overview of each numerical attribute

```
longitude
                           latitude
                                          median income
                                                         median_house_value
count
       20640 000000
                     20640 000000
                                          20640.000000
                                                               20640.000000
mean
        -119.569704
                        35.631861
                                              3.870671
                                                              206855.816909
std
           2.003532
                         2.135952
                                              1.899822
                                                              115395 615874
                        32.540000
min
        -124.350000
                                              0.499900
                                                               14999.000000
25%
       -121.800000
                        33.930000
                                              2.563400
                                                              119600.000000
50%
       -118.490000
                        34.260000
                                              3.534800
                                                              179700.000000
        -118.010000
                        37.710000
                                              4.743250
                                                              264725.000000
75%
        -114.310000
                        41.950000
                                             15.000100
                                                              500001.000000
max
```

- count, mean, min, max are self-explanatory
- std stands for (standard deviation)
- 25%, 50%, 75% for percentile (e.g. 25% of the districts have a median_income lower than 2.563400)

Looking at the data file (housing)

The .info() method gives quick description of data

```
housing = load_housing_data()
print(housing.info()) # Output:
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 20640 entries. 0 to 20639
Data columns (total 10 columns):
     Column
                        Non-Null Count Dtype
    longitude
                        20640 non-null float64
    latitude
                        20640 non-null
                                        float64
    housing_median_age
                        20640 non-null
                                        float64
    total_rooms
                        20640 non-null
                                        float64
    total_bedrooms
                        20433 non-null
                                        float64
                        20640 non-null float64
    population
    households
                        20640 non-null float64
7 median_income
                        20640 non-null
                                        float64
    median house value
                        20640 non-null
                                        float64
     ocean_proximity
                        20640 non-null
                                        object
dtypes: float64(9), object(1)
memory usage: 1.6+ MB
None
```

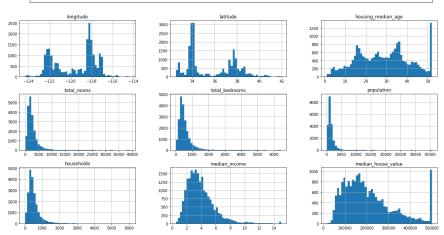
Gives total number of rows and columns, the attribute types and number of non-null values.

 Note: total_bedrooms is missing some values (we will need to address this)

Plotting the data

• Using a histogram plot to view numerical attributes:

```
import matplotlib.pyplot as plt
housing.hist(bins=50,figsize=(20,15))
```



Data set preparation: creating a test set

At this stage is is time to set aside part of the data. Why?

- Having test data is important to avoid overfitting of the ML model
- If your brain detects pattern when looking at the test data, you might realize pattern that influences your choice of ML model
- When you estimate the generalization error using the test set, your estimate will be too optimistic and it does not generalize this well to new data (data snooping bias)

Creating a test set (cf. Hands-On ML book on pages 51-55)

We can use a scikit-learn function to split datasets.

```
from sklearn.model_selection import train_test_split
# purely random sampling method:
train_set, test_set = train_test_split(housing,test_size=0.2,random_state=42)
```

 Potentially with smaller datasets, random sampling introduces bias! Hence: we must make sure that the test set is representitive for the various categories. E.g. consider the median_income attribute:

```
housing["income_cat"] = pd.cut(housing["median_income"],
                              bins=[0.. 1.5. 3.0. 4.5. 6.. np.inf].
                              labels=[1, 2, 3, 4, 5])
from sklearn.model_selection import StratifiedShuffleSplit
split = StratifiedShuffleSplit(n_splits=1, test_size=0.2,
      random_state=42)
for train_index. test_index in split.split(housing. housing["
      income_cat"]):
    strat_train_set = housing.loc[train_index]
    strat_test_set = housing.loc[test_index]
# remove income_cut to bring data back to original state:
for set_ in (strat_train_set. strat_test_set);
    set_.drop("income_cat", axis=1, inplace=True)
```

```
4000
   ??_train_set['income_cat'].
   value_counts()/len(??_train_set)
```

2 0.318847 0.318798 0.324370 1.732260

3 0.350581 0.350533 0.358527 2.266446

4 0.176308 0.176357 0.167393 -5.056334

5 0.114438 0.114583 0.109496 -4.318374

Overall Stratified Random Rand, %error Strat, %error 1 0.039826 0.039729 0.040213 0.973236

-0.243309

-0.015195

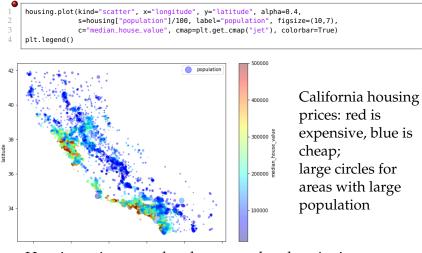
-0.013820

0.027480

0.127011 10

- Loading Data with Pandas
- Visualize and discover the data
- ③ Prepare the data for machine learning
- 4 Linear regression models
- Metrics for Regression models

Example: scatter plot of housing dataset



Housing prices are related very much to location!

Looking for correlations: standard correlation coefficient

• If dataset is not too large: calculate standard correlation coefficient (Pearson's r):

```
corr_matrix = housing.corr()
    print(corr_matrix) # Output:
                       longitude latitude ... median_income median_house_value
4
    longitude
                       1.000000 -0.924478
                                                    -0.019615
                                                                       -0.047466
    latitude
                       -0.924478 1.000000
                                                                       -0.142673
                                                    -0.075146
    housing_median_age —0.105823 0.005737
                                                    -0.111315
                                                                        0.114146
                      0.063146 -0.077765
    households
                                                     0.010869
                                                                        0.064590
    median income
                  -0.019615 -0.075146
                                                     1.000000
                                                                        0.687151
    median house_value -0.047466 -0.142673 ...
                                                     0.687151
                                                                        1.000000
```

select an attribute of interest and sort values:

```
corr_matrix['median_house_value'].sort_values(ascending=False)
# Output:
median house value
                      1.000000
median_income
                      0.687151
total_rooms
                      0.135140
housing_median_age
                      0.114146
households
                      0.064590
total_bedrooms
                    0.047781
population
                     -0.026882
longitude
                     -0.047466
latitude
                     -0.142673
```

- Range [-1,1]: -1 negative, +1 positive, 0 no correlation
- works only for lin. correlation: see examples in Hands-On ML bookpage 59

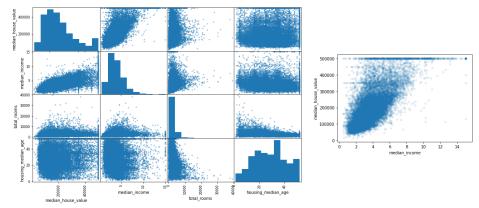
Looking for correlations: pandas scatter matrix

• Plot attributes most correlated to median_house_value

```
from pandas.plotting import scatter_matrix

attributes = ["median_house_value", "median_income", "total_rooms", "housing_median_age"]
scatter_matrix(housing[attributes], figsize=(12, 8)) # LEFT

housing.plot(kind="scatter", x="median_income", y="median_house_value", alpha=0.1) # RIGHT
```



• Note: diagonal shows histograms rather than correlation

Testing out attribute combinations

- Try out some attribute combinations to increase correlation with the target attribute, here median_house_value.
- Example: total number of rooms in a district not very useful without knowing how many households there are!
- Following attribute combinations seem promising:

```
housing["rooms_per_household"] = housing["total_rooms"]/housing["households"]
     housing["bedrooms_per_room"] = housing["total_bedrooms"]/housing["total_rooms"]
     housing["population_per_household"]=housing["population"]/housing["households"]
     corr_matrix = housing.corr()
     corr_matrix["median_house_value"].sort_values(ascending=False)
     # Output:
     median house value
                                 1.000000
     median_income
                                 0.687151
     rooms_per_household
                                 0.146255
     total rooms
                                 0.135140
     housing_median_age
                                 0 114146
     households
                                 0.064590
14
     total bedrooms
                                 0.047781
     population_per_household
                                -0.021991
16
     population
                                -0.026882
     longitude
                                -0.047466
     latitude
                                —0 142673
     bedrooms_per_room
                                -0.259952
```

We found via bedrooms_per_room: houses with lower bedroom to room ratio are more expensive!

- Loading Data with Pandas
- 2 Visualize and discover the data
- Prepare the data for machine learning
- 4 Linear regression models
- Metrics for Regression models

- Loading Data with Pandas
- 2 Visualize and discover the data
- ③ Prepare the data for machine learning
- 4 Linear regression models
- Metrics for Regression models

- Loading Data with Pandas
- 2 Visualize and discover the data
- ③ Prepare the data for machine learning
- 4 Linear regression models
- Metrics for Regression models