grebena_regresija

August 23, 2017

```
In [1]: import numpy as np
        import pandas as pd
        import matplotlib.pyplot as plt
        from sklearn import linear_model
        from sklearn import metrics
        from sklearn import model_selection
        %matplotlib inline
In [2]: # radimo sa podacima koji se ticu bejzbol igraca
        # hteli bismo na osnovu svih statistika o performansama igraca da predvidi:
        # podaci koji se koriste su preuzeti iz knjige Introduction to $atisctical
        # link do knjige je: http://www-bcf.usc.edu/~gareth/l&/
        data = pd. read_csv('hitters. csv')
In [3]: # skup sadrzi 21 atribut (ukljucujuci i platu koju zelimo da predvidimo)
        # i 322 informacije koje se ticu pojedinacnih igraca
        data. shape
Out[3]: (322, 21)
In [4]: data.head(5)
Out[4]:
                        PI ayer
                                              HmRun
                                                      Runs
                                                             RBI
                                                                  Wal ks
                                                                          Years
                                                                                 CAtBat
                                AtBat
                                        Hi ts
        0
               -Andy Allanson
                                   293
                                          66
                                                   1
                                                        30
                                                              29
                                                                      14
                                                                              1
                                                                                     293
        1
                  -Al an Ashby
                                   315
                                          81
                                                   7
                                                        24
                                                              38
                                                                      39
                                                                             14
                                                                                    3449
        2
                 -Alvin Davis
                                                              72
                                   479
                                         130
                                                  18
                                                        66
                                                                      76
                                                                              3
                                                                                    1624
        3
                -Andre Dawson
                                   496
                                         141
                                                  20
                                                        65
                                                              78
                                                                      37
                                                                             11
                                                                                    5628
            -Andres Galarraga
                                   321
                                          87
                                                  10
                                                        39
                                                              42
                                                                      30
                                                                                     396
            CHi ts
                                       CRBI
                                             CWal ks
                                                      League Division PutOuts
                                                                                 Assi sts
                               CRuns
                                         29
                                                  14
        0
               66
                                   30
                                                                     Ε
                                                                            446
                                                                                       33
                                                           Α
                                                                                       43
        1
              835
                                 321
                                        414
                                                 375
                                                           Ν
                                                                     W
                                                                            632
        2
              457
                                 224
                                        266
                                                 263
                                                            Α
                                                                     W
                                                                            880
                                                                                       82
        3
                                                                     Ε
             1575
                                 828
                                                 354
                                                                            200
                                                                                       11
                                        838
                                                           Ν
                     . . .
              101
                                         46
                                                  33
                                                           Ν
                                                                     Ε
                                                                            805
                                                                                       40
                                   48
                     . . .
```

Α

NewLeague

Errors

20

0

Sal ary

NaN

```
2
               14
                    480.0
                                    Α
        3
                3
                    500.0
                                    Ν
        4
                4
                     91.5
                                    Ν
        [5 rows x 21 columns]
In [5]: # ispitujemo prirodu podataka koji se nalaze u tabeli
        data.info()
<cl ass 'pandas. core. frame. DataFrame' >
RangeIndex: 322 entries, 0 to 321
Data columns (total 21 columns):
             322 non-null object
PI ayer
AtBat
             322 non-null int64
             322 non-null int64
Hi ts
HmRun
             322 non-null int64
Runs
             322 non-null int64
RBI
             322 non-null int64
             322 non-null int64
Wal ks
             322 non-null int64
Years
CAtBat
             322 non-null int64
CHi ts
             322 non-null int64
CHmRun
             322 non-null int64
CRuns
             322 non-null int64
             322 non-null int64
CRBI
CWal ks
             322 non-null int64
             322 non-null object
League
             322 non-null object
Di vi si on
PutOuts
             322 non-null int64
             322 non-null int64
Assists
Errors
             322 non-null int64
Sal ary
             263 non-null float64
             322 non-null object
NewLeague
dtypes: float64(1), int64(16), object(4)
memory usage: 52.9+ KB
In [6]: # neke od vrsta zadrze nedostaj uce vrednosti tako da nam nisu podesne u mod
        data = data.dropna()
In [7]: data shape
Out[7]: (263, 21)
In [8]: # informacije o platama su nam potrebne za predvidjanje kao posebna velicij
        Y = data['Salary']
```

1

10

475.0

Ν

to su Player, League, Division, NewLeague

In [10]: # neki atributi nam nisu informativni - kategorickog su tipa, a ne numerio

301	578	138	1	56	59	34	3	1399	357	7
303	441	113	5	76	52	76	5	1546	397	17
304	172	42	3	17	14	15	10	4086	1150	57
306	127	32	4	14	25	12	19	8396	2402	242
307	279	69	4	35	31	32	4	1359	355	31
308	480	112	18	50	71	44	7	3031	771	110
309	600	139	0	94	29	60	2	1236	309	1
310	610	186	19	107	98	74	6	2728	753	69
311	360	81	5	37	44	37	7	2268	566	41
312	387	124	1	67	27	36	7	1775	506	6
313	580	207	8	107	71	105	5	2778	978	32
314	408	117	11	66	41	34	1	408	117	11
315	593	172	22	82	100	57	1	593	172	22
317	497	127	7	65	48	37	5	2703	806	32
318	492	136	5	76	50	94	12	5511	1511	39
319	475	126	3	61	43	52	6	1700	433	7
320	573	144	9	85	60	78	8	3198	857	97
321	631	170	9	77	44	31	11	4908	1457	30

	CRuns	CRBI	CWal ks	Put0uts	Assi sts	Errore
1	321	414	375	632	43	Errors 10
2	32 i 224		263	880	43 82	14
3		266				
	828	838	354	200	11	3
4	48	46	33	805	40	4
5	501	336	194	282	421	25
6	30	9	24	76	127	7
7	41	37	12	121	283	9
8	32	34	8	143	290	19
9	784	890	866	0	0	0
10	702	504	488	238	445	22
11	192	186	161	304	45	11
12	205	204	203	211	11	7
13	309	103	207	121	151	6
14	376	290	238	80	45	8
16	1045	993	732	105	290	10
17	65	23	39	102	177	16
19	67	82	56	202	22	2
20	72	48	65	280	9	5
21	55	43	62	361	22	2
23	242	251	240	518	55	3
24	1008	1072	402	1067	157	14
25	442	198	317	434	9	3
26	291	108	180	222	3	3
27	246	327	166	732	83	13
28	349	182	308	262	329	16
29	763	734	784	267	5	3
31	80	46	31	226	7	4
33	219	208	136	109	292	25

34	126	132	66	419	46	5
35	859	803	571	72	170	24
287	196	137	89	294	445	13
288	207	162	198	209	246	3
289	83	82	86	81	147	4
290	352	230	193	337	19	4
291	135	163	128	92	5	3
293	421	349	359	352	414	9
294	106	80	52	70	144	11
295	2	3	1	692	70	8
296	105	99	71	131	6	1
297	129	139	106	299	13	5
299	488	491	244	178	45	4
300	307	340	174	810	99	18
301	149	161	87	133	371	20
303	226	149	191	160	290	11
304	579	363	406	65	0	0
306	1048	1348	819	167	18	6
307	180	148	158	133	173	9
308	338	406	239	94	270	16
309	201	69	110	300	12	9
310	399	366	286	1182	96	13
311	279	257	246	170	284	3
312	272	125	194	186	290	17
313	474	322	417	121	267	19
314	66	41	34	942	72	11
315	82	100	57	1222	139	15
317	379	311	138	325	9	3
318	897	451	875	313	381	20
319	217	93	146	37	113	7
320	470	420	332	1314	131	12
321	775	357	249	408	4	3

[263 rows x 16 columns]

```
In [13]: X. shape
```

Out[13]: (263, 16)

In [11]: # posto su skale vrednosti podataka neujednacene, ima smisla raditi norma

In [12]: # delimo skup podataka na:

trening skup

validacioni skup koji koristimo za ucenje metaparametara

test skup na koj em ocenj uj emo uspesnost model a

```
5.0000000e+05,
                                      3.78231664e+05,
                                                          2.86118383e+05,
                                      1.63727458e+05,
                   2. 16438064e+05,
                                                          1. 23853818e+05,
                   9. 36908711e+04,
                                      7.08737081e+04,
                                                          5. 36133611e+04,
                   4. 05565415e+04.
                                      3.06795364e+04.
                                                          2. 32079442e+04.
                   1. 75559587e+04,
                                      1. 32804389e+04,
                                                          1.00461650e+04,
                   7. 59955541e+03,
                                      5.74878498e+03,
                                                          4. 34874501e+03,
                   3. 28966612e+03.
                                                          1.88246790e+03.
                                      2. 48851178e+03.
                   1. 42401793e+03,
                                      1. 07721735e+03,
                                                          8. 14875417e+02,
                   6. 16423370e+02,
                                      4.66301673e+02,
                                                          3. 52740116e+02,
                   2.66834962e+02,
                                      2.01850863e+02,
                                                          1. 52692775e+02,
                   1. 15506485e+02,
                                      8.73764200e+01,
                                                          6.60970574e+01,
                   5. 00000000e+01,
                                      3. 78231664e+01,
                                                          2.86118383e+01,
                   2. 16438064e+01,
                                      1.63727458e+01,
                                                          1. 23853818e+01,
                   9. 36908711e+00,
                                      7.08737081e+00,
                                                          5. 36133611e+00,
                   4. 05565415e+00,
                                      3.06795364e+00,
                                                          2. 32079442e+00,
                   1. 75559587e+00,
                                      1. 32804389e+00,
                                                          1.00461650e+00,
                   7. 59955541e-01,
                                      5.74878498e-01,
                                                          4. 34874501e-01,
                   3. 28966612e-01,
                                      2. 48851178e-01,
                                                          1.88246790e-01,
                   1. 42401793e-01,
                                      1.07721735e-01.
                                                          8. 14875417e-02.
                   6. 16423370e-02,
                                      4. 66301673e-02,
                                                          3. 52740116e-02,
                   2.66834962e-02,
                                      2. 01850863e-02,
                                                          1. 52692775e-02,
                                      8. 73764200e-03,
                   1. 15506485e-02.
                                                          6.60970574e-03,
                   5.0000000e-031)
In [47]: # niz gresaka nasih modela
         errors = []
In [48]: # izracunavamo gresku za skvaku vrednost metaparametra alfa
         for a in alphas:
              reg = linear_model.Ridge(normalize=True,
                                                           al pha=a)
              req. fi t(X_train, Y_train)
              Y_predicted = req. predict(X_validation)
              error = metrics.mean_squared_error(Y_predicted, Y_validation)
              errors.append(error)
In [49]: # iscrtavamo zavisnost greske od vrednosti metaparametra alfa
         plt.plot(alphas, errors)
         plt.xscale('log')
```

8. 73764200e+05,

6.60970574e+05,

1. 15506485e+06,

```
155000 -
150000 -
145000 -
145000 -
135000 -
135000 -
125000 -
10<sup>-1</sup> 10<sup>1</sup> 10<sup>3</sup> 10<sup>5</sup> 10<sup>7</sup> 10<sup>9</sup>
```

In [50]: # trazimo koja je to vrednost

In [51]: type(errors)

```
Out[51]: list

In [52]: erros = np. array(errors)

In [53]: erros.argmin()

Out[53]: 74

In [54]: al pha = al phas[74] al pha

Out[54]: 5. 3613361100516048

In [55]: # greska model a errors[74]

Out[55]: 124988.0740587797

In [56]: # sada kada znamo naj bol j u vrednost metaparametra al fa mozemo da nauci mo a # da damo konacnu procenu greske # ne zaboravi ti da se u ovom koraku koriste i trening i validaci oni skup regfin = linear_model.Ridge(al pha=5.361, normalize=True)
```

```
regfi n. fi t(X_trai n_val i dati on, Y_trai n_val i dati on)
Y_predi cted = regfi n. predi ct(X_test)
regfi n_score = metri cs. mean_squared_error(Y_test, Y_predi cted)
regfi n_score
```

Out[56]: 131350.87475923024

In []: