

Data Analytics Course: 18-899

Recitation 2
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Question 7

- In previous questions, we tried to predict the energy consumption using a quadratic model.
- We have multiple features, we would like to investigate if using many variables wouldn't improve our accuracy
- However, not all the variables can linearly explain the dependent variables
- Need of selecting features using the stepwise approach

Question 7 -- continued

- We select significant feature and use them to predict the energy consumption
- Question: what variables were selected?
- More significant question: is the multivariate linear regression more accurate than the quadratic model? → R-squared

Question 8

- Reminder of why quadratic
- Simple domain knowledge analysis:
 - Low temperature \rightarrow high consumption
 - High temperature \rightarrow high consumption
 - Medium temperature \rightarrow low consumption

Question 8 -- continued

- Hence assumptions of quadratic relationship
- We increase the number of feature by adding all terms squared
- We have a large number of features, we repeat 7 to select significant features
- Same question: is this multivariate linear model with previous feature variables and squared terms improve on accuracy? → r -squared

Question 9

- Next question
- Is there any relationship between weekdays(Monday, Tuesday,) and the energy consumption?
- In other words, being Monday or Tuesday or ... does it have any effect on energy consumption
- To our feature variables, we add the weekdays dummy variables
- Is there any improve in accuracy

Question 9 -- continued

Procedure:

- My dataset has dates
- Can we obtain weekdays from dates
 - Matlab: `weekday` → look up its return
 - Python: `weekday()`
- Now that I have weekdays, I need to create dummy variables

Question 9 -- continued

Hint:

- pandas: `pd.get_dummies()`
- Matlab:
 - `dummyvar` function or
 - you can deal with it logically

Question 10

- Question to ask yourself:
 - What is overfitting?
 - which techniques do we use to avoid overfitting?
 - Did we use any of those techniques?

QUESTIONS

GOOD LUCK