

Roteiro da Aula

- 1. Correlação vs Regressão Linear
- 2. Regressão Linear: Conceitos Iniciais
- 3. Entendendo a regressão linear na prática
- 4. Como encontrar a reta de regressão ideal? (Minimizando o erro)
- 5. Exemplo prático: Peso e Altura
 - Conhecendo as bibliotecas: sklearn e statsmodels
 - Modelo com a presença de outliers
- 6. Características do Erro
- 7. Métricas para Análise dos Erros

1. Correlação vs Regressão Linear

Correlação	Regressão
Mede o grau de relação entre duas variáveis	Uma variável afeta a outra
Grau de interrelação	Baseada em causalidade (~Relação~ \rightarrow Causa e efeito)
$\rho(x,y)$ = $\rho(y,x)$	Unidirecional
Único ponto	Linha

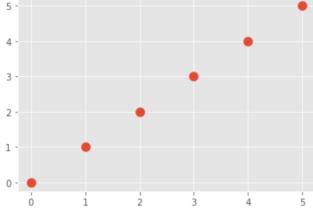
\$\Rightarrow\$ Correlação não implica causalidade!

```
In []: y_est = beta_0 + beta_1 * x
y_verdadeiro = y_est + erro

In [6]: # Importação das bibliotecas
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns

plt.style.use('ggplot') # tema
```

2. Regressão Linear: Conceitos iniciais



Equação da reta de regressão

```
y = b0 + b1 * x
```

```
In [11]: # Coeficiente x EQM
b0 = 0

plt.figure(figsize=(20,10))
plt.scatter(x, y, s=100)

coeficiente_erro = []
for b1 in range(-3, 6):
```

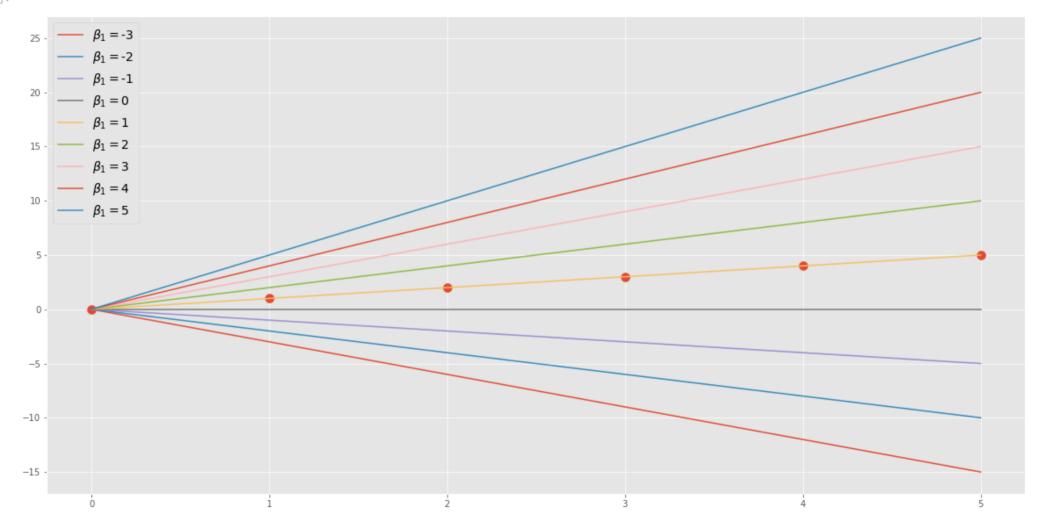
```
y_est = b0 + b1 * x
plt.plot(x, y_est, label='$\\beta_1 = $' + str(b1))

erro = sum((y_est - y)**2) / 6 # Erro médio quadrático

coeficiente_erro.append([b1, erro])

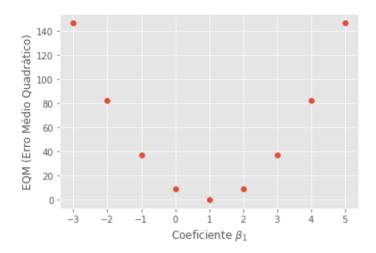
plt.legend(fontsize=14)
```

Out[11]: <matplotlib.legend.Legend at 0x22cc08a0c40>



In [12]: coeficiente_erro

```
[[-3, 146.666666666666],
          [-2, 82.5],
          [-1, 36.6666666666664],
          [0, 9.1666666666666],
          [1, 0.0],
          [2, 9.1666666666666],
          [3, 36.6666666666664],
          [4, 82.5],
          [5, 146.666666666666]]
         No nosso caso, y = x, então, \beta_0 = 0, \beta_1 = 1.
In [13]: plt.plot(coeficiente erro)
         [<matplotlib.lines.Line2D at 0x22cc0e36fe0>,
Out[13]:
          <matplotlib.lines.Line2D at 0x22cc0e36f80>]
         140
         120
         100
          80
           60
           40
           20
           0
In [14]: coef erro = np.array(coeficiente erro)
        coef erro[:,0]
In [15]:
         array([-3., -2., -1., 0., 1., 2., 3., 4., 5.])
Out[15]:
In [16]: coef erro[:,1]
         array([146.6666667, 82.5
                                         , 36.66666667,
                                                           9.16666667,
Out[16]:
                                9.16666667, 36.66666667, 82.5
                146.66666667])
In [17]: plt.scatter(coef_erro[:,0], coef_erro[:,1])
         plt.xlabel('Coeficiente $\\beta_1$')
         plt.ylabel('EQM (Erro Médio Quadrático)')
         Text(0, 0.5, 'EQM (Erro Médio Quadrático)')
Out[17]:
```



Calculando os coeficientes \$\beta_0\$ e \$\beta_1\$ por meio das equações

 $\ \ = \sum_{i=1}^N \frac{(x_i - bar\{x\})}{(x_i - bar\{x\})^2} $$$ \beta_0 = \bar{y} - \bar{x} \\$ \$\$

```
In [18]: x
         array([0, 1, 2, 3, 4, 5])
Out[18]:
In [19]: y
         array([0, 1, 2, 3, 4, 5])
In [20]: x_mean = x_mean()
         y_{mean} = y_{mean}()
         x_mean, y_mean
         (2.5, 2.5)
Out[20]:
        x - x_mean
In [21]:
         array([-2.5, -1.5, -0.5, 0.5, 1.5, 2.5])
Out[21]:
In [22]: y - y_mean
         array([-2.5, -1.5, -0.5, 0.5, 1.5, 2.5])
Out[22]:
         (y - y_mean) * (y - y_mean)
         array([6.25, 2.25, 0.25, 0.25, 2.25, 6.25])
```

```
In [24]: sum((y - y_mean) * (y - y_mean))
Out[24]: 17.5
In [25]: sum(x - x_mean)
Out[25]:
In [26]: b1 = sum((x - x_mean) * (y - y_mean)) / sum((x - x_mean)**2)
          b1
Out[26]:
In [27]: b0 = y_mean - (b1 * x_mean)
          b0
Out[27]:
In [28]: plt.scatter(x, y, s=100)
         #plt.plot(x, b0 + b1 * x, color='blue')
         <matplotlib.collections.PathCollection at 0x22cc11c9f30>
Out[28]:
          5
          4
          3 -
          2
```

Regressão Linear Simples: Altura \$\Rightarrow\$ Peso

0 - 🧶

```
In [30]: df = pd.read_csv('..\weight-height.csv')
In [31]: df.head()
```

```
        Out[31]:
        Gender
        Height
        Weight

        0
        Male
        73.847017
        241.893563

        1
        Male
        68.781904
        162.310473

        2
        Male
        74.110105
        212.740856

        3
        Male
        71.730978
        220.042470

        4
        Male
        69.881796
        206.349801
```

```
In [32]: df.describe().T
```

Out[32]:	count		mean	std	min	25%	50%	75%	max
	Height	10000.0	66.367560	3.847528	54.263133	63.505620	66.318070	69.174262	78.998742
	Weight	10000.0	161.440357	32.108439	64.700127	135.818051	161.212928	187.169525	269.989699

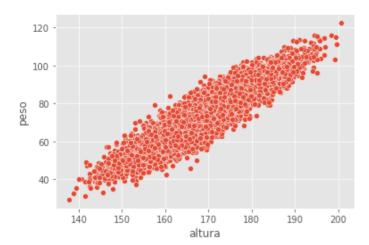
Conversão das unidades

```
In [33]: df['altura'] = df['Height'] * 2.54 # pol => cm
In [34]: df['peso'] = df['Weight'] * 0.453592 # Libras => kg
In [35]: df.head()
```

Out[35]:		Gender	Height	Weight	altura	peso
	0	Male	73.847017	241.893563	187.571423	109.720985
	1	Male	68.781904	162.310473	174.706036	73.622732
	2	Male	74.110105	212.740856	188.239668	96.497550
	3	Male	71.730978	220.042470	182.196685	99.809504
	4	Male	69.881796	206.349801	177.499761	93.598619

Visualização gráfica

```
In [36]: sns.scatterplot(data=df, x='altura', y='peso')
Out[36]: <AxesSubplot:xlabel='altura', ylabel='peso'>
```



Calculando a correlação entre as features

```
In [37]: from scipy.stats import pearsonr
         pearsonr(df['altura'], df['peso'])
In [38]:
          (0.9247562987409151, 0.0)
Out[38]:
           • Correlação muito forte: [-1, -0.8] or [0.8, 1]
          \ \beta_1 = \sum_{i=1}^N \frac{(x_i - \bar{x}) \cdot (y_i - \bar{y})}{(x_i - \bar{x})^2} $$ \beta_0 = \bar{y} - \bar{x} $$
         x = df['altura']
In [39]:
         y = df['peso']
         x_{mean} = x.mean()
          y_mean = y_mean()
          x_mean, y_mean
          (168.57360177724598, 73.22805433651739)
Out[41]:
In [42]: b1 = sum((x - x_mean) * (y - y_mean)) / sum((x - x_mean)**2)
         1.3781495809287967
Out[42]:
In [43]: b0 = y_mean - (b1 * x_mean)
```

```
b0
         -159.091584308452
Out[43]:
In [44]: plt.scatter(df['altura'], df['peso'])
         plt.plot(x, b0 + b1 * x, color='blue', linewidth=4)
         [<matplotlib.lines.Line2D at 0x22cc1c1b400>]
          120
          100
           80
           60
                                           180
                                                  190
                                    170
                             160
                                                         200
                       150
```

```
In [45]: y_est = b0 + b1 * x
In [46]: y
                 109.720985
Out[46]:
                  73.622732
         2
                  96.497550
         3
                  99.809504
                  93.598619
                    . . .
         9995
                  62.041159
         9996
                  77.504315
         9997
                  58.275377
                  74.322166
         9998
         9999
                  51.550324
         Name: peso, Length: 10000, dtype: float64
In [47]: erro = y - y_est
          erro
```

```
-8.056735
                 -3.833285
          3
                  7.806803
                  8.068981
                   . . .
          9995
                -10.504621
         9996
                  1.827329
         9997
                 -6.202942
         9998
                 -8.240614
         9999
                 -6.193921
          Length: 10000, dtype: float64
         Scikit Learning
In [49]: from sklearn.linear_model import LinearRegression
In [50]: lr = LinearRegression()
In [51]: lr
Out[51]:
          ▼ LinearRegression
         LinearRegression()
        df['altura']
                 187.571423
Out[52]:
                 174.706036
         2
                 188.239668
          3
                 182.196685
                 177.499761
         9995
                 168.078536
         9996
                 170.350573
         9997
                 162.224700
         9998
                 175.346978
         9999
                 157.338385
         Name: altura, Length: 10000, dtype: float64
In [53]: X = df['altura'].values
         y = df['peso'].values
In [54]: X
         array([187.57142322, 174.70603628, 188.2396677, ..., 162.22470022,
Out[54]:
                175.34697755, 157.33838453])
In [55]: y
```

10.311091

```
Out[55]: array([109.72098511, 73.62273185, 96.49755015, ..., 58.2753768, 74.32216565, 51.55032378])
```

Entendendo o método reshape

```
In [56]: array = np.ones(25)
        array
        Out[56]:
              1., 1., 1., 1., 1., 1., 1., 1.]
       array.reshape(5, 5)
In [57]:
        array([[1., 1., 1., 1., 1.],
              [1., 1., 1., 1., 1.],
              [1., 1., 1., 1., 1.],
              [1., 1., 1., 1., 1.],
              [1., 1., 1., 1., 1.]])
In [58]: X_reshape = X.reshape(-1, 1)
        X reshape.shape # Vetor coluna
        (10000, 1)
Out[59]:
       X.shape
                      # Vetor Linha
In [60]:
        (10000,)
Out[60]:
In [61]: # Treinamento do modelo: calcular os parâmetros do modelo
        lr.fit(X.reshape(-1, 1), y)
       ▼ LinearRegression
Out[61]:
        LinearRegression()
In [62]: lr.coef_ # coeficientes
        array([1.37814958])
Out[62]:
In [63]: lr.intercept_ # intercepto
        -159.09158430845105
```

Statsmodels

```
import statsmodels.api as sm
In [67]:
          x = sm.add_constant(X)
In [68]:
           model = sm.OLS(y, x).fit()
          model.summary()
In [69]:
                               OLS Regression Results
Out[69]:
              Dep. Variable:
                                                   R-squared:
                                                                   0.855
                                              Adj. R-squared:
                     Model:
                                                                   0.855
                                Least Squares
                                                   F-statistic: 5.904e+04
                   Method:
                      Date: Tue, 14 Jun 2022 Prob (F-statistic):
                                                                    0.00
                      Time:
                                              Log-Likelihood:
                                    10:01:33
                                                                 -31313.
                                      10000
           No. Observations:
                                                         AIC: 6.263e+04
                                       9998
               Df Residuals:
                                                         BIC: 6.265e+04
                  Df Model:
            Covariance Type:
                                  nonrobust
                      coef std err
                                           t P>|t|
                                                      [0.025
                                                               0.975]
           const -159.0916
                             0.958
                                    -166.109 0.000
                                                    -160.969
                                                             -157.214
              x1
                     1.3781
                             0.006
                                    242.975 0.000
                                                       1.367
                                                                1.389
                Omnibus: 2.141
                                   Durbin-Watson:
                                                       1.677
           Prob(Omnibus): 0.343 Jarque-Bera (JB):
                                                       2.150
                    Skew: 0.036
                                         Prob(JB):
                                                       0.341
                 Kurtosis: 2.991
                                        Cond. No. 2.92e+03
```

Notes:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 2.92e+03. This might indicate that there are strong multicollinearity or other numerical problems.

Influência dos Outliers

```
df.head()
In [70]:
                        Height
Out[70]:
             Gender
                                  Weight
                                               altura
                                                           peso
                     73.847017 241.893563 187.571423
                                                     109.720985
               Male 68.781904 162.310473 174.706036
                                                      73.622732
               Male 74.110105 212.740856 188.239668
                                                      96.497550
               Male 71.730978 220.042470
                                         182.196685
                                                      99.809504
               Male 69.881796 206.349801 177.499761
                                                      93.598619
```

X = df['altura'].values[:100]

Obtendo apenas 100 amostras (como array)

Modelo sem a presença dos outliers

```
In [73]: lr = LinearRegression()
In [74]: lr.fit(X.reshape(-1, 1), y)
```

```
Out[74]:
         ▼ LinearRegression
         LinearRegression()
         lr.coef [0]
In [75]:
         1.0449527098060838
Out[75]:
         lr.intercept_
In [76]:
          -98.52075866207376
Out[76]:
         plt.scatter(X, y)
In [77]:
          plt.plot(X, lr.intercept_ + lr.coef_[0] * X, color='blue', linewidth=4)
         [<matplotlib.lines.Line2D at 0x22cc5b4ac20>]
Out[77]:
          110
          100
           90
           80
```

```
In [78]: lr.score(X.reshape(-1, 1), y)
```

Out[78]: 0.6214261131940761

160

Modelo com a presença dos outliers

175

170

180

185

190

```
In [79]: X2 = np.append(X, [150, 140, 173])
    y2 = np.append(y, [200, 100, 250])

In [80]: plt.scatter(X2, y2)

Out[90]: <matplotlib.collections.PathCollection at 0x22cc5bb6440>
```

```
250 -

225 -

200 -

175 -

150 -

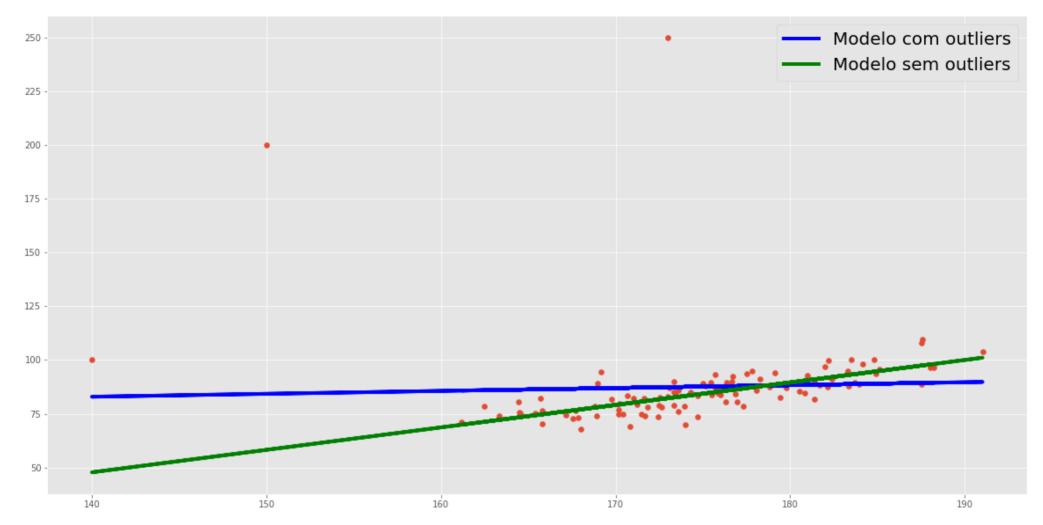
125 -

100 -

75 -

140 150 160 170 180 190
```

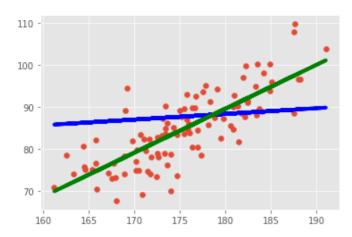
```
lr2 = LinearRegression() # Modelo com os outliers
In [81]:
         lr2.fit(X2.reshape(-1, 1), y2)
Out[82]:
         ▼ LinearRegression
         LinearRegression()
         lr2.coef [0]
In [83]:
          0.1348777878056209
Out[83]:
         1r2.intercept_
In [84]:
         64.05035131391783
Out[84]:
         plt.figure(figsize=(20, 10))
          # plot de dispersão dos dados originais com os 3 outliers
          plt.scatter(X2, y2)
          # plot da reta de regressão do modelo treinado com os dados + outliers
          plt.plot(X2, lr2.intercept_ + lr2.coef_[0] * X2, color='blue', linewidth=4, label='Modelo com outliers')
          plt.plot(X2, lr.intercept_ + lr.coef_[0] * X2, color='green', linewidth=4, label='Modelo sem outliers')
          plt.legend(fontsize=20)
         <matplotlib.legend.Legend at 0x22cc5bdc520>
Out[85]:
```



```
In [86]: # plot de dispersão dos dados originais com os 3 outliers
plt.scatter(X, y)

# plot da reta de regressão do modelo treinado com os dados + outliers
plt.plot(X, lr2.intercept_ + lr2.coef_[0] * X, color='blue', linewidth=4, label='Modelo com outliers')
plt.plot(X, lr.intercept_ + lr.coef_[0] * X, color='green', linewidth=4, label='Modelo sem outliers')
```

Out[86]: [<matplotlib.lines.Line2D at 0x22cc5cbe560>]



Características dos Resíduos

1. Não devem ser correlacionados

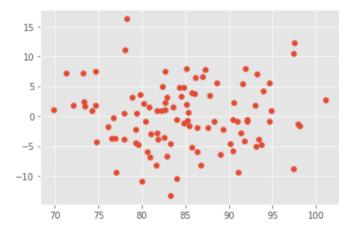
Sem outliers

```
In [87]: y1_est = lr.intercept_ + lr.coef_[0] * X # sem outliers
In [88]: residuos = y - y1_est
In [89]: residuos
```

```
array([ 12.23847679, -10.41605551,
                                     -1.68324204,
                                                    7.94334299
         6.64052067, -10.93862649,
                                     -0.61900139,
                                                   -6.69814429,
         0.44059742,
                       1.03745092,
                                     -5.80209135,
                                                    5.32445947,
         2.42695011,
                       0.56230009,
                                     -0.6995153 ,
                                                    -2.92027033,
         -4.77351824,
                       7.13994933,
                                     -1.95565208,
                                                    0.95364938,
         -2.76040881,
                       3.90538528,
                                     -9.38700051,
                                                    2.67509001,
        -8.19507602,
                       4.89992669,
                                     -1.19723156,
                                                    -0.89016356,
        -0.95171279, -13.27246275,
                                      1.44755404,
                                                    -1.40390926,
        -2.86292813,
                       7.97381595,
                                      6.45756184,
                                                    -0.83647932,
                       3.55224787,
         4.7592617 ,
                                     -1.82181775,
                                                    1.83036849,
        -3.81602721, -5.06552018,
                                      1.76518136,
                                                   -3.77840911,
        -5.97519411, -1.85630938,
                                      2.21727739,
                                                    1.7942771 ,
                                      1.6962389 ,
         2.0011387 ,
                       0.97298052,
                                                    3.44560591,
         -4.60414973,
                       2.0976939 ,
                                     -2.29359128,
                                                    -3.90511334,
         3.15048432,
                       -2.18109307,
                                     -0.59787555,
                                                    7.73223693,
         -0.84027929,
                       3.76451322,
                                     -8.82465138,
                                                    -4.48405706,
        -9.45186959, -4.3218979,
                                      1.00529284,
                                                    5.48617176,
         0.9219087 ,
                       4.76525105,
                                     -1.65497362,
                                                    5.47467014,
        -6.00237573,
                       -6.90475905,
                                      4.14602364,
                                                    2.23261243,
                       6.96836941, 11.09236542,
        -0.93777685,
                                                    -0.23805277,
         1.45526328,
                       7.49207415, 10.49006559,
                                                    -8.25740867,
        -3.66288666,
                       -4.58696462, 16.26641358,
                                                    3.25160357,
        -3.63755472,
                       -3.89629064,
                                     -0.63676411,
                                                    7.47547717,
        -6.36261256.
                       7.24550945.
                                     -4.75298696,
                                                    0.8551966 ,
        -4.20124643,
                       3.09104347,
                                      0.4628156 ,
                                                   -5.21066612])
```

In [90]: plt.scatter(y1_est, residuos)

Out[90]: <matplotlib.collections.PathCollection at 0x22cc5d21960>



Com outliers

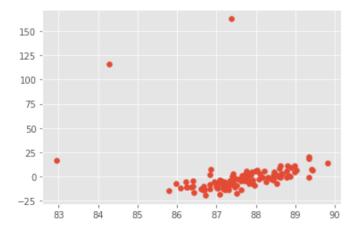
```
In [91]: y2_est = lr2.intercept_ + lr2.coef_[0] * X2
```

In [92]: residuos2 = y2 - y2_est

```
residuos2
In [93]:
         array([ 2.03714152e+01, -1.39915832e+01, 7.05784888e+00, 1.11848670e+01,
Out[93]:
                 5.60749229e+00, -1.80483176e+01, -4.18718463e+00, -1.12754887e+01,
                -7.21015847e+00, -1.48482430e+01, -3.79864611e+00, 8.35753983e+00,
                -1.04309416e+01, -1.85473696e+00, -3.20748539e+00, -9.12242185e+00,
                 5.68501780e-02, -7.54872974e+00, -3.54747497e+00, -4.57725063e+00,
                -8.33974740e+00, 1.84981107e+00, -1.90484186e+01, 1.39493793e+01,
                -1.38249318e+01, -1.50097935e-01, -4.06141957e+00, 4.82445030e+00,
                -7.67253297e+00, -1.75079233e+01, -2.50659706e+00, 7.16081248e+00,
                -9.01076042e-02, 5.31889545e+00, 4.72043809e+00, -6.69484836e-01,
                 1.86395908e+00, -3.69496533e+00, -1.22733751e+01, -1.20958044e+01,
                -9.25832078e+00, -7.64253209e-01, -9.92763090e+00, -1.35761060e+01,
                -1.24900996e+01, -2.37387533e+00, -2.58354939e+00, 6.05690158e+00,
                -6.54483323e-01, 6.84828835e+00, -1.11240805e+01, 3.11010921e+00,
                -8.85108754e+00, -4.83212039e+00, -1.00090846e+01, -1.27565087e+01,
                -1.41636280e+00, -1.15064984e+00, 1.45305297e+00, 7.00334330e+00,
                 1.64351428e+00, 1.96914369e+00, -7.57552776e-01, -1.21858226e+01,
                -6.93274643e+00, -1.59940106e+01, -3.74385825e+00, 1.11187853e+01,
                -4.23133536e+00, 1.45509866e+00, -4.05712434e+00, 5.92436203e+00,
                -7.53949408e+00, -1.32233012e+01, 9.18398154e+00, 4.36921296e+00,
                 2.48453318e+00, 1.13984833e+01, 2.27120049e+00, -1.01770881e+01,
                -4.90515301e+00, 2.67907029e+00, 1.85747148e+01, -9.47381898e+00,
                -1.37624763e+01, -2.85250690e+00, 7.63842567e+00, 6.81934165e-02,
                -8.45542866e+00, 6.99471001e-01, 2.79995535e+00, -4.29430181e+00,
                -5.64175826e+00, -5.69190909e+00, -1.22081788e+01, -1.11909668e+01,
                -1.02847921e+00, -4.98983340e+00, -8.45393913e+00, -7.33076524e+00,
                 1.15717981e+02, 1.70667584e+01, 1.62615791e+02])
```

In [94]: plt.scatter(y2_est, residuos2)

Out[94]: <matplotlib.collections.PathCollection at 0x22cc5d9cc40>



2. Ter média zero

Sem outliers

In [95]: residuos.mean()

Out[95]: 3.467448550509289e-14

Com outliers

In [96]: residuos2.mean()

Out[96]: 1.2969129545912509e-14

4. Distribuição normal dos resíduos

Sem outliers

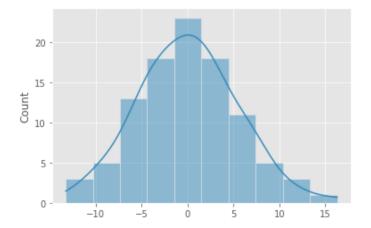
In [97]: from scipy.stats import normaltest

In [98]: normaltest(residuos)

Out[98]: NormaltestResult(statistic=0.9490854261141337, pvalue=0.6221695014128703)

In [99]: sns.histplot(residuos, kde=True)

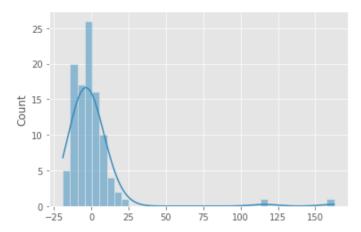
Out[99]: <AxesSubplot:ylabel='Count'>



Com outliers

In [100... sns.histplot(residuos2, kde=True)

```
Out[100]: <AxesSubplot:ylabel='Count'>
```



```
In [101... model
```

In [102... model.resid

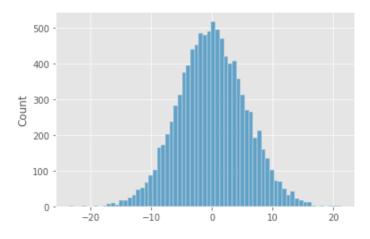
Out[102]: array([10.31109111, -8.05673452, -3.83328469, ..., -6.20294152, -8.24061367, -6.19392062])

In [103... normaltest(model.resid)

Out[103]: NormaltestResult(statistic=2.1407382479464676, pvalue=0.3428819281169143)

In [104... sns.histplot(model.resid)

Out[104]: <AxesSubplot:ylabel='Count'>



Métricas para Análise dos Erros

 $SQE = \sum_{i=1}^N \exp_i^2 = \frac{1}{N} \sum_i^2 = \frac{1}{N} \left[y_i - \left(\frac{1}{N} \sum_i^2 + \frac{1}{N} \right)^2 \right]$

1. R-Quadrado (\$R^2\$)

```
R^2 = 1 - \frac{SQE}{SQT} = \frac{SQT}{SQT} = \frac{SQT}{SQT}
```

```
In [105... from sklearn.metrics import r2_score

In [106... lr.score(X.reshape(-1, 1), y)

Out[106]: 0.6214261131940761

In [107... r2_score(y, y1_est)

Out[107]: 0.6214261131940761
```

2. MAE

```
In [108... from sklearn.metrics import mean_absolute_error

In [109... mean_absolute_error(y, y1_est)

Out[109]: 4.260493303495109

In [110... mean_absolute_error(y2, y2_est)

Out[110]: 9.640274384813585
```

3. MSE

```
In [111... from sklearn.metrics import mean_squared_error

In [112... mean_squared_error(y, y1_est)

Out[112]: 28.728718184843036

In [113... mean_squared_error(y2, y2_est)

Out[113]: 460.66295293941755
```

4. RMSE

```
In [114... np.sqrt(mean_squared_error(y, y1_est))
Out[114]: 5.359917740492202

In [115... np.sqrt(mean_squared_error(y2, y2_est))
Out[115]: 21.4630601951217

In []:
```

5. RMSLE

```
In [116... from sklearn.metrics import mean_squared_log_error

In [117... mean_squared_log_error(y, y1_est)
Out[117]: 0.003965422358995947

In [118... mean_squared_log_error(y2, y2_est)
Out[118]: 0.027940307257655395

In [1]:
```