```
In [1]: import numpy as np
        import pandas as pd
        import matplotlib.pyplot as plt
        import seaborn as sns
        from sklearn.metrics import mean_squared_error
        from sklearn.model_selection import cross_val_score
        from sklearn.datasets import load_boston
        from sklearn.metrics import explained_variance_score
        from sklearn.linear_model import LinearRegression
        from sklearn import datasets
In [2]: X, y = load_boston(return_X_y=True)
        boston = datasets.load_boston()
        /Users/ashleyxu/opt/anaconda3/lib/python3.9/site-packages/sklearn/utils/deprecation.py:87: FutureWarning: Function
        load boston is deprecated; `load_boston` is deprecated in 1.0 and will be removed in 1.2.
            The Boston housing prices dataset has an ethical problem. You can refer to
            the documentation of this function for further details.
            The scikit-learn maintainers therefore strongly discourage the use of this
            dataset unless the purpose of the code is to study and educate about
            ethical issues in data science and machine learning.
            In this special case, you can fetch the dataset from the original
                import pandas as pd
                import numpy as np
                data_url = "http://lib.stat.cmu.edu/datasets/boston"
                raw_df = pd.read_csv(data_url, sep="\s+", skiprows=22, header=None)
                data = np.hstack([raw_df.values[::2, :], raw_df.values[1::2, :2]])
                target = raw_df.values[1::2, 2]
            Alternative datasets include the California housing dataset (i.e.
            :func:`~sklearn.datasets.fetch_california_housing`) and the Ames housing
            dataset. You can load the datasets as follows::
                from sklearn.datasets import fetch_california_housing
                housing = fetch_california_housing()
            for the California housing dataset and::
                from sklearn.datasets import fetch openml
                housing = fetch_openml(name="house_prices", as_frame=True)
            for the Ames housing dataset.
          warnings.warn(msg, category=FutureWarning)
```

Step 1 Split the dataset into training and test sets (80, 20).

```
In [3]: # Splitting the dataset into the Training set and Test set
    from sklearn.model_selection import train_test_split
    X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_state = 25)

In [4]: print("Shape of X_train: ",X_train.shape)
    print("Shape of X_test: ", X_test.shape)
    print("Shape of y_train: ",y_train.shape)
    print("Shape of y_test",y_test.shape)

Shape of X_train: (404, 13)
    Shape of y_train: (404,)
    Shape of y_train: (404,)
    Shape of y_test (102,)
```

Step 2(a) Use all the features (1-13) to fit the linear regression model for feature 14 using the training set.

```
In [5]: regressor_linear = LinearRegression()
    regressor_linear.fit(X_train, y_train)

Out[5]: LinearRegression()
```

Step 2(b) Report the coefficients, mean squared error and variance score for the model on the test set.

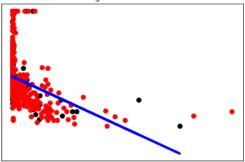
```
In [6]: cdf = pd.DataFrame(regressor_linear.coef_, columns=['Coefficients'])
        print(cdf)
            Coefficients
              -0.100672
               0.044369
              0.050913
        2
        3
               0.581274
            -18.123572
               4.450598
              -0.003003
             -1.437984
              0.289746
        9
              -0.014084
             -0.964187
              0.008279
        11
        12
              -0.465422
In [7]: y_pred_linear_test = regressor_linear.predict(X_test)
        print('Mean squared error: %.2f' % np.mean((y_pred_linear_test, y_test)))
        print('Variance score: %.2f' % regressor linear.score(X test, y test))
        Mean squared error: 22.13
        Variance score: 0.66
```

Step 3(b) Report the coefficient, mean squared error and variance score for the model on the test set. Also report the thirteen plots of the linear regression models generated on each feature. Each plot should distinctly show the training points, test points and the linear regression line.

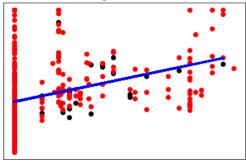
```
In [8]: # Function to generate the report
        def generate_report(X_train, y_train):
            coefficients = []
            mean_sqaured_error = []
            variances = []
            for i in range(13):
               regressor_linear = LinearRegression()
                regressor_linear.fit(X_train[:, [i]].reshape(-1, 1), y_train)
                y_pred_linear_test = regressor_linear.predict(X_test[:, [i]])
                # calcualte coeffiecent, mean squared error, and variance score
                coefficient = regressor_linear.coef_[0]
                mean_sqaure = np.mean((y_pred_linear_test, y_test))
                variance = regressor_linear.score(X_test[:, [i]], y_test)
                # add to the array
                coefficients.append(coefficient)
                mean_sqaured_error.append(mean_sqaure)
                variances.append(variance)
                plt.scatter(X_test[:, [i]].reshape(-1), y_test, color="black")
                plt.scatter(X_train[:, [i]].reshape(-1), y_train, color="red")
                plt.plot(X_test[:, [i]].reshape(-1), y_pred_linear_test, color="blue", linewidth=3)
                plt.xticks(())
                plt.yticks(())
                plt.title("linear regression line of "+ boston.feature_names[i])
                plt.show()
            return coefficients, mean_sqaured_error, variances
```

```
In [9]: # Red represents the training points, black represents test points
coefficients, mean_sqaured_error, variances = generate_report(X_train, y_train)
```

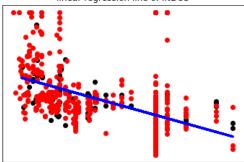
linear regression line of CRIM



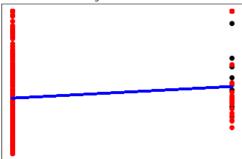
linear regression line of ZN



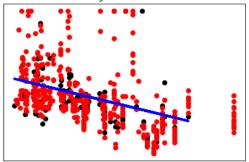
linear regression line of INDUS

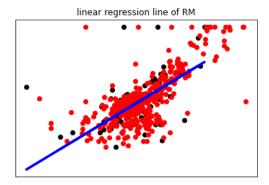


linear regression line of CHAS

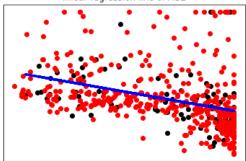


linear regression line of NOX

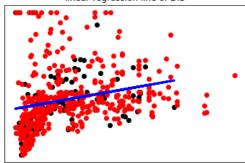




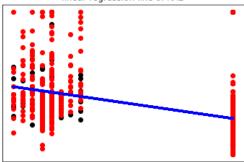
linear regression line of AGE



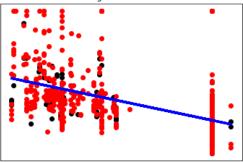
linear regression line of DIS



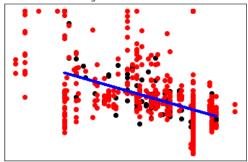
linear regression line of RAD



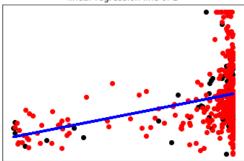
linear regression line of TAX



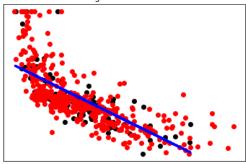
linear regression line of PTRATIO



linear regression line of B



linear regression line of LSTAT



In [10]: print(coefficients)

 $[-0.4459104788953146,\ 0.1447903836096456,\ -0.7047508186480572,\ 3.6850547358400765,\ -34.497137495490584,\ 9.516463926138865,\ -0.12539690802719755,\ 1.1200300243119075,\ -0.43522773576413337,\ -0.027645155258567117,\ -2.1078269845578026,\ 0.03433888686380006,\ -0.9439047760658422]$

In [11]: print(mean_sqaured_error)

[22.36127796478277, 22.14117486396556, 22.071809696919203, 22.49087852656531, 22.527768434992826, 21.64119278741032, 22.214908142347, 22.189940553971876, 22.383209047972258, 22.28529768476891, 22.063451184838726, 22.351267346678558, 22.39354358166983]

In [12]: print(variances)

 $[0.10600012291925243,\ 0.08117643080080084,\ 0.07362654145255632,\ 0.10855500995019263,\ 0.1230895569097391,\ 0.23967998438522564,\ 0.13514466414633008,\ 0.03670066276983763,\ 0.048293751041251776,\ 0.0776714226197166,\ 0.27622910947177215,\ 0.12310520950371817,\ 0.5777827152540531]$

In [13]: relationships = []
 relationships.append(coefficients)
 relationships.append(mean_sqaured_error)
 relationships.append(variances)

In [14]: regressor_linear = LinearRegression()
 regressor_linear.fit(X_train[:, [0]].reshape(-1, 1), y_train)
 y_pred_linear_test = regressor_linear.predict(X_test[:, [0]])

```
In [15]: dc = pd.DataFrame(relationships).T
    fig, ax = plt.subplots()

    fig.patch.set_visible(False)
    ax.axis('off')
    ax.axis('tight')

table = ax.table(cellText = dc.values,
```

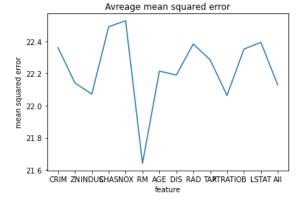
```
colWidths = [0.25]*len(dc.columns),
    colLabels = ['coefficient', 'mean square error', 'variance score'],
    rowLabels = boston.feature_names,
    celLoc = 'center', rowLoc = 'center',
    loc='top')
table.auto_set_font_size(False)
table.set_fontsize(20)
table.scale(5,5)
plt.show()
```

	coefficient	mean square error	variance score
CRIM	-0.4459104788953146	22.36127796478277	0.10600012291925243
ZN	0.1447903836096456	22.14117486396556	0.08117643080080084
INDUS	-0.7047508186480572	22.071809696919203	0.07362654145255632
CHAS	3.6850547358400765	22.49087852656531	0.10855500995019263
NOX	-34.497137495490584	22.527768434992826	0.1230895569097391
RM	9.516463926138865	21.641192787410322	0.23967998438522564
AGE	-0.12539690802719755	22.214908142347	0.13514466414633008
DIS	1.1200300243119075	22.189940553971876	0.03670066276983763
RAD	-0.43522773576413337	22.383209047972258	0.048293751041251776
TAX	-0.027645155258567117	22.28529768476891	0.0776714226197166
PTRATIO	-2.1078269845578026	22.063451184838726	0.27622910947177215
В	0.03433888686380006	22.351267346678558	0.12310520950371817
LSTAT	-0.9439047760658422	22.39354358166983	0.5777827152540531

Step 4(a) Perform 10 iterations of (Step 1, Step 2(a), and Step 3(a)).

```
In [16]: # Run 10 iterations
         def run_iterations():
             mean_sqaured_error = []
             variances = []
             for i in range(10):
                 X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_state = 25)
                 # for each feature
                 for i in range(13):
                    regressor linear = LinearRegression()
                     regressor_linear.fit(X_train[:, [i]].reshape(-1, 1), y_train)
                     y_pred = regressor_linear.predict(X_test[:, [i]])
                     \# calcualte mean squared error and variance score
                     mean_sqaure = np.mean((y_pred, y_test))
                     variance = regressor_linear.score(X_test[:, [i]], y_test)
                     # add to the array
                     mean_sqaured_error.append(mean_sqaure)
                     variances.append(variance)
                 # with all features
                 regressor_linear = LinearRegression()
                 regressor_linear.fit(X_train, y_train)
```

```
y_pred = regressor_linear.predict(X_test)
                 mean_sqaured_error.append(np.mean((y_pred, y_test)))
                 variances.append(regressor_linear.score(X_test, y_test))
             return mean_sqaured_error, variances
In [17]: # ten iterations arrays
         mean_sqaured_error, variances = run_iterations()
In [18]: reshaped_mean_sqaured_error = np.array(mean_sqaured_error).reshape(10, -1)
         reshaped_variances = np.array(variances).reshape(10, -1)
In [19]: avreage_mean_sqaured_error = reshaped_mean_sqaured_error.mean(axis=0)
         avreage_variancess = reshaped_variances.mean(axis=0)
In [20]: # Plot avreage mean sqaured error
         x = np.arange(0, 14)
         features = boston.feature_names
         cols = np.append(features, "All")
         plt.plot(avreage_mean_sqaured_error)
         plt.title("Avreage mean squared error")
         plt.xlabel("feature")
         plt.ylabel("mean squared error")
         plt.xticks(x, cols.tolist())
         plt.show()
```



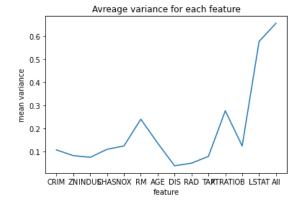
```
In [21]: # Plot avreage variances
    x = np.arange(0, 14)

features = boston.feature_names
    cols = np.append(features, "All")

plt.plot(avreage_variancess)
    plt.title("Avreage variance for each feature")

plt.xlabel("feature")
    plt.ylabel("mean variance")
    plt.xticks(x, cols.tolist())

plt.show()
```



1. Based upon the linear models you generated, which feature appears to be most predictive for the target feature? Note that you can answer this question based upon the output provided for the linear models.

Based on the linear models generated above, LSTAT appears to be the most predictive.

However, RM, PTRATIO, NOX are predictive according to the regression line as well.

2. Suppose you need to select two features for a linear regression model to predict the target feature. Which two features would you select? Why?

I'll choose LSTAT since it gives the most accurate linear regression line where most points are near the line.

I'll choose RM as well, since it has lowest average mean squared error, the regression line is predictive too.

3. Examine all the plots and numbers you have, do you have any comments on them? Do you find any surprising trends? Do you have any idea about what might be causing this surprising trend in the data? This is a descriptive question meant to encourage you to interpret your results and express yourself.

Comments:

- 1. Mean variances is highest if we run the metric with all features.
- 2. Each iteration may have slightly different results.
- 3. It's more intuitive to see the accuracy of the predictions regression line plots for each feature with both training and testing datapoints.