Data Analysis with Python

Cheat Sheet: Model Evaluation and Refinement

```
Process
                        Description
                                                                                                     Code Example
                  The process involves
                  first separating the
                                               1. 1
                  target attribute from
                                               3. 3
                  the rest of the data.
Splitting data for Treat the target

    from sklearn.model_selection import train_test_split

training and
                  attribute as the output
                                               2. y_data = df['target_attribute']
testing
                  and the rest of the data
                                               3. x_data=df.drop('target_attribute',axis=1)
                  as input. Now split the
                                               4. x_train, x_test, y_train, y_test = train_test_split(x_data, y_data, test_size=0.10, random_state=1)
                  input and output
                  datasets into training
                                            Copied!
                  and testing subsets.
                  Without sufficient
                                               2. 2
                                                  3
                  data, you go for cross
                                               4. 4
                  validation, which
                                               5.5
                  involves creating
                  different subsets of
Cross validation
                  training and testing
                                               1. from sklearn.model\_selection\ import\ cross\_val\_score

    from sklearn.linear_model import LinearRegression lre=LinearRegression()
    Rcross = cross_val_score(lre,x_data[['attribute_1']],y_data,cv=n)
    # n indicates number of times, or folds, for which the cross validation is to be done

score
                  data multiple times
                  and evaluating
                  performance across all
                                               5. Mean = Rcross.mean()
6. Std_dev = Rcross.std()
                  of them using the R<sup>2</sup>
                  value.
                                            Copied!
                                               1. 1
                                               2. 2
                                               4.4
                  Use a cross validated
Cross validation model to create
                                               1. from sklearn.model_selection import cross_val_score
prediction
                  prediction of the
                                               2. from sklearn.linear_model import LinearRegression
                  output.

 lre=LinearRegression()

                                               4. yhat = cross_val_predict(lre,x_data[['attribute_1']], y_data,cv=4)
                                            Copied!
                  To create a better
                  fitting polynomial
                                               2. 2
                                               3. 3
                  regression model, like
                  , one that avoids
                  overfitting to the
Ridge
                  training data, we use
                                               1. from sklearn.linear model import Ridge
Regression and
                  the Ridge regression
                                               2. pr=PolynomialFeatures(degree=2) x_train_pr=pr.fit_transform(x_train[['attribute_1', 'attribute_2', ...]])
Prediction
                  model with a
                                               3. x_test_pr=pr.fit_transform(x_test[['attribute_1', 'attribute_2',...]])
4. RigeModel=Ridge(alpha=1)
                  parameter alpha that is
                  used to modify the
                                               RigeModel.fit(x_train_pr, y_train)
                  effect of higher-order
                                               6. yhat = RigeModel.predict(x_test_pr)
                  parameters on the
                                            Copied!
                  model prediction.
                                               4. 4
5. 5
                  Use Grid Search to
                  find the correct alpha
                   value for which the
                  Ridge regression
                                               1. from sklearn.model_selection import GridSearchCV
Grid Search
                  model gives the best
                                               2. from sklearn.linear_model import Ridge
3. parameters= [{'alpha': [0.001,0.1,1, 10, 100, 1000, 10000, ...]}]
                  performance. It further
                  uses cross-validation
                                               4. RR=Ridge()
                  to create a more
                                               5. Grid1 = GridSearchCV(RR, parameters1,cv=4) Grid1.fit(x_data[['attribute_1', 'attribute_2', ...]], y_data)
6. BestRR=Grid1.best_estimator_
                  refined model.
                                               7. BestRR.score(x_test[['attribute_1', 'attribute_2', ...]], y_test)
```



