

SHAH & ANCHOR KUTCHHI ENGINEERING COLLEGE

Chembur, Mumbai - 400 088

UG Program in Artificial Intelligence and Data Science

EXPERIMENT 2

<u>AIM</u>: Simple Linear Regression in Python/R.

THEORY:

- Linear Regression is a machine learning algorithm based on supervised learning.
- Linear regression is used for finding linear relationship between target and one or more predictors.
- Linear regression is one of the easiest and most popular Machine Learning algorithms.
- Linear regression algorithm shows a linear relationship between a dependent (y) and one or more independent (x) variables, hence called as linear regression.
- Since linear regression shows the linear relationship, which means it finds how the value of the dependent variable is changing according to the value of the independent variable.
- It is a statistical method that is used for predictive analysis.
- Linear regression makes predictions for continuous/real or numeric variables such as sales, salary, age, product price, etc.
- There are two types of linear regression- Simple Regression and Multiple Regression.

SIMPLE LINEAR REGRESSION:

- Simple linear regression is a statistical method for establishing the relationship between two variables using a straight line.
- The line is drawn by finding the slope and intercept, which define the line and minimize regression errors.
- The simplest form of simple linear regression has only one x variable and one y variable.
- The x variable is the independent variable because it is independent of what you try to predict the dependent variable.
- The y variable is the dependent variable because it depends on what you try to predict.
- y = B0 + B1x + e is the formula used for simple linear regression.
- y is the predicted value of the dependent variable (y) for any given value of the independent variable (x).



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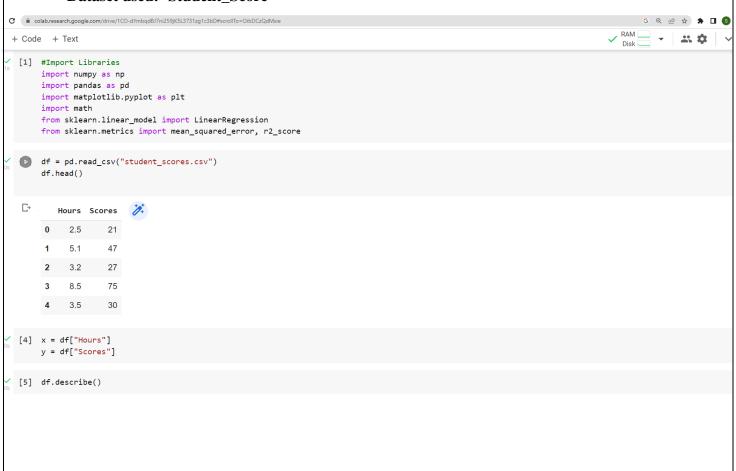
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- B0 is the intercept, the predicted value of y when the x is 0.
- B1 is the regression coefficient how much we expect y to change as x increases.
- x is the independent variable (the variable we expect is influencing y).
- e is the error of the estimate, or how much variation there is in our regression coefficient estimate.
- Simple linear regression establishes a line that fits your data, but it does not guarantee that the line is good enough.
- For example, if your data points have an upward trend and are very far apart, then simple linear regression will give you a downward-sloping line, which will not match your data.
- A simple linear regression can accurately capture the relationship between two variables in simple relationships.
- But when dealing with more complex interactions that require more thought, you need to switch from simple to multiple regression.

CODE OUTPUT (PYTHON)

Dataset used:- Student Score

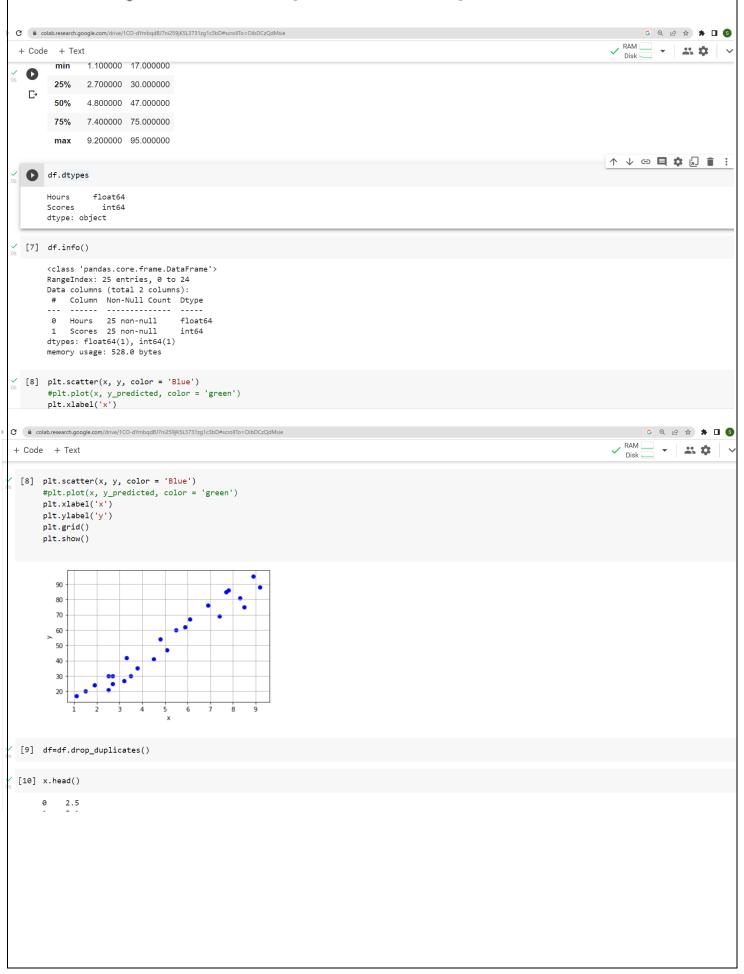




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```
+ Code + Text
[10] x.head()
        0
             2.5
            5.1
        1
        2
            3.2
        3
            8.5
        4
            3.5
        Name: Hours, dtype: float64
✓ [11]
        x = np.array(x)
        y = np.array(y)
        У
        array([21, 47, 27, 75, 30, 20, 88, 60, 81, 25, 85, 62, 41, 42, 17, 95, 30, 24, 67, 69, 30, 54, 35, 76, 86])
(12) x = x.reshape(-1,1)
       y = y.reshape(-1,1)
✓
0s [13]
        from sklearn.model_selection import train_test_split
        x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.2)
        print(len(x_test))

✓ 0s completed at 3:34 PM
```

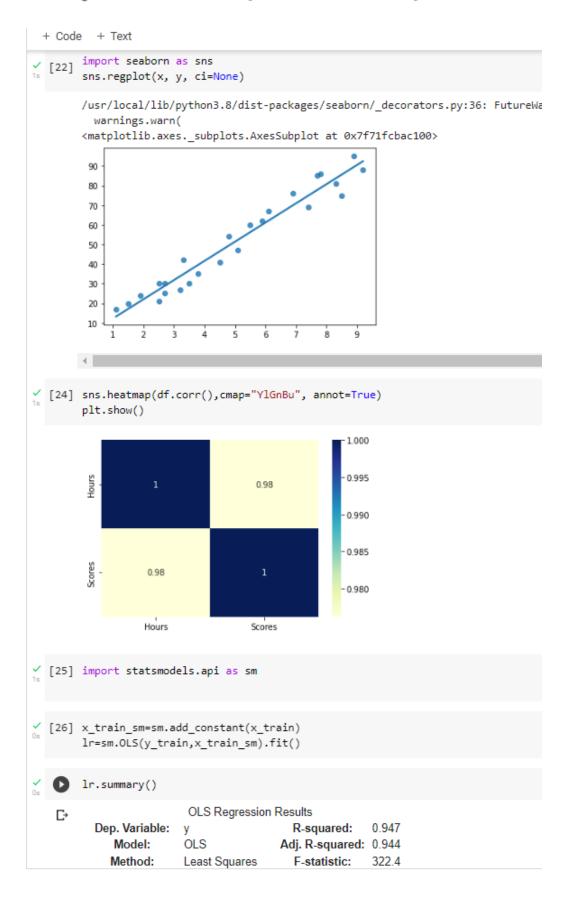
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```
/ [27] lr.summary()
                         OLS Regression Results
          Dep. Variable:
                                          R-squared:
                                                        0.947
                        у
             Model:
                         OLS
                                       Adj. R-squared: 0.944
            Method:
                        Least Squares
                                       F-statistic:
                                                       322.4
              Date:
                        Tue, 14 Feb 2023 Prob (F-statistic): 6.14e-13
             Time:
                        09:25:52 Log-Likelihood: -62.677
        No. Observations: 20
                                             AIC:
                                                       129.4
          Df Residuals: 18
                                             BIC:
                                                       131.3
            Df Model:
                        1
        Covariance Type: nonrobust
              coef std err t P>|t| [0.025 0.975]
        const 1.9738 3.195 0.618 0.544 -4.738 8.686
         x1 9.7897 0.545 17.957 0.000 8.644 10.935
           Omnibus: 7.470 Durbin-Watson: 2.620
        Prob(Omnibus): 0.024 Jarque-Bera (JB): 1.836
            Skew: -0.090
                                Prob(JB): 0.399
```

Code and Output: R

Kurtosis: 1.527

```
data = read.csv("C:/Users/saksh/Downloads/student_scores.csv")
library(dplyr)
# random_Inspection of Dataset
sample_n(data,5)
```

Cond. No.

14.6

```
> data = read.csv("C:/Users/saksh/Downloads/student_scores.csv")
> library(dplyr)
  Hours Scores
1
    4.5
            41
2
    4.8
            54
3
    8.5
            75
4
    7.8
            86
5
    6.9
            76
> plot(data$Hours,data$Score)
```

plotting data to understand which regression method should be applied plot(data\$Hours,data\$Score)

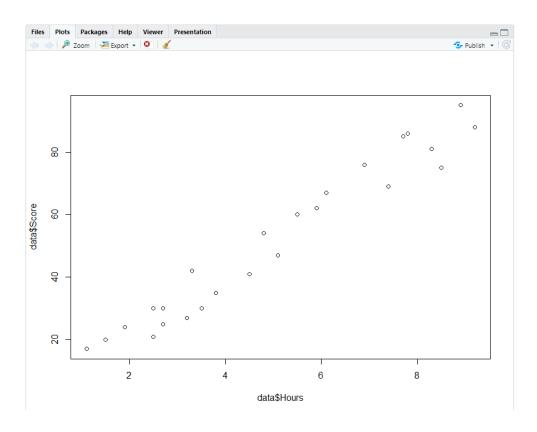
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Pearson's correlation test will also help to check linearity and correlation between data cor.test(data\$Hours,data\$Score)

#Since, p-value is less than 0.05 and sample correlation is 0.9782416. #Hence, High significant correlation (Highly Linearly Related) exists in the population. library(caret)

```
> sample_n(data,5)
  Hours Scores
1
    4.5
            41
    4.8
            54
2
3
            75
    8.5
    7.8
            86
5
    6.9
            76
> plot(data$Hours,data$Score)
> cor.test(data$Hours,data$Score)
        Pearson's product-moment correlation
data: data$Hours and data$Score
t = 21.583, df = 23, p-value < 2.2e-16
alternative hypothesis: true correlation is not equal to 0
95 percent confidence interval:
0.9459248 0.9896072
sample estimates:
     cor
0.9761907
```

#Split the given dataset into train and test data, #fit the model and obtain summary of model as follows

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training.samples <- data\$Score %>%
 createDataPartition(p = 0.7, list = FALSE)
train.data <- data[training.samples,]
test.data <- data[-training.samples,]</pre>

Fit model

model <- lm(Scores ~ Hours, data = train.data)
summary(model)</pre>

Visualization

qqnorm(model\$residuals,ylab="Residual", main="residual plot") qqline(model\$residuals, col = "orange", lwd = 2)

Theoretical Quantiles

Making prediction

prediction <- model %>% predict(test.data)
Visualization
plot(test.data\$Scores , prediction)
abline(lm(prediction ~ Scores, data = test.data), col = "blue")

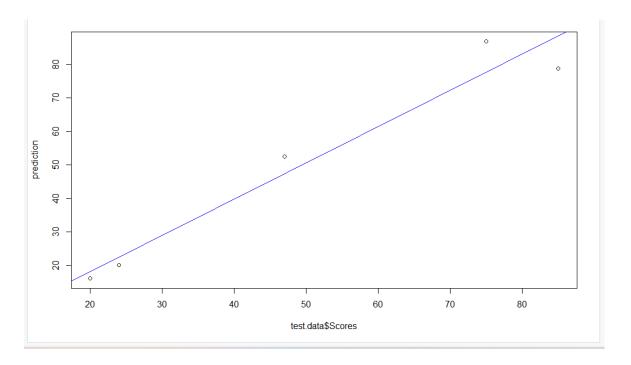
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Statistical Measure

data.frame(R2 = R2(prediction, test.data\$Scores),

RMSE = RMSE(prediction, test.data\$Scores),

MAE = MAE(prediction, test.data\$Scores))

Multifold training

Define training control

train.control <- trainControl(method = "repeatedcv",</pre>

number =
$$4$$
, repeats = 3)

Train the model

model_cv <- train(Scores ~ Hours, data = data, method="lm",

trControl = train.control)

Summarize the results

print(model_cv)



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```
> training.samples <- data$Score %>%
+ createDataPartition(p = 0.7, list = FALSE)
> train.data <- data[training.samples, ]</pre>
> test.data <- data[-training.samples, ]</pre>
> model <- lm(Scores ~ Hours, data = train.data)
> summary(model)
call:
lm(formula = Scores ~ Hours, data = train.data)
            1Q Median
                            30
-6.755 -5.282 1.579 4.420 7.686
Coefficients:
(Intercept) 0.9591
10.1075
             Estimate Std. Error t value Pr(>|t|)
                0.9591
                            Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 5.269 on 18 degrees of freedom
Multiple R-squared: 0.958,
                                     Adjusted R-squared: 0.9557
F-statistic: 410.7 on 1 and 18 DF, p-value: 7.67e-14
> qqnorm(model$residuals,ylab="Residual", main="residual plot")
> qqline(model$residuals, col = "orange", lwd = 2)
> prediction <- model %>% predict(test.data)
> # Statistical Measure
> data.frame( R2 = R2(prediction, test.data$Scores),
               RMSE = RMSE(prediction, test.data$Scores),
MAE = MAE(prediction, test.data$Scores))
                  RMSE
1 0.9492178 6.923496 6.261933
> # Multifold training
> # Define training control
> train.control <- trainControl(method = "repeatedcv"</pre>
                                    number = 4, repeats = 3)
> model_cv <- train(Scores ~ Hours , data = data, method="lm",
+ trcontrol = train.control)</pre>
> # Summarize the results
  print(model_cv)
Linear Regression
25 samples
1 predictor
No pre-processing
Resampling: Cross-Validated (4 fold, repeated 3 times)
Summary of sample sizes: 18. 20. 20. 17. 19. 19. ...
```

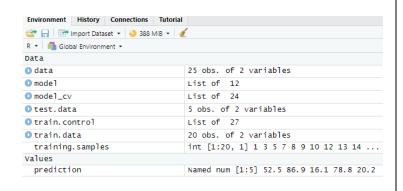
```
trcontrol = train.control)
> # Summarize the results
> print(model_cv)
Linear Regression

25 samples
1 predictor

No pre-processing
Resampling: Cross-Validated (4 fold, repeated 3 times)
Summary of sample sizes: 18, 20, 20, 17, 19, 19, ...
Resampling results:

RMSE Rsquared MAE
5.845614 0.9641844 5.425861

Tuning parameter 'intercept' was held constant at a value of TRUE
> |
```



Conclusion:

regression analysis is a supervised learning algorithm that uses labeled data to produce continuous variables. The linear regression model comprises a single parameter and a linear connection between the dependent and independent variables. we have studied and implemented the basic concepts of Simple Linear Regression of both Python & R, using students-score dataset.