Lesson 6 - Solution Code

```
In [63]: %matplotlib inline
    import numpy as np
    import pandas as pd
    from matplotlib import pyplot as plt
    import seaborn as sns
    sns.set_style("darkgrid")
    import sklearn.linear_model

# read in the mammal dataset
wd = '../../assets/dataset/msleep/'
mammals = pd.read_csv(wd+'msleep.csv')
mammals = mammals[mammals.brainwt.notnull()].copy()
```

Explore our mammals dataset

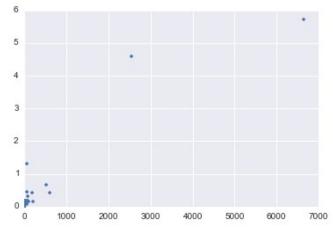
In [64]: mammals.head()

Out	Γ	6	4	1	:
Out	L	\circ	_	J.	•

	name	genus	vore	order	conservation	sleep_total	sleep_rem	sleep_cycle	awake	Ī
1	Owl monkey	Aotus	omni	Primates	NaN	17.0	1.8	NaN	7.0	(
3	Greater short- tailed shrew	Blarina	omni	Soricomorpha	lc	14.9	2.3	0.133333	9.1	(
4	Cow	Bos	herbi	Artiodactyla	domesticated	4.0	0.7	0.666667	20.0	ſ
8	Dog	Canis	carni	Carnivora	domesticated	10.1	2.9	0.333333	13.9	(
9	Roe deer	Capreolus	herbi	Artiodactyla	lc	3.0	NaN	NaN	21.0	(

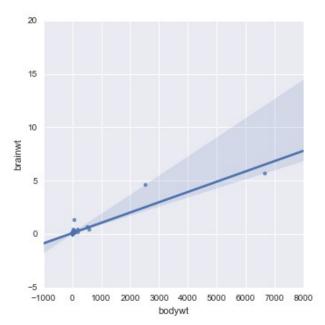
Lets check out a scatter plot of body wieght and brain weight

```
In [66]: # create a matplotlib figure
    plt.figure()
    # generate a scatterplot inside the figure
    plt.plot(mammals.bodywt, mammals.brainwt, '.')
# show the plot
    plt.show()
```



In [67]: sns.lmplot('bodywt', 'brainwt', mammals)

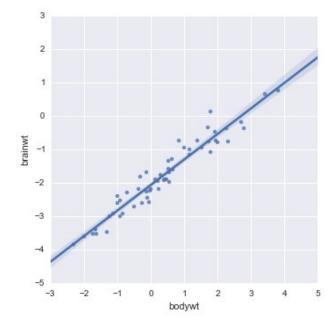
Out[67]: <seaborn.axisgrid.FacetGrid at 0x10ca7fb90>



```
In [39]: log_columns = ['bodywt', 'brainwt',]
log_mammals = mammals.copy()
log_mammals[log_columns] = log_mammals[log_columns].apply(np.log10)
```

```
In [40]: sns.lmplot('bodywt', 'brainwt', log_mammals)
```

Out[40]: <seaborn.axisgrid.FacetGrid at 0x10b64ea90>



Guided Practice: Using Seaborn to generate single variable linear model plots (15 mins)

Update and complete the code below to use Implot and display correlations between body weight and two dependent variables: sleep_rem and awake.

```
In []: log_columns = ['bodywt', 'brainwt',] # any others?
log_mammals = mammals.copy()
log_mammals[log_columns] = log_mammals[log_columns].apply(np.log10)
```

Complete below for sleep_rem and awake as a y, with variables you've already used as x.

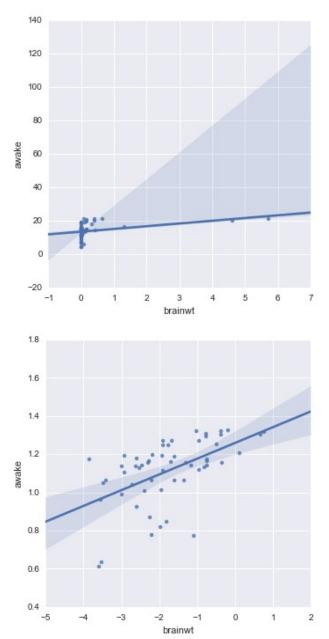
```
In []: sns.lmplot(x, y, mammals)
    sns.lmplot(x, y, log_mammals)
```

Solution:

```
In [41]: log_columns = ['bodywt', 'brainwt', 'awake', 'sleep_rem'] # any others?
log_mammals = mammals.copy()
log_mammals[log_columns] = log_mammals[log_columns].apply(np.log10)

# one other example, using brainwt and awake.
x = 'brainwt'
y = 'awake'
sns.lmplot(x, y, mammals)
sns.lmplot(x, y, log_mammals)
```

Out[41]: <seaborn.axisgrid.FacetGrid at 0x10b68ae10>



Introduction: Single Regression Analysis in statsmodels & scikit (10 mins)

```
In [42]: # this is the standard import if you're using "formula notation" (similar to R)
    import statsmodels.formula.api as smf

X = mammals[['bodywt']]
    y = mammals['brainwt']

# create a fitted model in one line
    #formula notiation is the equivalent to writting out our models such that 'outcome
    = predictor'
    #with the follwing syntax formula = 'outcome ~ predictor1 + predictor2 ... predicto
    rN'
    lm = smf.ols(formula='y ~ X', data=mammals).fit()
    #print the full summary
    lm.summary()
```

Out [42]: OLS Regression Results

Dep. Variable:	у	R-squared:	0.872
Model:	OLS	Adj. R-squared:	0.870
Method:	Least Squares	F-statistic:	367.7
Date:	Thu, 04 Feb 2016	Prob (F-statistic):	9.16e-26
Time:	10:28:54	Log-Likelihood:	-20.070
No. Observations:	56	AIC:	44.14
Df Residuals:	54	BIC:	48.19
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[95.0% Conf. Int.]
Intercept	0.0859	0.048	1.782	0.080	-0.011 0.183
x	0.0010	5.03e-05	19.176	0.000	0.001 0.001

Omnibus:	85.068	Durbin-Watson:	2.376
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1330.630
Skew:	4.258	Prob(JB):	1.14e-289
Kurtosis:	25.311	Cond. No.	981.

use Statsmodels to make the prediction

```
In [43]: # you have to create a DataFrame since the Statsmodels formula interface expects it
    X_new = pd.DataFrame({'X': [50]})
    X_new.head()
```

Out[43]:



```
In [44]: lm.predict(X_new)
```

Out[44]: array([0.13411477])

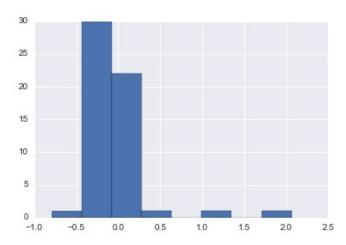
Repeat in Scikit with handy plotting

When modeling with sklearn, you'll use the following base principals.

- All sklearn estimators (modeling classes) are based on this base estimator. This allows you to easily rotate through estimators without changing much code.
- All estimators take a matrix, X, either sparse or dense.
- Many estimators also take a vector, y, when working on a supervised machine learning problem. Regressions are supervised learning because we already have examples of y given X.
- All estimators have parameters that can be set. This allows for customization and higher level of detail to the learning
 process. The parameters are appropriate to each estimator algorithm.

```
In [45]: from sklearn import feature selection, linear model
         def get linear model metrics(X, y, algo):
             # get the pvalue of X given y. Ignore f-stat for now.
             pvals = feature selection.f regression(X, y)[1]
             # start with an empty linear regression object
             # .fit() runs the linear regression function on X and y
             algo.fit(X,y)
             residuals = (y-algo.predict(X)).values
             # print the necessary values
             print 'P Values:', pvals
             print 'Coefficients:', algo.coef_
             print 'y-intercept:', algo.intercept_
             print 'R-Squared:', algo.score(X,y)
             plt.figure()
             plt.hist(residuals, bins=np.ceil(np.sqrt(len(y))))
             # keep the model
             return algo
         X = mammals[['bodywt']]
         y = mammals['brainwt']
         lm = linear model.LinearRegression()
         lm = get linear model metrics(X, y, lm)
```

P Values: [9.15540205e-26] Coefficients: [0.00096395] y-intercept: 0.0859173102936 R-Squared: 0.871949198087



Demo: Significance is Key (20 mins)

What does our output tell us?

Our output tells us that:

- The relationship between bodywt and brainwt isn't random (p value approaching 0)
- The model explains, roughly, 87% of the variance of the dataset (the largest errors being in the large brain and body sizes)
- With this current model, brainwt is roughly bodywt * 0.00096395
- The residuals, or error in the prediction, is not normal, with outliers on the right. A better with will have similar to normally distributed error.

Evaluating Fit, Evaluating Sense

-0.5

0.0

Although we know there is a better solution to the model, we should evaluate some other sense things first. For example, given this model, what is an animal's brainwt if their bodywt is 0?

```
In [46]: # prediction at 0?
         print lm.predict([[0]])
          [ 0.08591731]
In [47]: | lm = linear model.LinearRegression(fit intercept=False)
          lm = get_linear_model_metrics(X, y, lm)
          # prediction at 0?
         print lm.predict([[0]])
         P Values: [ 9.15540205e-26]
         Coefficients: [ 0.00098291]
         y-intercept: 0.0
         R-Squared: 0.864418807451
          [ 0.]
          60
          50
          40
          30
          20
          10
```

Intrepretation

With linear modeling we call this part of the linear assumption. Consider it a test to the model. If an animal's body weights nothing, we expect their brain to be nonexistent. That given, we can improve the model by telling sklearn's LinearRegression object we do not want to fit a y intercept.

Now, the model fits where brainwt = 0, bodywt = 0. Because we start at 0, the large outliers have a greater effect, so the coefficient has increased. Fitting the this linear assumption also explains slightly less of the variance.

Guided Practice: Using the LinearRegression object (15 mins)

We learned earlier that the the data in its current state does not allow for the best linear regression fit.

With a partner, generate two more models using the log-transformed data to see how this transform changes the model's performance.

Complete the following code to update X and y to match the log-transformed data. Complete the loop by setting the list to be one True and one False.

```
In []: #starter
X =
y =
loop = []
for boolean in loop:
    print 'y-intercept:', boolean
    lm = linear_model.LinearRegression(fit_intercept=boolean)
    get_linear_model_metrics(X, y, lm)
    print
```

```
In [73]: #solution
   X = log_mammals[['bodywt']]
   y = log_mammals['brainwt']
   loop = [True, False]
   for boolean in loop:
        print 'y-intercept:', boolean
        lm = linear_model.LinearRegression(fit_intercept=boolean)
        get_linear_model_metrics(X, y, lm)
        print
```

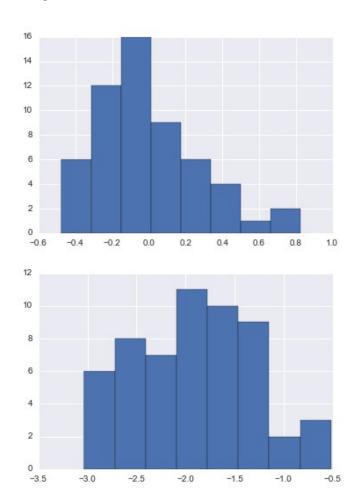
y-intercept: True
P Values: [3.56282243e-33]
Coefficients: [0.76516177]
y-intercept: -2.07393164084
R-Squared: 0.931851615367

y-intercept: False

P Values: [3.56282243e-33] Coefficients: [0.35561441]

y-intercept: 0.0

R-Squared: -2.41053211437



Check: Which model performed the best? The worst? Why?

Advanced Methods!

We will go over different estimators in detail in the future but check it out in the docs if you're curious...

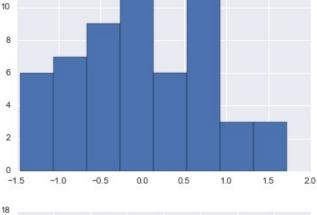
```
In [49]: # loading other sklearn regression estimators
X = log_mammals[['bodywt']]
y = log_mammals['brainwt']

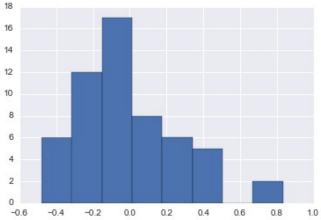
estimators = [
    linear_model.Lasso(),
    linear_model.Ridge(),
    linear_model.ElasticNet(),
]

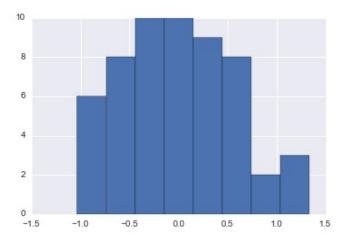
for est in estimators:
    print est
    get_linear_model_metrics(X, y, est)
    print
```

```
Lasso(alpha=1.0, copy X=True, fit intercept=True, max iter=1000,
   normalize=False, positive=False, precompute=False, random state=None,
   selection='cyclic', tol=0.0001, warm start=False)
P Values: [ 3.56282243e-33]
Coefficients: [ 0.23454772]
y-intercept: -1.85931606304
R-Squared: 0.483728109403
Ridge(alpha=1.0, copy_X=True, fit_intercept=True, max_iter=None,
   normalize=False, solver='auto', tol=0.001)
P Values: [ 3.56282243e-33]
Coefficients: [ 0.75797972]
y-intercept: -2.07102674342
R-Squared: 0.931769516561
ElasticNet(alpha=1.0, copy X=True, fit intercept=True, 11 ratio=0.5,
     max iter=1000, normalize=False, positive=False, precompute=False,
      random_state=None, selection='cyclic', tol=0.0001, warm_start=False)
P Values: [ 3.56282243e-33]
Coefficients: [ 0.39504621]
```

y-intercept: -1.9242323166 R-Squared: 0.71382228495







Introduction: Multiple Regression Analysis using citi bike data (10 minutes)

In the previous example, one variable explained the variance of another; however, more often than not, we will need multiple variables.

For example, a house's price may be best measured by square feet, but a lot of other variables play a vital role: bedrooms, bathrooms, location, appliances, etc.

For a linear regression, we want these variables to be largely independent of each other, but all of them should help explain the y variable.

We'll work with bikeshare data to showcase what this means and to explain a concept called multicollinearity.

Out[76]:

	instant	dteday	season	yr	mnth	hr	holiday	weekday	workingday	weathersit	temp	atemp
0	1	2011-01-01	1	0	1	0	0	6	0	1	0.24	0.2879
1	2	2011-01-01	1	0	1	1	0	6	0	1	0.22	0.2727
2	3	2011-01-01	1	0	1	2	0	6	0	1	0.22	0.2727
3	4	2011-01-01	1	0	1	3	0	6	0	1	0.24	0.2879
4	5	2011-01-01	1	0	1	4	0	6	0	1	0.24	0.2879

What is Multicollinearity?

With the bike share data, let's compare three data points: actual temperature, "feel" temperature, and guest ridership.

Our data is already normalized between 0 and 1, so we'll start off with the correlations and modeling.

```
In [79]: cmap = sns.diverging_palette(220, 10, as_cmap=True)
         correlations = bike_data[['temp', 'atemp', 'casual']].corr()
         print correlations
         print sns.heatmap(correlations, cmap=cmap)
                      temp
                               atemp
                                        casual
                 1.000000 0.987672 0.459616
                0.987672 1.000000 0.454080
         atemp
         casual 0.459616 0.454080 1.000000
         Axes (0.125, 0.125; 0.62x0.775)
                                                  1.0
          temp
temp
                                                  0.9
                                                  0.8
                                                  0.6
                                                  0.5
```

The correlation matrix explains that:

both temperature fields are moderately correlated to guest ridership;

atemp

casual

• the two temperature fields are highly correlated to each other.

Including both of these fields in a model could introduce a pain point of multicollinearity, where it's more difficult for a model to determine which feature is effecting the predicted value.

We can measure this effect in the coefficients:

temp

P Values: [0.]

Coefficients: [117.68705779] y-intercept: -22.812739188 R-Squared: 0.21124654163

atemp

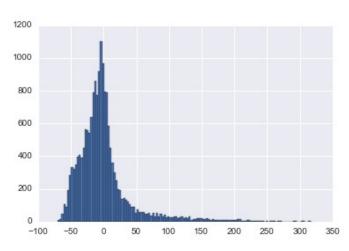
P Values: [0.]

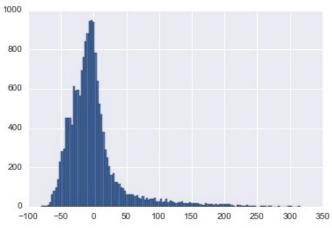
Coefficients: [130.27875081] y-intercept: -26.3071675481 R-Squared: 0.206188705733

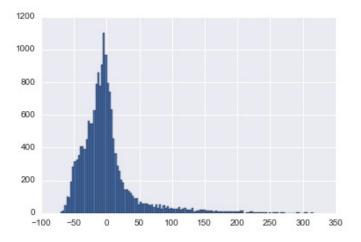
temp, atemp

P Values: [0. 0.]

y-intercept: -22.8703398286 R-Squared: 0.21124723661







Intrepretation:

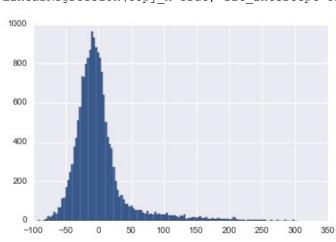
Even though the 2-variable model temp + atemp has a higher explanation of variance than two variables on their own, and both variables are considered significant (p values approaching 0), we can see that together, their coefficients are wildly different.

This can introduce error in how we explain models.

What happens if we use a second variable that isn't highly correlated with temperature, like humidity?

```
In [99]: y = bike_data['casual']
x = bike_data[['temp', 'hum']]
get_linear_model_metrics(x, y, linear_model.LinearRegression())

P Values: [ 0.  0.]
Coefficients: [ 112.02457031  -80.87301833]
y-intercept: 30.7273338581
R-Squared: 0.310901196913
Out[99]: LinearRegression(copy X=True, fit intercept=True, n jobs=1, normalize=False)
```



Guided Practice: Multicollinearity with dummy variables (15 mins)

There can be a similar effect from a feature set that is a singular matrix, which is when there is a clear relationship in the matrix (for example, the sum of all rows = 1).

Run through the following code on your own.

0

-50

0

50

150

200

What happens to the coefficients when you include all weather situations instead of just including all except one?

```
In [100]:
          lm = linear model.LinearRegression()
          weather = pd.get_dummies(bike_data.weathersit)
          get_linear_model_metrics(weather[[1, 2, 3, 4]], y, lm)
          print
          # drop the least significant, weather situation = 4
          get linear model metrics(weather[[1, 2, 3]], y, lm)
          P Values: [ 3.75616929e-73
                                         3.43170021e-22
                                                         1.57718666e-55
                                                                            2.46181288e-01]
          Coefficients: [ 4.05930101e+12
                                             4.05930101e+12
                                                             4.05930101e+12
                                                                                4.05930101e+
          y-intercept: -4.05930100616e+12
          R-Squared: 0.0233497737473
          P Values: [ 3.75616929e-73
                                        3.43170021e-22
                                                         1.57718666e-55]
          Coefficients: [ 37.87876398 26.92862383 13.38900634]
          y-intercept: 2.6666666652
          R-Squared: 0.0233906873841
Out[100]: LinearRegression(copy_X=True, fit_intercept=True, n_jobs=1, normalize=False)
           2500
           2000
           1500
           1000
           500
             0
                                                       350
                                       200
                                            250
                                                  300
              -50
           2500
           1500
           1000
           500
```

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250

300

350

Similar in Statsmodels

```
In [101]: # all dummies in the model
          lm_stats = smf.ols(formula='y ~ weather[[1, 2, 3, 4]]', data=bike_data).fit()
          lm_stats.summary()
```

Out[101]: OLS Regression Results

Dep. Variable:	у	R-squared:	0.023
Model:	OLS	Adj. R-squared:	0.023
Method:	Least Squares	F-statistic:	104.0
Date:	Thu, 04 Feb 2016	Prob (F-statistic):	1.04e-87
Time:	11:34:52	Log-Likelihood:	-92197.
No. Observations:	17379	AIC:	1.844e+05
Df Residuals:	17374	BIC:	1.844e+05
Df Model:	4		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[95.0% Conf. Int.]
Intercept	6.782e+11	1.08e+13	0.063	0.950	-2.06e+13 2.19e+13
weather[[1, 2, 3, 4]][0]	-6.782e+11	1.08e+13	-0.063	0.950	-2.19e+13 2.06e+13
weather[[1, 2, 3, 4]][1]	-6.782e+11	1.08e+13	-0.063	0.950	-2.19e+13 2.06e+13
weather[[1, 2, 3, 4]][2]	-6.782e+11	1.08e+13	-0.063	0.950	-2.19e+13 2.06e+13
weather[[1, 2, 3, 4]][3]	-6.782e+11	1.08e+13	-0.063	0.950	-2.19e+13 2.06e+13

Omnibus:	9002.161	Durbin-Watson:	0.136
Prob(Omnibus):	0.000	Jarque-Bera (JB):	58970.408
Skew:	2.469	Prob(JB):	0.00
Kurtosis:	10.554	Cond. No.	8.15e+13

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```
In [102]: #droping one
lm_stats = smf.ols(formula='y ~ weather[[1, 2, 3]]', data=bike_data).fit()
lm_stats.summary()
```

Out[102]:

OLS Regression Results

Dep. Variable:	у	R-squared:	0.023
Model:	OLS	Adj. R-squared:	0.023
Method:	Least Squares	F-statistic:	138.7
Date:	Thu, 04 Feb 2016	Prob (F-statistic):	8.08e-89
Time:	11:34:53	Log-Likelihood:	-92197.
No. Observations:	17379	AIC:	1.844e+05
Df Residuals:	17375	BIC:	1.844e+05
Df Model:	3		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[95.0% Conf. Int.]
Intercept	2.6667	28.134	0.095	0.924	-52.478 57.812
weather[[1, 2, 3]][0]	37.8788	28.138	1.346	0.178	-17.274 93.031
weather[[1, 2, 3]][1]	26.9286	28.143	0.957	0.339	-28.235 82.092
weather[[1, 2, 3]][2]	13.3890	28.164	0.475	0.635	-41.814 68.592

Omnibus:	9001.632	Durbin-Watson:	0.136
Prob(Omnibus):	0.000	Jarque-Bera (JB):	58962.554
Skew:	2.468	Prob(JB):	0.00
Kurtosis:	10.553	Cond. No.	189.

Interpretation:

This model makes more sense, because we can more easily explain the variables compared to the one we left out.

For example, this suggests that a clear day (weathersit:1) on average brings in about 38 more riders hourly than a day with heavy snow.

In fact, since the weather situations "degrade" in quality (1 is the nicest day, 4 is the worst), the coefficients now reflect that well.

However at this point, there is still a lot of work to do, because weather on its own fails to explain ridership well.

Guided Practice: Combining non-correlated features into a better model (15 mins)

With a partner, complete this code together and visualize the correlations of all the numerical features built into the data set.

We want to:

- Add the three significant weather situations into our current model
- Find two more features that are not correlated with current features, but could be strong indicators for predicting guest riders.

```
In []: #starter
lm = linear_model.LinearRegression()
bikemodel_data = bike_data.join() # add in the three weather situations

cmap = sns.diverging_palette(220, 10, as_cmap=True)
correlations = # what are we getting the correlations of?
print correlations
print sns.heatmap(correlations, cmap=cmap)

columns_to_keep = [] #[which_variables?]
final_feature_set = bikemodel_data[columns_to_keep]

get_linear_model_metrics(final_feature_set, y, lm)
```

```
In [123]: | #solution
          lm = linear model.LinearRegression()
          weather = pd.get_dummies(bike_data.weathersit)
          weather.columns = ['weather_' + str(i) for i in weather.columns]
          hours = pd.get dummies(bike data.hr)
          hours.columns = ['hour ' + str(i) for i in hours.columns]
          season = pd.get dummies(bike data.season)
          season.columns = ['season_' + str(i) for i in season.columns]
          bikemodel_data = bike_data.join(weather) # add in the three weather situations
          bikemodel_data = bikemodel_data.join(hours)
          bikemodel_data = bikemodel_data.join(season)
          cmap = sns.diverging_palette(220, 10, as_cmap=True)
          columns to keep = ['temp', 'hum', 'windspeed', 'weather 1', 'weather 2', 'weather
          3', 'holiday',]
          columns to keep.extend(['hour ' + str(i) for i in range(1, 24)])
          correlations = bikemodel data[columns to keep].corr()
          print correlations
          print sns.heatmap(correlations, cmap=cmap)
```

```
temp hum windspeed weather 1 weather 2 weather 3 \
               1.000000 -0.069881 -0.023125 0.101044 -0.069657 -0.062406
 hum -0.069881 1.000000 -0.290105 -0.383425 0.220758 0.309737
 windspeed -0.023125 -0.290105 1.000000 0.005150 -0.049241 0.070018 weather_1 0.101044 -0.383425 0.005150 1.000000 -0.822961 -0.412414
 weather_2 -0.069657  0.220758  -0.049241  -0.822961  1.000000  -0.177417
 weather_3 -0.062406 0.309737 0.070018 -0.412414 -0.177417 1.000000
 holiday -0.027340 -0.010588 0.003988 0.009167 0.004910 -0.023664
 hour 1 -0.040738 0.083197 -0.053580 0.008819 -0.006750 -0.005379
 hour 2 -0.045627 0.096198 -0.060241 0.005156 -0.003921 -0.002518
 hour 3 -0.046575 0.108659 -0.065444 -0.001685 0.003843 -0.003117
 hour 4 -0.053459 0.121990 -0.057285 -0.000450 0.000506 0.000096
 hour_7 -0.062825 0.112289 -0.044717 -0.020841 0.015641 0.011168
 hour 8 -0.045570 0.081720 -0.023117 -0.022657 0.025452 -0.001427
 hour 9 -0.021986 0.037325 0.001989 -0.029315 0.035263 -0.005625
 hour 10 0.003896 -0.012090 0.020399 -0.020236 0.026106 -0.006675
 hour 11 0.027808 -0.060432 0.029448 -0.018420 0.028068 -0.012973

      hour_12
      0.047007 -0.098114
      0.044294
      -0.021224
      0.025918
      -0.004659

      hour_13
      0.062752 -0.125421
      0.053938
      -0.009517
      0.011360
      -0.001596

      hour_14
      0.073992 -0.141266
      0.072461
      -0.002867
      0.002216
      0.001548

      hour_15
      0.077838 -0.146532
      0.077046
      0.003782
      -0.008235
      0.006789

 hour_16  0.073918 -0.142656  0.080822  0.018486 -0.026678  0.009842
 hour 17 0.062626 -0.123506 0.074068 0.016674 -0.028636 0.017174
 hour 18 0.047992 -0.098888 0.059114 0.013256 -0.021142 0.010026
 hour 19 0.029525 -0.059376 0.034269 0.018700 -0.019835 -0.000463

      hour_10
      0.000144 -0.043564 -0.043281 -0.042710
      ... -0.043721

      hour_11
      0.000144 -0.043564 -0.043281 -0.042710
      ... -0.043721

      hour_12
      0.000095 -0.043596 -0.043312 -0.042740
      ... -0.043752

      hour_13
      0.000045 -0.043627 -0.043343 -0.042771
      ... -0.043784

      hour_14
      0.000045 -0.043627 -0.043343 -0.042771
      1.000000

      hour_15
      0.000045 -0.043627 -0.043343 -0.042771
      ... -0.043784

      hour_16
      -0.000004 -0.043658 -0.043374 -0.042802
      ... -0.043815

      hour_17
      -0.000004 -0.043596 -0.043312 -0.042740
      ... -0.043752

      hour_18
      0.000095 -0.043596 -0.043312 -0.042740
      ... -0.043752

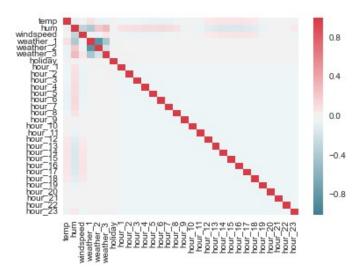
 hour 19 0.000095 -0.043596 -0.043312 -0.042740 ... -0.043752

      hour_20
      0.000095 -0.043596 -0.043312 -0.042740
      ... -0.043752

      hour_21
      0.000095 -0.043596 -0.043312 -0.042740
      ... -0.043752

      hour_22
      0.000095 -0.043596 -0.043312 -0.042740
      ... -0.043752

      hour_23
      0.000095 -0.043596 -0.043312 -0.042740
      ... -0.043752
```



Independent Practice: Building models for other y variables (25 minutes)

We've completely a model together that explains casual guest riders. Now it's your turn to build another model, using a different y variable: registered riders.

Pay attention to:

- the distribution of riders (should we rescale the data?)
- · checking correlations with variables and registered riders
- having a feature space (our matrix) with low multicollinearity
- model complexity vs explanation of variance: at what point do features in a model stop improving r-squared?
- the linear assumption -- given all feature values being 0, should we have no ridership? negative ridership? positive ridership?

Bonus

- Which variables would make sense to dummy (because they are categorical, not continuous)?
- What features might explain ridership but aren't included in the data set?
- Is there a way to build these using pandas and the features available?
- Outcomes: If your model at least improves upon the original model and the explanatory effects (coefficients) make sense, consider this a complete task.

If your model has an r-squared above .4, this a relatively effective model for the data available. Kudos!

```
In [124]: y = bike_data['registered']
log_y = np.log10(y+1)
lm = smf.ols(formula=' log_y ~ temp + hum + windspeed + weather_1 + weather_2 + we
ather_3 + holiday + hour_1 + hour_2 + hour_3 + hour_4 + hour_5 + hour_6 + hour_7 +
hour_8 + hour_9 + hour_10 + hour_11 + hour_12 + hour_13 + hour_14 + hour_15 + hour
_16 + hour_18 + hour_19 + hour_20 + hour_21 + hour_22 + hour_23', data=bikemodel_d
ata).fit()
#print the full summary
lm.summary()
```

Out [124]: OLS Regression Results

Dep. Variable:	log_y	R-squared:	0.722
Model:	OLS	Adj. R-squared:	0.721
Method:	Least Squares	F-statistic:	1553.
Date:	Thu, 04 Feb 2016	Prob (F-statistic):	0.00
Time:	11:44:24	Log-Likelihood:	-4868.9
No. Observations:	17379	AIC:	9798.
Df Residuals:	17349	BIC:	1.003e+04
Df Model:	29		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[95.0% Conf. Int.]
Intercept	1.8137	0.186	9.747	0.000	1.449 2.178
temp	0.7374	0.013	56.233	0.000	0.712 0.763
hum	-0.2402	0.016	-14.574	0.000	-0.273 -0.208
windspeed	-0.0988	0.021	-4.644	0.000	-0.140 -0.057
weather_1	0.0102	0.185	0.055	0.956	-0.353 0.373
weather_2	0.0196	0.185	0.106	0.916	-0.344 0.383
weather_3	-0.1737	0.185	-0.937	0.349	-0.537 0.190
holiday	-0.1262	0.015	-8.672	0.000	-0.155 -0.098
hour_1	-0.7016	0.015	-47.740	0.000	-0.730 -0.673
hour_2	-0.9087	0.015	-61.469	0.000	-0.938 -0.880
hour_3	-1.1141	0.015	-74.600	0.000	-1.143 -1.085
hour_4	-1.2190	0.015	-81.464	0.000	-1.248 -1.190
hour_5	-0.7704	0.015	-51.897	0.000	-0.799 -0.741
hour_6	-0.2697	0.015	-18.240	0.000	-0.299 -0.241
hour_7	0.1413	0.015	9.600	0.000	0.112 0.170
hour_8	0.4064	0.015	27.720	0.000	0.378 0.435
hour_9	0.2346	0.015	16.069	0.000	0.206 0.263
hour_10	0.0358	0.015	2.461	0.014	0.007 0.064
hour_11	0.0696	0.015	4.771	0.000	0.041 0.098
hour_12	0.1510	0.015	10.334	0.000	0.122 0.180
hour_13	0.1287	0.015	8.789	0.000	0.100 0.157
hour_14	0.0767	0.015	5.226	0.000	0.048 0.105
hour_15	0.1050	0.015	7.149	0.000	0.076 0.134
hour_16	0.2418	0.015	16.491	0.000	0.213 0.271
hour_18	0.4222	0.015	28.917	0.000	0.394 0.451
hour_19	0.3061	0.015	21.029	0.000	0.278 0.335

			•
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In []:

6/26/17, 1:06 PM