

Chap.-5 Regression-Model training & Evaluation

• Simple Linear Regression

- $Y = mX + b$
- Where Y = Dependent variable
 - X = Independent variable
 - m = slop (the value represent change in Y for a unit change in X)
 - b = Intercept (value of Y for X = 0)

• to cal

- S1 : calculate mean of X and mean Y
- S2 : cal deviation in X (X-mean(X))
 - cal deviation in Y (Y-mean(Y))
- S3 : cal product of deviation in X and Y : (X-mean(X)) * (Y-mean(Y))
- S4 : cal the square of deviation for X
- m = sum of product of deviation / sum of square of deviation for X
- b = mean of Y - (m * mean of X)

In []: 1 =A2-\$A\$17

In [9]:

```

1 import pandas as pd
2 df = pd.read_csv('reg.csv')
3 df

```

Out[9]:

	x	y	dx	dy	product	dx2	m	b
0	15.000000	49.0	-4.933333	-7.8	38.480000	24.337778	1.893	19.0662
1	23.000000	63.0	3.066667	6.2	19.013333	9.404444	NaN	NaN
2	18.000000	58.0	-1.933333	1.2	-2.320000	3.737778	NaN	NaN
3	23.000000	60.0	3.066667	3.2	9.813333	9.404444	NaN	NaN
4	24.000000	58.0	4.066667	1.2	4.880000	16.537778	NaN	NaN
5	22.000000	61.0	2.066667	4.2	8.680000	4.271111	NaN	NaN
6	22.000000	60.0	2.066667	3.2	6.613333	4.271111	NaN	NaN
7	19.000000	63.0	-0.933333	6.2	-5.786667	0.871111	NaN	NaN
8	19.000000	60.0	-0.933333	3.2	-2.986667	0.871111	NaN	NaN
9	16.000000	52.0	-3.933333	-4.8	18.880000	15.471111	NaN	NaN
10	24.000000	62.0	4.066667	5.2	21.146667	16.537778	NaN	NaN
11	11.000000	30.0	-8.933333	-26.8	239.413333	79.804444	NaN	NaN
12	24.000000	59.0	4.066667	2.2	8.946667	16.537778	NaN	NaN
13	16.000000	49.0	-3.933333	-7.8	30.680000	15.471111	NaN	NaN
14	23.000000	68.0	3.066667	11.2	34.346667	9.404444	NaN	NaN
15	19.933333	56.8	NaN	NaN	429.800000	226.933333	NaN	NaN

In [3]:

```

1 import pandas as pd
2 from sklearn.linear_model import LinearRegression
3
4 df = pd.read_csv('reg.csv')
5
6 LR = LinearRegression()
7 LR.fit(df[['x']],df[['y']])
8
9 print(LR.coef_)
10 print(LR.intercept_)

```

```

[[1.8939483]]
[19.0472973]

```

```
In [10]: 1 import pandas as pd
2 from sklearn.linear_model import LinearRegression
3
4 df = pd.read_csv('reg.csv')
5
6 LR = LinearRegression()
7 LR.fit(df[['x']],df[['y']])
8
9 ypred = LR.predict(df[['x']])
10 print(ypred)
11 print('-----')
12 print(LR.coef_)
13 print(LR.intercept_)
```

```
[[47.45652174]
 [62.60810811]
 [53.13836663]
 [62.60810811]
 [64.5020564 ]
 [60.71415981]
 [60.71415981]
 [55.03231492]
 [55.03231492]
 [49.35047004]
 [64.5020564 ]
 [39.88072856]
 [64.5020564 ]
 [49.35047004]
 [62.60810811]
 [56.79999999]]
```

```
-----
[[1.8939483]]
[19.0472973]
```

• fit function - to learn model

```
In [1]: 1 import pandas as pd
2 from sklearn.linear_model import LinearRegression
3
4 df = pd.DataFrame({'y':[140,155,159,179,192,200,212,215],
5                   'X1':[60,62,67,70,71,72,75,78]})
6 LR = LinearRegression()
7 LR.fit(df[['y']],df[['X1']])
8
9 ypred = LR.predict(df[['y']])
10 print(ypred)
11 print('-----')
12 print(LR.coef_)
13 print(LR.intercept_)

[[ 60.50992282]
 [ 63.71416759]
 [ 64.56863286]
 [ 68.84095921]
 [ 71.61797133]
 [ 73.32690187]
 [ 75.89029768]
 [ 76.53114664]]

-----
[[ 0.21361632]]
[30.60363837]
```

```

In [14]: 1 import numpy as np
          2 import pandas as pd
          3 from sklearn.linear_model import LinearRegression
          4 from sklearn.model_selection import train_test_split
          5
          6 df = pd.DataFrame({
          7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
          8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
          9 })
         10 x = df[['x']]
         11 y = df[['y']]
         12
         13 x_train, x_test, y_train, y_test = train_test_split(x,y)
         14
         15 LR = LinearRegression()
         16 LR.fit(x_train,y_train)
         17
         18 ypred = LR.predict(x_test)
         19 print(ypred)
         20 print('-----')
         21 print(LR.coef_)
         22 print(LR.intercept_)
         23
         24 print('-----')
         25 print(x_train.shape)
         26 print(x_test.shape)
         27 print('-----')
         28 print(y_train.shape)
         29 print(y_test.shape)

```

```

[[57.12068966]
 [63.47126437]
 [52.04022989]
 [46.95977011]]

```

```

-----
[[1.27011494]]
[32.98850575]

```

```

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(11, 1)
(4, 1)

```

```

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(11, 1)
(4, 1)

```

- **train_test_split(x,y)** first col must be 2-D
- **x_train, x_test, y_train, y_test = train_test_split(x,y)**
- **sequence must be followed**

```
In [16]: 1 import numpy as np
2 import pandas as pd
3 from sklearn.linear_model import LinearRegression
4 from sklearn.model_selection import train_test_split
5
6 df = pd.DataFrame({
7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
9 })
10 x = df[['x']]
11 y = df[['y']]
12
13 x_train, x_test, y_train, y_test = train_test_split(x,y, train_size=0.5)
14
15 LR = LinearRegression()
16 LR.fit(x_train,y_train)
17
18 ypred = LR.predict(x_test)
19 print(ypred)
20 print('-----')
21 print(LR.coef_)
22 print(LR.intercept_)
23
24 print('-----')
25 print(x_train.shape)
26 print(x_test.shape)
27 print('-----')
28 print(y_train.shape)
29 print(y_test.shape)
```

```
[[ 51.72988506]
 [ 60.71264368]
 [ 44.24425287]
 [ 63.70689655]
 [ 56.22126437]
 [ 63.70689655]
 [ 50.23275862]
 [ 54.72413793]]
```

```
-----
[[ 1.49712644]
 [27.77586207]]
```

```
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(7, 1)
(8, 1)
```

```
-----
(7, 1)
(8, 1)
```

```

In [17]: 1 import numpy as np
          2 import pandas as pd
          3 from sklearn.linear_model import LinearRegression
          4 from sklearn.model_selection import train_test_split
          5
          6 df = pd.DataFrame({
          7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
          8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
          9 })
         10 x = df[['x']]
         11 y = df[['y']]
         12
         13 x_train, x_test, y_train, y_test = train_test_split(x,y, train_size=0.9)
         14
         15 LR = LinearRegression()
         16 LR.fit(x_train,y_train)
         17
         18 ypred = LR.predict(x_test)
         19 print(ypred)
         20 print('-----')
         21 print(LR.coef_)
         22 print(LR.intercept_)
         23
         24 print('-----')
         25 print(x_train.shape)
         26 print(x_test.shape)
         27 print('-----')
         28 print(y_train.shape)
         29 print(y_test.shape)

```

```

[[47.05376344]
 [64.95698925]]

```

```

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```

```

[[1.98924731]]
[17.21505376]

```

```

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```

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(13, 1)
(2, 1)

```

```

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```

```

(13, 1)
(2, 1)

```

```
In [19]: 1 import numpy as np
2 import pandas as pd
3 from sklearn.linear_model import LinearRegression
4 from sklearn.model_selection import train_test_split
5
6 df = pd.DataFrame({
7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
9 })
10 x = df[['x']]
11 y = df[['y']]
12
13 x_train, x_test, y_train, y_test = train_test_split(x,y, train_size=0.5)
14
15 LR = LinearRegression()
16 LR.fit(x_train,y_train)
17
18 ypred = LR.predict(x_test)
19 print(ypred)
20
21 print("x_train")
22 print(x_train)
23 print("x_test")
24 print(x_test)
```

```
[[47.3740458 ]
 [62.39694656]
 [53.63358779]
 [61.14503817]
 [61.14503817]
 [57.38931298]
 [53.63358779]
 [63.64885496]]
```

```
x_train
```

```
    x
```

```
4    24
```

```
2    18
```

```
10   24
```

```
8    19
```

```
1    23
```

```
14   23
```

```
0    15
```

```
x_test
```

```
    x
```

```
11   11
```

```
3    23
```

```
13   16
```

```
6    22
```

```
5    22
```

```
7    19
```

```
9    16
```

```
12   24
```


In [26]:

```
1 import numpy as np
2 import pandas as pd
3 from sklearn.linear_model import LinearRegression
4 from sklearn.model_selection import train_test_split
5
6 df = pd.DataFrame({
7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
9 })
10 x = df[['x']]
11 y = df[['y']]
12
13 x_train, x_test, y_train, y_test = train_test_split(x,y, random_state=3)
14
15 LR = LinearRegression()
16 LR.fit(x_train,y_train)
17
18 ypred = LR.predict(x_test)
19 print(ypred)
20 print('-----')
21 print(LR.coef_)
22 print(LR.intercept_)
23
24 print("-----\nx_train")
25 print(x_train)
26 print("-----\nx_test")
27 print(x_test)
28
29 print('-----')
30 print(x_train.shape)
31 print(x_test.shape)
32 print('-----')
33 print(y_train.shape)
34 print(y_test.shape)
```

```
[[67.67663344]
 [67.67663344]
 [65.393134   ]
 [63.10963455]]
```

```
-----
[[2.28349945]]
[12.87264673]
-----
```

x_train

```
      x
2    18
11   11
7    19
5    22
0    15
14   23
13   16
3    23
9    16
8    19
10   24
```

x_test

```
      x
12   24
4    24
1    23
6    22
```

```
-----
(11, 1)
(4, 1)
```

```
-----
(11, 1)
(4, 1)
```

In [24]:

```
1 import numpy as np
2 import pandas as pd
3 from sklearn.linear_model import LinearRegression
4 from sklearn.model_selection import train_test_split
5
6 df = pd.DataFrame({
7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
9 })
10 x = df[['x']]
11 y = df[['y']]
12
13 x_train, x_test, y_train, y_test = train_test_split(x,y, random_state=4)
14
15 LR = LinearRegression()
16 LR.fit(x_train,y_train)
17
18 ypred = LR.predict(x_test)
19 print(ypred)
20 print('-----')
21 print(LR.coef_)
22 print(LR.intercept_)
23
24 print("-----\nx_train")
25 print(x_train)
26 print("-----\nx_test")
27 print(x_test)
28
29 print('-----')
30 print(x_train.shape)
31 print(x_test.shape)
32 print('-----')
33 print(y_train.shape)
34 print(y_test.shape)
```

```
[[66.26730564]
 [46.99254526]
 [61.98402556]
 [64.1256656  ]]
```

```
-----
[[2.14164004]]
[14.86794462]
-----
```

x_train

	x
4	24
9	16
11	11
2	18
14	23
13	16
8	19
1	23
5	22
7	19
10	24

x_test

	x
12	24
0	15
6	22
3	23

```
-----
(11, 1)
(4, 1)
-----
```

```
(11, 1)
(4, 1)
```

In [27]:

```
1 import numpy as np
2 import pandas as pd
3 from sklearn.linear_model import LinearRegression
4 from sklearn.model_selection import train_test_split
5
6 df = pd.DataFrame({
7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
9 })
10 x = df[['x']]
11 y = df[['y']]
12
13 x_train, x_test, y_train, y_test = train_test_split(x,y, random_state=5)
14
15 LR = LinearRegression()
16 LR.fit(x_train,y_train)
17
18 ypred = LR.predict(x_test)
19 print(ypred)
20 print('-----')
21 print(LR.coef_)
22 print(LR.intercept_)
23
24 print("-----\nx_train")
25 print(x_train)
26 print("-----\nx_test")
27 print(x_test)
28
29 print('-----')
30 print(x_train.shape)
31 print(x_test.shape)
32 print('-----')
33 print(y_train.shape)
34 print(y_test.shape)
```

```
[[59.62008734]
 [61.57292576]
 [53.76157205]
 [51.80873362]]
```

```
-----
[[1.95283843]]
[16.65764192]
-----
```

x_train

	x
10	24
14	23
11	11
4	24
8	19
9	16
0	15
12	24
6	22
13	16
3	23

x_test

	x
5	22
1	23
7	19
2	18

```
-----
(11, 1)
(4, 1)
-----
```

```
(11, 1)
(4, 1)
```

```
In [28]: 1 import numpy as np
2 import pandas as pd
3 from sklearn.linear_model import LinearRegression
4 from sklearn.model_selection import train_test_split
5
6 df = pd.DataFrame({
7     "x": [15, 23, 18, 23, 24, 22, 22, 19, 19, 16, 24, 11, 24, 16, 23],
8     "y": [49, 63, 58, 60, 58, 61, 60, 63, 60, 52, 62, 30, 59, 49, 68]
9 })
10 x = df[['x']]
11 y = df[['y']]
12
13 x_train, x_test, y_train, y_test = train_test_split(x,y, random_state=42)
14
15 LR = LinearRegression()
16 LR.fit(x_train,y_train)
17
18 ypred = LR.predict(x_test)
19 print(ypred)
20 print('-----')
21 print(LR.coef_)
22 print(LR.intercept_)
23
24 print("-----\nx_train")
25 print(x_train)
26 print("-----\nx_test")
27 print(x_test)
28
29 print('-----')
30 print(x_train.shape)
31 print(x_test.shape)
32 print('-----')
33 print(y_train.shape)
34 print(y_test.shape)
```

```
[[59.99256506]
 [59.06319703]
 [59.80669145]
 [59.99256506]]
```

```
-----
[[0.18587361]]
[57.01858736]
-----
```

x_train

	x
5	22
8	19
2	18
1	23
14	23
4	24
7	19
10	24
12	24
3	23
6	22

x_test

	x
9	16
11	11
0	15
13	16

```
-----
(11, 1)
(4, 1)
-----
```

```
(11, 1)
(4, 1)
```


In [34]:

```
1 import sklearn
2 help(sklearn)
```

Help on package sklearn:

NAME

sklearn

DESCRIPTION

Machine learning module for Python

=====

sklearn is a Python module integrating classical machine learning algorithms in the tightly-knit world of scientific Python packages (numpy, scipy, matplotlib).

It aims to provide simple and efficient solutions to learning problems that are accessible to everybody and reusable in various contexts: machine-learning as a versatile tool for science and engineering.

See <http://scikit-learn.org> (<http://scikit-learn.org>) for complete documentation.

```
In [36]: 1 import sklearn  
2 help(sklearn.model_selection.train_test_split)
```

Help on function `train_test_split` in module `sklearn.model_selection._split`:

`train_test_split(*arrays, **options)`

Split arrays or matrices into random train and test subsets

Quick utility that wraps input validation and `next(ShuffleSplit().split(X, y))` and application to input data into a single call for splitting (and optionally subsampling) data in a oneliner.

Read more in the :ref:`User Guide <cross_validation>`.

Parameters

`*arrays` : sequence of indexables with same length / shape[0]
Allowed inputs are lists, numpy arrays, scipy-sparse matrices or pandas dataframes.

`test_size` : float or int, default=None
If float, should be between 0.0 and 1.0 and represent the proportion of the dataset to include in the test split. If int, represents the absolute number of test samples. If None, the value is set to the complement of the train size. If `train_size` is also None, it will be set to 0.25.

`train_size` : float or int, default=None
If float, should be between 0.0 and 1.0 and represent the proportion of the dataset to include in the train split. If int, represents the absolute number of train samples. If None, the value is automatically set to the complement of the test size.

`random_state` : int or RandomState instance, default=None
Controls the shuffling applied to the data before applying the split. Pass an int for reproducible output across multiple function calls. See :term:`Glossary <random_state>`.

`shuffle` : bool, default=True
Whether or not to shuffle the data before splitting. If `shuffle=False` then stratify must be None.

`stratify` : array-like, default=None
If not None, data is split in a stratified fashion, using this as the class labels.

Returns

`splitting` : list, length=2 * len(arrays)
List containing train-test split of inputs.

.. versionadded:: 0.16
If the input is sparse, the output will be a `scipy.sparse.csr_matrix`. Else, output type is the same as the input type.

Examples

```

>>> import numpy as np
>>> from sklearn.model_selection import train_test_split
>>> X, y = np.arange(10).reshape((5, 2)), range(5)
>>> X
array([[0, 1],
       [2, 3],
       [4, 5],
       [6, 7],
       [8, 9]])
>>> list(y)
[0, 1, 2, 3, 4]

>>> X_train, X_test, y_train, y_test = train_test_split(
...     X, y, test_size=0.33, random_state=42)
...
>>> X_train
array([[4, 5],
       [0, 1],
       [6, 7]])
>>> y_train
[2, 0, 3]
>>> X_test
array([[2, 3],
       [8, 9]])
>>> y_test
[1, 4]

>>> train_test_split(y, shuffle=False)
[[0, 1, 2], [3, 4]]

```

P.b. 195

```

In [ ]: 1 import numpy as np
        2 import pandas as pd
        3 from sklearn.linear_model import LinearRegression
        4
        5 x = np.array([5, 15, 25, 35, 45, 55]).reshape(-1,1)
        6 y = np.array([5, 20, 14, 32, 22, 38])
        7
        8 LR = LinearRegression()
        9 LR.fit(x,y)
       10
       11 x_test = np.arange(5).reshape(-1,1)
       12 print(x_test)
       13
       14 ypred = LR.predict(x_test)
       15 print(ypred)
       16 print(LR.coef_)
       17 print(LR.intercept_)

```

Mean Square Error

• In MCQ

- it's a matrix to evaluate the performance of predictive models
- it measure the avg. of the square diffreneces between predicted values & target values.
- lower mse indicates that the models prediction are closure to the true values reflecting better overall performance.

In []:

1

In []:

1