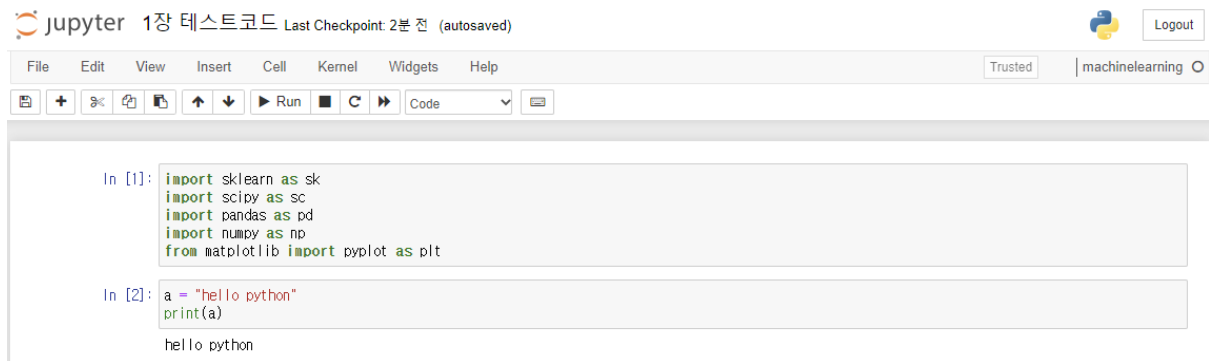


1주차 실습과제

2016314786 김호진

[1장 실습 - 테스트코드]



jupyter 1장 테스트코드 Last Checkpoint: 2분 전 (autosaved) Logout

File Edit View Insert Cell Kernel Widgets Help Trusted machinelearning

In [1]: `import sklearn as sk
import scipy as sc
import pandas as pd
import numpy as np
from matplotlib import pyplot as plt`

In [2]: `a = "hello python"
print(a)`

hello python

[2장 실습 - 1차선형회귀]

Jupyter 2장_1차선형회귀 (autosaved) Logout

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Run Code

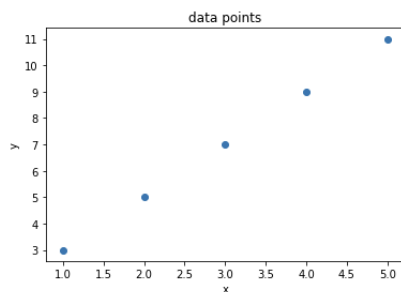
```
In [1]: from sklearn.linear_model import LinearRegression
import pandas as pd
import numpy as np
from matplotlib import pyplot as plt
```

```
In [2]: reg = LinearRegression()

#다른 샘플을 만들어 다양한 선형회귀식을 도출해볼 수 있다.
Xsample=[[1],[2],[3],[4],[5]]
Ysample=[[3],[5],[7],[9],[11]]

plt.title('data points')
plt.xlabel('x')
plt.ylabel('y')
plt.scatter(Xsample,Ysample)
```

Out [2]: <matplotlib.collections.PathCollection at 0x27087307828>



```
In [3]: Model=reg.fit(Xsample,Ysample)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)
```

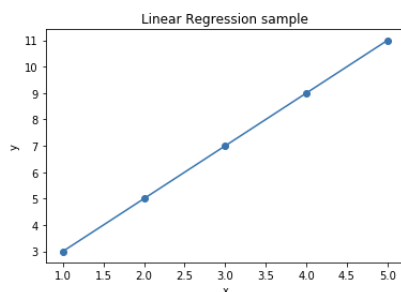
```
coef
[[2.]]
intercept
[1.]
```

```
In [4]: Model.predict([[15]])
```

Out [4]: array([[31.]])

```
In [5]: plt.title('Linear Regression sample')
plt.xlabel('x')
plt.ylabel('y')
plt.scatter(Xsample,Ysample)
plt.plot(Xsample,Model.coef_*Xsample + Model.intercept_)
```

Out [5]: <matplotlib.lines.Line2D at 0x2708837f0f0>





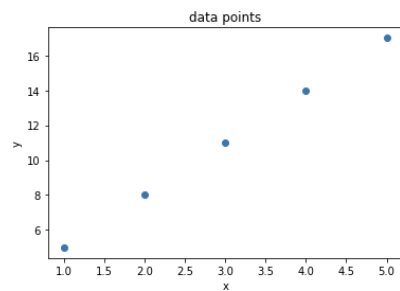
```
In [6]: from sklearn.linear_model import LinearRegression
import pandas as pd
import numpy as np
from matplotlib import pyplot as plt
```

```
In [7]: reg = LinearRegression()

Xsample=[1],[2],[3],[4],[5]
Ysample=[5],[8],[11],[14],[17]]

plt.title('data points')
plt.xlabel('x')
plt.ylabel('y')
plt.scatter(Xsample,Ysample)
```

Out [7]: <matplotlib.collections.PathCollection at 0x24797aa7640>



```
In [8]: Model=reg.fit(Xsample,Ysample)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)
```

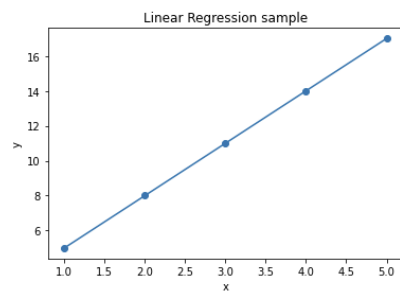
```
coef
[[3.]]
intercept
[2.]
```

```
In [9]: Model.predict([[15]])
```

Out [9]: array([[47.]])

```
In [10]: plt.title('Linear Regression sample')
plt.xlabel('x')
plt.ylabel('y')
plt.scatter(Xsample,Ysample)
plt.plot(Xsample,Model.coef_*Xsample + Model.intercept_)
```

Out [10]: <matplotlib.lines.Line2D at 0x24798266520>



[2장 실습 – California housing 데이터 선형회귀]

Jupyter 2장 California housing 데이터 선형회귀 Last Checkpoint: 8분 전 (unsaved changes) Logout

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Run Code

```
In [1]: from sklearn.linear_model import LinearRegression
import pandas as pd
import numpy as np
from matplotlib import pyplot as plt
```

```
In [2]: from sklearn.datasets import fetch_california_housing
```

```
california = fetch_california_housing()
X=california.data
DF=pd.DataFrame(X,columns=california.feature_names)
Y=california.target
print(DF)
```

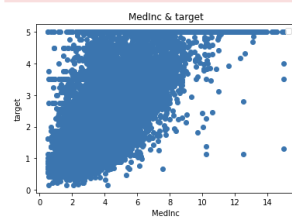
	MedInc	HouseAge	AveRooms	AveBedrms	Population	AveOccup	Latitude	Longitude
0	8.3252	41.0	6.984127	1.023810	322.0	2.555556	37.88	-122.23
1	8.3014	21.0	6.238137	0.971960	2401.0	2.109842	37.86	-122.22
2	7.2574	52.0	8.288136	1.073446	496.0	2.802260	37.85	-122.24
3	5.6431	52.0	5.817352	1.073059	559.0	2.547945	37.85	-122.25
4	3.8462	52.0	6.281853	1.081081	565.0	2.181467	37.85	-122.25
...
20635	1.5603	25.0	5.045455	1.133333	845.0	2.560606	39.48	-121.09
20636	2.5898	18.0	6.114035	1.315789	356.0	3.122307	39.49	-121.21
20637	1.7000	17.0	5.205543	1.120092	1007.0	2.325635	39.43	-121.22
20638	1.8672	18.0	5.329513	1.171920	741.0	2.123209	39.43	-121.32
20639	2.3886	16.0	5.254717	1.162264	1387.0	2.616981	39.37	-121.24

```
20635 1.5603 25.0 5.045455 1.133333 845.0 2.560606 39.48 -121.09
20636 2.5898 18.0 6.114035 1.315789 356.0 3.122307 39.49 -121.21
20637 1.7000 17.0 5.205543 1.120092 1007.0 2.325635 39.43 -121.22
20638 1.8672 18.0 5.329513 1.171920 741.0 2.123209 39.43 -121.32
20639 2.3886 16.0 5.254717 1.162264 1387.0 2.616981 39.37 -121.24
```

[20640 rows x 8 columns]

```
In [3]: i=0
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



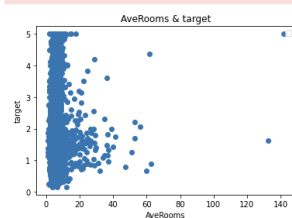
```
In [4]: i=1
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



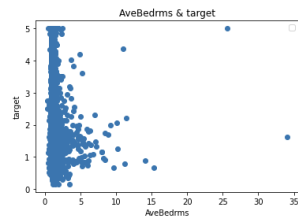
```
In [5]: i=2
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



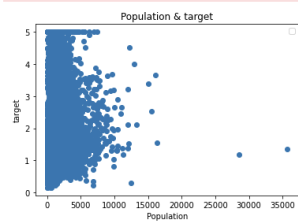
```
In [6]: i=3
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(df[california.feature_names[i]],y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



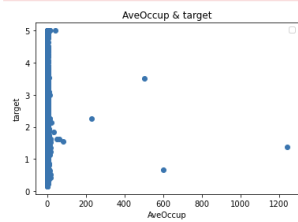
```
In [7]: i=4
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(df[california.feature_names[i]],y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



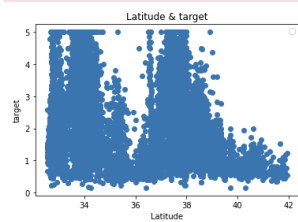
```
In [8]: i=5
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(df[california.feature_names[i]],y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



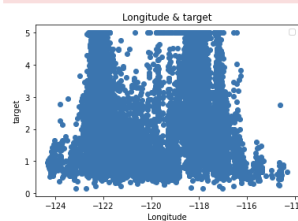
```
In [9]: i=6
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(df[california.feature_names[i]],y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



```
In [10]: i=7
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(df[california.feature_names[i]],y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.

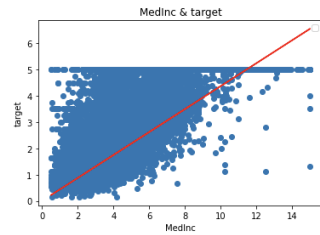


```
In [11]: reg = LinearRegression()
Model=reg.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 4.36693293e-01  9.43677803e-03 -1.07322041e-01  6.45066694e-01
 -3.97638942e-06 -3.78654285e-03 -4.21314378e-01 -4.34513755e-01]
intercept
-36.941920207184396
```

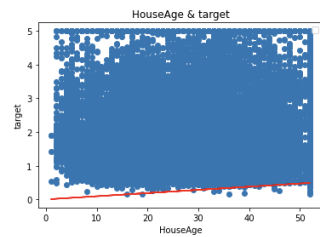
```
In [12]: i=0
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.plot(DF[california.feature_names[i]],Model.coef_[i]*DF[california.feature_names[i]],'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



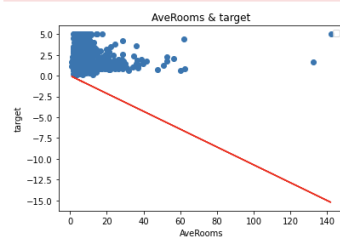
```
In [13]: i=1
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.plot(DF[california.feature_names[i]],Model.coef_[i]*DF[california.feature_names[i]],'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



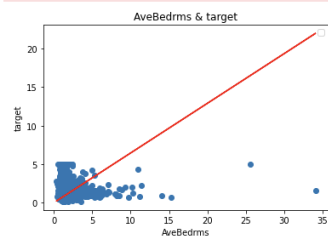
```
In [14]: i=2
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.plot(DF[california.feature_names[i]],Model.coef_[i]*DF[california.feature_names[i]],'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



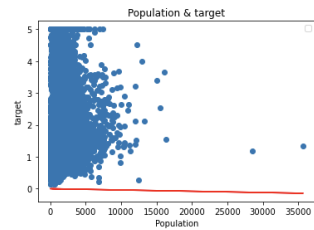
```
In [15]: i=3
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.plot(DF[california.feature_names[i]],Model.coef_[i]*DF[california.feature_names[i]],'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



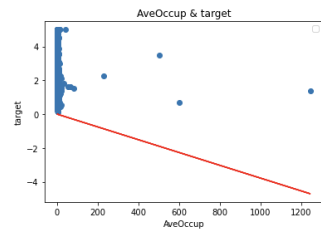
```
In [16]: i=4
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]], Y)
plt.plot(DF[california.feature_names[i]], Model.coef_[i]+DF[california.feature_names[i]], 'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



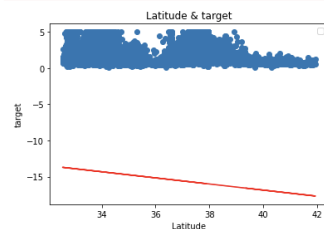
```
In [17]: i=5
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]], Y)
plt.plot(DF[california.feature_names[i]], Model.coef_[i]+DF[california.feature_names[i]], 'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



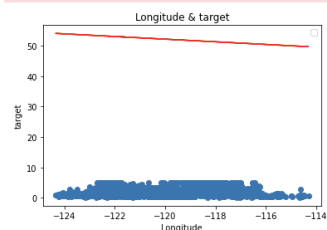
```
In [18]: i=6
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]], Y)
plt.plot(DF[california.feature_names[i]], Model.coef_[i]+DF[california.feature_names[i]], 'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



```
In [19]: i=7
plt.title(california.feature_names[i]+' & ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]], Y)
plt.plot(DF[california.feature_names[i]], Model.coef_[i]+DF[california.feature_names[i]], 'r-')
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



```
In [20]: DF.mean()
```

```
Out [20]: MedInc      3.870671
HouseAge    28.639486
AveRooms    5.429000
AveBedrms   1.096675
Population  1425.476744
AveOccup    3.070655
Latitude    35.631861
Longitude   -119.569704
dtype: float64
```

```
In [21]: Model.predict([DF.mean()])
```

```
Out [21]: array([2.0685817])
```

[3장 실습 – Lasso, Ridge 정규화]

```
jupyter 3장 Lasso, Ridge 정규화 Last Checkpoint 8분 전 (unsaved changes) Login
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Run Code

In [1]: from sklearn.linear_model import LinearRegression
import pandas as pd
import numpy as np
from matplotlib import pyplot as plt
from sklearn.linear_model import Ridge, Lasso

In [2]: from sklearn.datasets import fetch_california_housing
california = fetch_california_housing()
X=california.data
Y=california.target
print(X.shape)
print(Y.shape)

...
Medvnc HouseAge AveRooms AveBedrms Population AveOccup Latitude  #
0 8.3252 41.0 6.984127 1.023810 322.0 2.99986 37.08
1 8.3014 21.0 6.238137 0.971890 240.0 2.10842 37.06
2 7.2574 52.0 6.288136 1.073446 496.0 2.00290 37.05
3 5.6491 52.0 5.817352 1.073069 899.0 2.547466 37.05
4 5.8462 52.0 6.281853 1.091081 955.0 2.181467 37.05
...
20635 1.5603 25.0 5.045495 1.133333 845.0 2.960006 39.48
20636 2.5568 18.0 6.114025 1.315769 355.0 3.12307 39.49
20637 1.7000 17.0 5.205643 1.120052 1007.0 2.329219 39.43
20638 1.8672 18.0 5.329913 1.171820 741.0 2.12309 39.43
20639 2.3686 16.0 5.254717 1.162264 1387.0 2.616881 39.37
...
Longitude
0 -122.23
1 -122.22
2 -122.24
3 -122.25
4 -122.25
...
20635 -121.58
20636 -121.21
20637 -121.22
20638 -121.32
20639 -121.24
[20640 rows x 8 columns]

In [3]: reg = LinearRegression()
Model = reg.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 4.3668320e-01  9.4357803e-03 -1.0732204e-01  6.4699309e-01
 -3.9793942e-06 -3.7854259e-03 -4.21314379e-01 -4.34513756e-01]
intercept
-36.941920207184396

In [4]: ALPHA=0.1
rid=Ridge(alpha=ALPHA)
Model=rid.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 4.3668387e-01  9.4359380e-03 -1.0730009e-01  6.4699320e-01
 -3.9793946e-06 -3.7855242e-03 -4.21313879e-01 -4.34513809e-01]
intercept
-36.9415671633609

In [5]: ALPHA=0.5
rid=Ridge(alpha=ALPHA)
Model=rid.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 4.3654379e-01  9.4359873e-03 -1.0722737e-01  6.4659394e-01
 -3.9793939e-06 -3.7854259e-03 -4.21338934e-01 -4.3449354e-01]
intercept
-36.942635978932954

In [6]: ALPHA=1
rid=Ridge(alpha=ALPHA)
Model=rid.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 4.3654382e-01  9.4373951e-03 -1.07132761e-01  6.4600385e-01
 -3.9793429e-06 -3.7853959e-03 -4.21295009e-01 -4.34484771e-01]
intercept
-36.93856522232937

In [7]: ALPHA=2
rid=Ridge(alpha=ALPHA)
Model=rid.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 4.3645800e-01  9.4390109e-03 -1.0694403e-01  6.4300429e-01
 -3.9643015e-06 -3.78617577e-03 -4.21384559e-01 -4.3445930e-01]
intercept
-36.9353421400957

In [8]: ALPHA=0.1
las=Lasso(alpha=ALPHA)
Model=las.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 3.9562557e-01  1.5982152e-02 -0.0000000e+00  0.0000000e+00
  1.79219581e-05 -3.32203170e-03 -1.14214400e-01 -9.9250069e-01]
intercept
-7.684689194737932

In [9]: ALPHA=0.5
las=Lasso(alpha=ALPHA)
Model=las.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 2.88854841e-01  1.20314561e-02  0.0000000e+00 -0.0000000e+00
  1.7010340e-05 -0.0000000e+00 -0.0000000e+00 -0.0000000e+00]
intercept
0.5891563081837052


In [10]: ALPHA=1
las=Lasso(alpha=ALPHA)
Model=las.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 1.4545820e-01  5.8149684e-03  0.0000000e+00 -0.0000000e+00
 -5.3752627e-06 -0.0000000e+00 -0.0000000e+00 -0.0000000e+00]
intercept
1.3480413673415143


In [11]: ALPHA=2
las=Lasso(alpha=ALPHA)
Model=las.fit(X,Y)
print("coef")
print(Model.coef_)
print("intercept")
print(Model.intercept_)

coef
[ 0.0000000e+00  0.0000000e+00  0.0000000e+00 -0.0000000e+00
 -2.3579627e-05 -0.0000000e+00 -0.0000000e+00 -0.0000000e+00]
intercept
2.102136496182415
```


[3장 실습 – 선형회귀 변수 선택]

jupyter 3장 선형회귀 변수 선택 Last Checkpoint: 6분 전 (unsaved changes)  Logout

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```
In [1]: import warnings
warnings.filterwarnings(action='ignore')
```

```
In [2]: from sklearn.linear_model import LinearRegression
import pandas as pd
import numpy as np
from matplotlib import pyplot as plt
from sklearn.linear_model import Ridge, Lasso
```

```
In [3]: from sklearn.datasets import fetch_california_housing

california = fetch_california_housing()
X=california.data
DF=pd.DataFrame(X,columns=california.feature_names)
Y=california.target
print(DF)
```

	MedInc	HouseAge	AveRooms	AveBedrms	Population	AveOccup	Latitude	Longitude
0	8.3252	41.0	6.994127	1.023810	322.0	2.555556	37.88	-122.23
1	8.3014	21.0	6.238137	0.971880	2401.0	2.109842	37.86	-122.22
2	7.2574	52.0	8.288136	1.073446	496.0	2.802260	37.85	-122.24
3	5.6431	52.0	5.817352	1.073059	558.0	2.547945	37.85	-122.25
4	3.8462	52.0	6.281853	1.081081	565.0	2.181467	37.85	-122.25
...
20635	1.5603	25.0	5.045455	1.133333	845.0	2.560606	39.48	-121.09
20636	2.5568	18.0	6.114035	1.315789	356.0	3.122807	39.49	-121.21
20637	1.7000	17.0	5.205543	1.120092	1007.0	2.325635	39.43	-121.22
20638	1.8672	18.0	5.329513	1.171920	741.0	2.123209	39.43	-121.32
20639	2.3886	16.0	5.254717	1.162264	1387.0	2.616981	39.37	-121.24

[20640 rows x 8 columns]

```
In [4]: import statsmodels.api as sm

def forward_selection(data,target,cutoff = 0.05):
    initial_features = data.columns.tolist()
    best_features = []
    while(len(initial_features)>0):
        remaining_features = list(set(initial_features)-set(best_features))
        new_pval = pd.Series(index=remaining_features)
        for new_column in remaining_features:
            model = sm.OLS(target, sm.add_constant(data[best_features+[new_column]])).fit()
            new_pval[new_column] = model.pvalues[new_column]
        min_p_value = new_pval.min()
        if(min_p_value < cutoff):
            best_features.append(new_pval.idxmin())
        else:
            break
    return best_features
```

```
In [5]: forwarddata=forward_selection(DF,Y,0.0000000000000001)
print(forwarddata)
```

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms']

```
In [6]: forwarddata=forward_selection(DF,Y,0.01)
print(forwarddata)
```

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms', 'AveOccup']

```
In [7]: forwarddata=forward_selection(DF,Y,0.1)
print(forwarddata)
```

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms', 'AveOccup']

```
In [8]: forwarddata=forward_selection(DF,Y,1)
print(forwarddata)
```

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms', 'AveOccup', 'Population']

```
In [9]: def backward_elimination(data, target, cutoff= 0.05):
features = data.columns.tolist()
while(len(features) > 0):
    features_with_constant = sm.add_constant(data[features])
    p_values = sm.OLS(target, features_with_constant).fit().pvalues[1:]
    max_p_value = p_values.max()
    if(max_p_value >= cutoff):
        excluded_feature=p_values.idxmax()
        features.remove(excluded_feature)
    else:
        break
    return features

In [10]: backwarddata=backward_elimination(DF,Y,0.0000000000000001)
print(backwarddata)

['MedInc', 'HouseAge', 'AveRooms', 'AveBedrms', 'Latitude', 'Longitude']

In [11]: backwarddata=backward_elimination(DF,Y,0.01)
print(backwarddata)

['MedInc', 'HouseAge', 'AveRooms', 'AveBedrms', 'AveOccup', 'Latitude', 'Longitude']

In [12]: backwarddata=backward_elimination(DF,Y,0.1)
print(backwarddata)

['MedInc', 'HouseAge', 'AveRooms', 'AveBedrms', 'AveOccup', 'Latitude', 'Longitude']

In [13]: backwarddata=backward_elimination(DF,Y,1)
print(backwarddata)

['MedInc', 'HouseAge', 'AveRooms', 'AveBedrms', 'Population', 'AveOccup', 'Latitude', 'Longitude']
```

```
In [14]: def stepwise_selection(data,target,cutoff=0.05):
initial_features = data.columns.tolist()
best_features = []
while(len(initial_features) > 0):
    remaining_features = list(set(initial_features)-set(best_features))
    new_pval = pd.Series(index=remaining_features)
    for new_column in remaining_features:
        model = sm.OLS(target, sm.add_constant(data[best_features+[new_column]])).fit()
        new_pval[new_column] = model.pvalues[new_column]
    min_p_value = new_pval.min()
    if(min_p_value < cutoff):
        best_features.append(new_pval.idxmin())
        while(len(best_features) > 0):
            best_features_with_constant = sm.add_constant(data[best_features])
            p_values = sm.OLS(target, best_features_with_constant).fit().pvalues[1:]
            max_p_value = p_values.max()
            if(max_p_value >= cutoff):
                excluded_feature=p_values.idxmax()
                best_features.remove(excluded_feature)
            else:
                break
        else:
            break
    return best_features

In [15]: stepdata=stepwise_selection(DF,Y,0.0000000000000001)
print(stepdata)

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms']

In [16]: stepdata=stepwise_selection(DF,Y,0.01)
print(stepdata)

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms', 'AveOccup']

In [17]: stepdata=stepwise_selection(DF,Y,0.1)
print(stepdata)

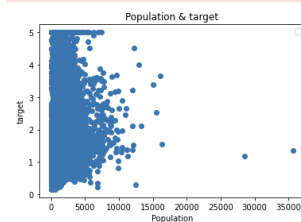
['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms', 'AveOccup']

In [18]: stepdata=stepwise_selection(DF,Y,1)
print(stepdata)

['MedInc', 'HouseAge', 'Latitude', 'Longitude', 'AveBedrms', 'AveRooms', 'AveOccup', 'Population']
```

```
In [19]: i=4
plt.title(california.feature_names[i]+' * ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.



```
In [20]: i=5
plt.title(california.feature_names[i]+' * ' + 'target')
plt.xlabel(california.feature_names[i])
plt.ylabel('target')
plt.scatter(DF[california.feature_names[i]],Y)
plt.legend()
plt.show()
```

No handles with labels found to put in legend.

