aml-hw1

September 30, 2023

0.1 Question:

The goal of this problem is for you to explore how to properly analyze, visualize, split, clean and format data and perform linear regression, polynomial regression and regularization. You will use the happiness data (e.g. happiness data.csv) located here Download here. The data consists of the following attributes:

Country name: name of the country Year: year data was collected

Life ladder: information about how happy people are

Log GDP per capita: market values of goods and services in a country

Social support: how people feel they are supported by those around them

Healthy life expectancy: rank of the country based on the happiness score

Freedom to make life choices: how much freedom contributes to one's feeling of happiness

Generosity: have you donated money

Perceptions of corruption: how do people perceive that there is corruption

Positive affect: do you feel happiness, laughter and enjoyment?

Negative affect: do you feel worry, anger or sadness?

Your task is to build a model that given attributes/features: Country name, Log GDP per capita, Social support, Freedom to make life choices, Generosity, Perceptions of corruption, Positive affect and Negative affect, Healthy life expectancy predicts Life ladder (note that this means that you can ignore Year).

```
import seaborn as sns
import matplotlib.pyplot as plt
from sklearn.linear_model import LinearRegression
from sklearn.model_selection import KFold
import warnings
import numpy as np
import pandas as pd
from sklearn.preprocessing import StandardScaler, PolynomialFeatures
from sklearn.model_selection import train_test_split, GridSearchCV,□
□cross_val_score,KFold
```

```
from sklearn.linear_model import LinearRegression, Ridge, Lasso, ElasticNet,_
      ⇔SGDRegressor
     from sklearn.metrics import mean_squared_error, r2_score
     from sklearn.preprocessing import PolynomialFeatures
     from sklearn.pipeline import make_pipeline
[2]: #read our happniess data as a pandas data frame
     df = pd.read_csv("./happiness_data.csv")
     #print the dimension
     print("\n The shape of the dataframe is " , df.shape)
     #print all columns
     print("\n The columns that are present in the dataframe" , df.columns)
     #view the first 5 rows of the datafram
     print("\n The first five rows of the dataframe :" )
     df.head(5)
     The shape of the dataframe is (1949, 11)
     The columns that are present in the dataframe Index(['Country name', 'year',
    'Life Ladder', 'Log GDP per capita',
           'Social support', 'Healthy life expectancy at birth',
           'Freedom to make life choices', 'Generosity',
           'Perceptions of corruption', 'Positive affect', 'Negative affect'],
          dtype='object')
     The first five rows of the dataframe :
[2]: Country name year Life Ladder Log GDP per capita Social support \
     0 Afghanistan 2008
                                 3.724
                                                     7.370
                                                                     0.451
     1 Afghanistan 2009
                                 4.402
                                                     7.540
                                                                     0.552
     2 Afghanistan 2010
                                 4.758
                                                     7.647
                                                                     0.539
     3 Afghanistan 2011
                                 3.832
                                                     7.620
                                                                     0.521
     4 Afghanistan 2012
                                 3.783
                                                     7.705
                                                                     0.521
       Healthy life expectancy at birth Freedom to make life choices Generosity \
     0
                                   50.80
                                                                 0.718
                                                                             0.168
                                   51.20
     1
                                                                 0.679
                                                                             0.190
     2
                                   51.60
                                                                 0.600
                                                                             0.121
                                   51.92
     3
                                                                 0.496
                                                                             0.162
                                   52.24
                                                                 0.531
                                                                             0.236
       Perceptions of corruption Positive affect Negative affect
                            0.882
     0
                                             0.518
                                                              0.258
     1
                            0.850
                                             0.584
                                                              0.237
     2
                                             0.618
                            0.707
                                                              0.275
     3
                            0.731
                                             0.611
                                                              0.267
```

4 0.776 0.710 0.268

Question A: 1. How much data is present? Answer: The dataset consists of 1949 rows and 11 columns in total. 2. What attributes/features are continuous valued? Answer: The features ['Life Ladder', 'Log GDP per capita', 'Social support', 'Healthy life expectancy at birth', 'Freedom to make life choices', 'Generosity', 'Perceptions of corruption', 'Positive affect', 'Negative affect'] are continuous valued. 3. Which attributes are categorical?: Answer: The features ['Country name', 'year'] are categorical values

Question B: Answer 1. Visualization and summary statistics is printed below for each column along with the kind of special treatment they require.

```
[4]: #life ladder draw_plot_univariate_cont("Life Ladder")
```

Statistical summary of Life Ladder:

1949.000000 count 5.466705 mean 1.115711 std min 2.375000 25% 4.640000 50% 5.386000 75% 6.283000 8.019000 max

Name: Life Ladder, dtype: float64

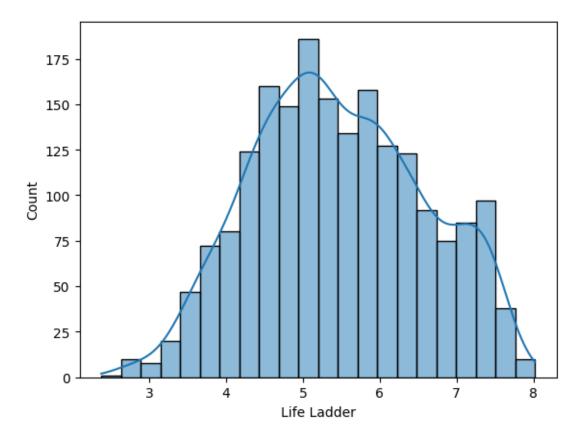
Missing values: 0.000000

Mean: 5.466705

Median: 5.386000

Skewness: 0.068483

Kurtosis: -0.688607



Question B: The distribution of [Life ladder] is slightly negatively skewed, meaning the median would slightly be more than the mean. There are no missing values. One can standardize or normalize the data at the cost of interpretability. We can move ahead with the assumption that the data follows normal distribution though there are two small peaks on the right side of the distribution.

[5]: draw_plot_univariate_cont("Log GDP per capita")

Statistical summary of Log GDP per capita:

count	1913.000000
mean	9.368453
std	1.154084
min	6.635000
25%	8.464000
50%	9.460000
75%	10.353000
max	11.648000

Name: Log GDP per capita, dtype: float64

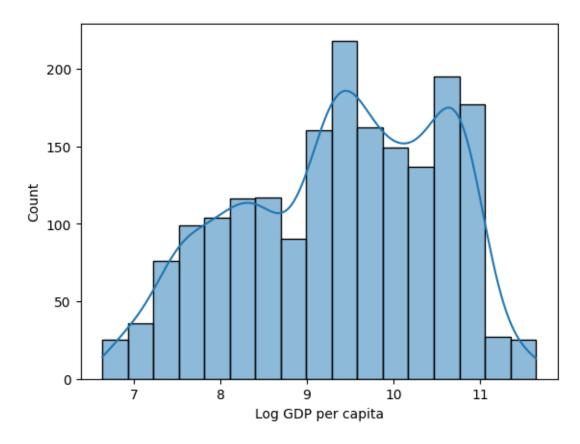
Missing values: 36.000000

Mean: 9.368453

Median: 9.460000

Skewness: -0.308453

Kurtosis: -0.863622



Question B: In the feature [Log GDP per capita], there are 36 missing values, and the distribution does not look normal. Filling of these missing values is required either with mean, median, constant. Furthermore, one can predict these missing values by considering this feature as target variable and the remaining features as independent variable.

[6]: draw_plot_univariate_cont("Healthy life expectancy at birth")

Statistical summary of Healthy life expectancy at birth:

count	1894.000000
mean	63.359374
std	7.510245
min	32.300000
25%	58.685000
50%	65.200000
75%	68.590000
max	77.100000

Name: Healthy life expectancy at birth, dtype: float64

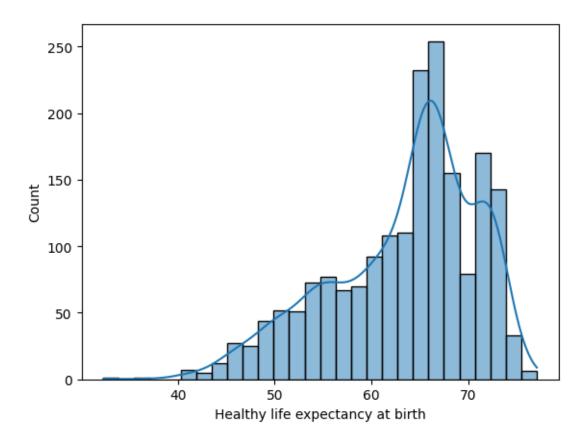
Missing values: 55.000000

Mean: 63.359374

Median: 65.200000

Skewness: -0.744426

Kurtosis: -0.053235



Question B: In the feature [healthy life expectancy at birth], there are 55 missing values, and the distribution looks irregular. Filling of these missing values is required either with mean, median, constantor any strategy that reduces observer bias in the data. Furthermore, the distribution is negatively skewed with skewness of -0.744.

[7]: draw_plot_univariate_cont('Social support')

Statistical summary of Social support:

count	1936.000000
mean	0.812552
std	0.118482
min	0.290000
25%	0.749750
50%	0.835500
75%	0.905000
max	0.987000

 ${\tt Name: Social \ support, \ dtype: float64}$

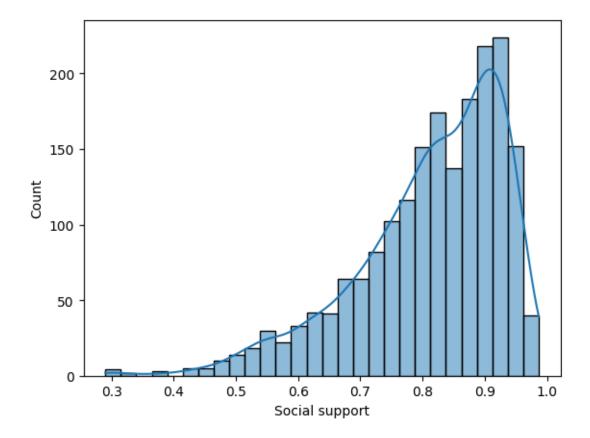
Missing values: 13.000000

Mean: 0.812552

Median: 0.835500

Skewness: -1.110682

Kurtosis: 1.184451



Question B: In the feature [Social support], there are 13 missing values, and the distribution is negatively skewed. Filling of these missing values is required either with mean, median, constant. Furthermore, one can predict these missing values by considering this feature as target variable and the remaining features as independent variable.

Statistical summary of Freedom to make life choices:

count	1917.000000
mean	0.742558
std	0.142093
min	0.258000
25%	0.647000
50%	0.763000
75%	0.856000
max	0.985000

Name: Freedom to make life choices, dtype: float64

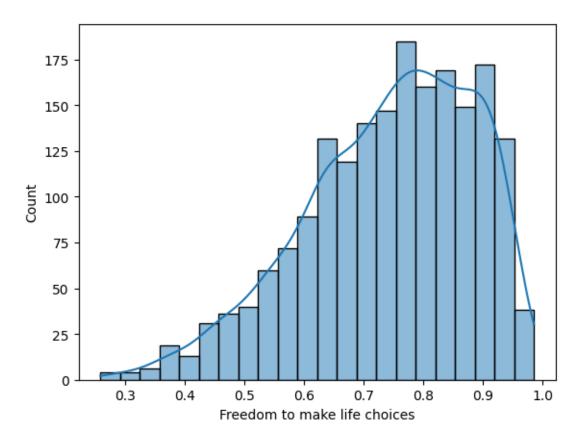
Missing values: 32.000000

Mean: 0.742558

Median: 0.763000

Skewness: -0.623019

Kurtosis: -0.126398



Question B: In the feature [Freedom to make life choices], there are 32 missing values, and the distribution is negatively skewed with skewness of -0.623019. Filling of these missing values is required either with mean, median, constant. Furthermore, one can predict these missing values by considering this feature as target variable and the remaining features as independent varible.

Statistical summary of Generosity:

count	1860.000000
mean	0.000103
std	0.162215
min	-0.335000
25%	-0.113000
50%	-0.025500
75%	0.091000
max	0.698000

Name: Generosity, dtype: float64

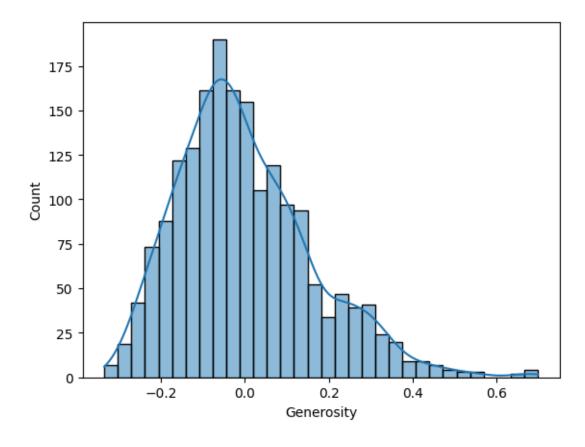
Missing values: 89.000000

Mean: 0.000103

Median: -0.025500

Skewness: 0.807140

Kurtosis: 0.840883



Question B: In the feature [Generosity], there are 89 missing values, and the distribution is positively skewed with skewness of 0.807. One can fill these missing values with mean, median, constant. Furthermore, one can predict these missing values by considering this feature as target variable and the remaining features as independent variable.

To convert a positively skewed distribution to normal, one can use square root transformation, the log transformation, and the inverse/reciprocal transformation (in order of increasing severity) etc.

```
[10]: [ 'Healthy life expectancy at birth', 'Positive affect', 'Negative affect'] draw_plot_univariate_cont("Perceptions of corruption")
```

Statistical summary of Perceptions of corruption:

count	1839.000000
mean	0.747125
std	0.186789
min	0.035000
25%	0.690000
50%	0.802000
75%	0.872000
max	0.983000

Name: Perceptions of corruption, dtype: float64

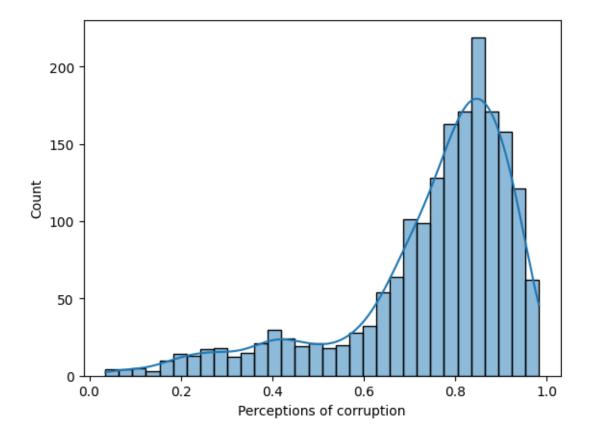
Missing values: 110.000000

Mean: 0.747125

Median: 0.802000

Skewness: -1.496045

Kurtosis: 1.838901



Question B: In the feature [Generosity], there are 110 missing values, and the distribution is negatively skewed with skewness of -1.49. One can fill these missing values with mean, median, constant. Furthermore, one can predict these missing values by considering this feature as target variable and the remaining features as independent variable.

```
[11]: [ 'Healthy life expectancy at birth', 'Negative affect']
```

[11]: ['Healthy life expectancy at birth', 'Negative affect']

```
[12]: draw_plot_univariate_cont("Positive affect")
```

Statistical summary of Positive affect:

count	1927.000000
mean	0.710003
std	0.107100
min	0.322000
25%	0.625500
50%	0.722000
75%	0.799000
max	0.944000

Name: Positive affect, dtype: float64

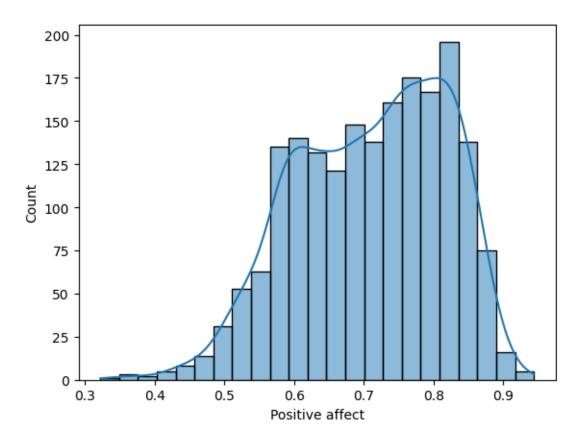
Missing values: 22.000000

Mean: 0.710003

Median: 0.722000

Skewness: -0.364197

Kurtosis: -0.583055



Question B: In the feature [Positve effect], there are 22 missing values, and the distribution is negatively skewed with skewness of -0.36. The majority of data lies within 0.6t- 0.85. One can fill these missing values with mean, median, constant or other strategies that minimizes the observer bias in the data.

[13]: draw_plot_univariate_cont("Negative affect")

Statistical summary of Negative affect:

count	1933.000000
mean	0.268544
std	0.085168
min	0.083000
25%	0.206000
50%	0.258000
75%	0.320000
max	0.705000

Name: Negative affect, dtype: float64

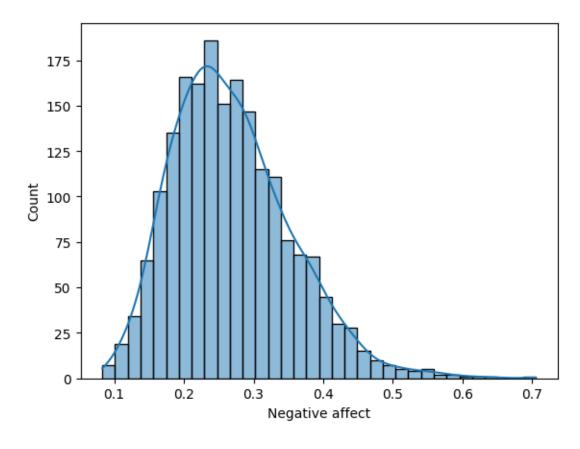
Missing values: 16.000000

Mean: 0.268544

Median: 0.258000

Skewness: 0.737166

Kurtosis: 0.868069

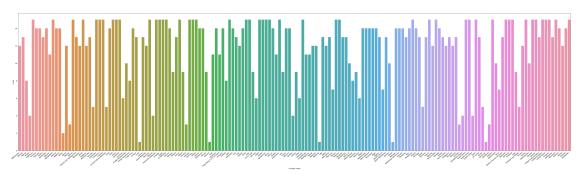


Question B: In the feature [Negative affect], there are 16 missing values, and the distribution is positively skewed with skewness of 0.73. One can fill these missing values with mean, median, constant or other strategies that minimizes the observer bias in the data.

```
[14]: #plot for categorical columns
     def draw_plot_univariate_cat(column,fig_x,fig_y):
      print(f"Statistical summary of {column}:\n\n",df[column].

describe(include='object'))

      print("----")
      print("Missing values: %f\n" % df[column].isnull().sum())
      print("----")
      print("Count")
      print("----")
      print(df[column].value_counts())
      print("----")
      plt.figure(figsize=(fig_x,fig_y))
      ax = sns.countplot(x=column, data=df)
      ax.set_xticklabels(ax.get_xticklabels(), rotation=40, ha="right")
      plt.show()
[15]: draw_plot_univariate_cat("Country name",60,15)
    Statistical summary of Country name:
     count
                 1949
    unique
                 166
    top
             Zimbabwe
                  15
    Name: Country name, dtype: object
    _____
    Missing values: 0.000000
    Count
    Zimbabwe
                  15
    South Africa
                  15
    Tanzania
                  15
    Denmark
                  15
    Tajikistan
                  15
    Maldives
                   1
    Suriname
    Cuba
                   1
    Oman
                   1
    Guyana
                   1
    Name: Country name, Length: 166, dtype: int64
```



Question B: In the ["Country name"] feature there are no missing values. There are 166 unique values. These categorical values should be converted into numerical values. I would preferrably use one hot encoding as label encoding may imply ranking between categories. But we have to make sure we dont fall into the "dummy variable trap" and "curse of dimensionality".

```
[16]: draw_plot_univariate_cat("year",10,6)
      print("The number of unique values \n\n",df["year"].nunique())
```

Statistical summary of year:

count	1949.000000
mean	2013.216008
std	4.166828
min	2005.000000
25%	2010.000000
50%	2013.000000
75%	2017.000000
max	2020.000000

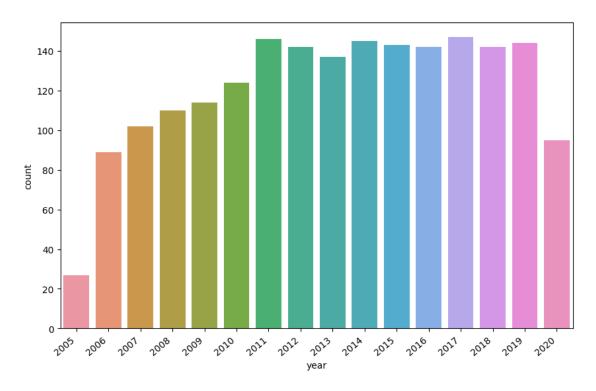
Name: year, dtype: float64

Missing values: 0.000000

Count	
2017	147
2011	146
2014	145
2019	144
2015	143
2012	142
2016	142
2018	142
2013	137

2010	124
2009	114
2008	110
2007	102
2020	95
2006	89
2005	27

Name: year, dtype: int64



The number of unique values

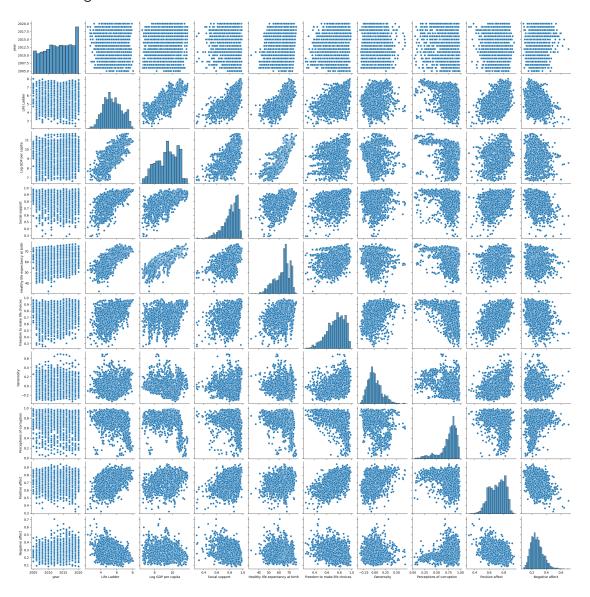
16

Question B: In the ["Year"] feature there are no missing values. There are 16 unique values. As mentioned in the question, we will be dropping this column, hence no special treatment required.

Question C: Analyze and discuss the relationships between the data attributes, and between the data attributes and label. This involves computing the Pearson Correlation Coefficient (PCC) and generating scatter plots. [5 points]

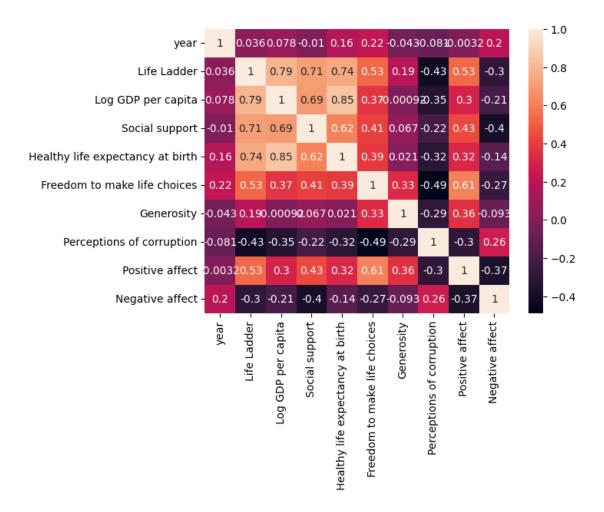
[17]: #scatter plot between features
sns.pairplot(data=df)

[17]: <seaborn.axisgrid.PairGrid at 0x7c4ee2929060>



[18]: sns.heatmap(df.corr(numeric_only=True), annot=True)

[18]: <Axes: >



```
[19]: corr_matrix = df.corr(method="pearson", numeric_only = True)
      corr_matrix["Life Ladder"].sort_values(ascending = False)
[19]: Life Ladder
                                           1.000000
     Log GDP per capita
                                           0.790166
     Healthy life expectancy at birth
                                           0.744506
      Social support
                                           0.707806
     Positive affect
                                           0.532273
     Freedom to make life choices
                                           0.528063
                                           0.190632
      Generosity
      year
                                           0.035515
      Negative affect
                                          -0.297488
     Perceptions of corruption
                                          -0.427245
     Name: Life Ladder, dtype: float64
```

Question C: Life Ladder vs Rest: One can clearly see that Life ladder has positive correlation between gdp per capita, Healthy life expectancy at birth and Social support, at the same time negative correlated Negative affect and Perceptions of corruption. It intuitively makes sense because

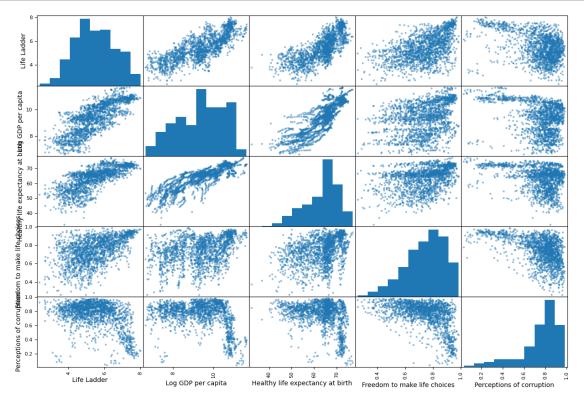
one can expect the population to be happy where the per capita income, health and support is present, at the same time look down on corruption. Additionally, a happy country also has less angry, troubled or sad people in it. The feature "year" almost has zero correlation meaning, year does not define how happy people are, with rare exceptions.

```
[20]: from pandas.plotting import scatter_matrix attributes = ["Life Ladder", "Log GDP per capita", "Healthy life expectancy at birth",

"Freedom to make life choices", "Perceptions of corruption"]

scatter_matrix(df[attributes], figsize=(15, 10))

plt.show()
```

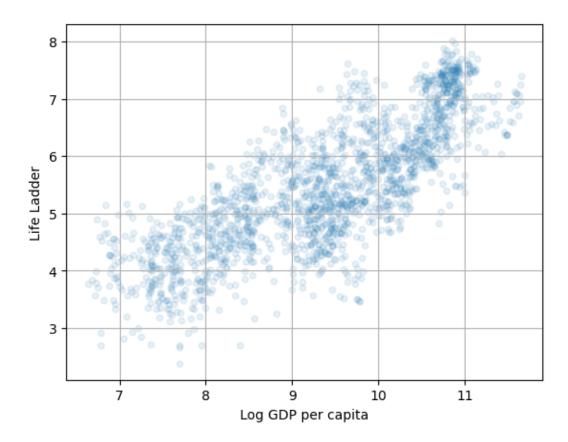


looking at the graphs, the most promising attribute to predict the happiness of population seems to be Log GDP per capita. Hence, lets take closer look at it.

Observation : There is an upward trend, and the correlation is strong. The top right corner is densely populated with minimal outliers.

```
[21]: df.plot(kind="scatter", x="Log GDP per capita", y="Life Ladder",alpha=0.1, ⊔ ⇔grid=True)
```

[21]: <Axes: xlabel='Log GDP per capita', ylabel='Life Ladder'>



Freedom to make life choices vs [Positive affect and Negative affect]:

Observation: it is clear that there is upward trend in positive affect as the freedom to make life choices increase but opposite when that freedom is absent.

```
[23]: #lets explore other attributes

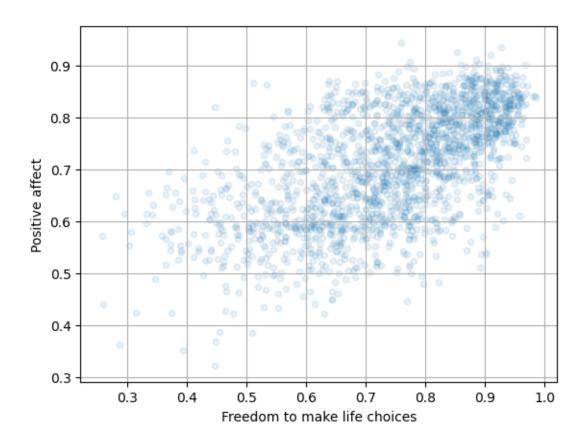
df.plot(kind="scatter", x="Freedom to make life choices", y='Positive

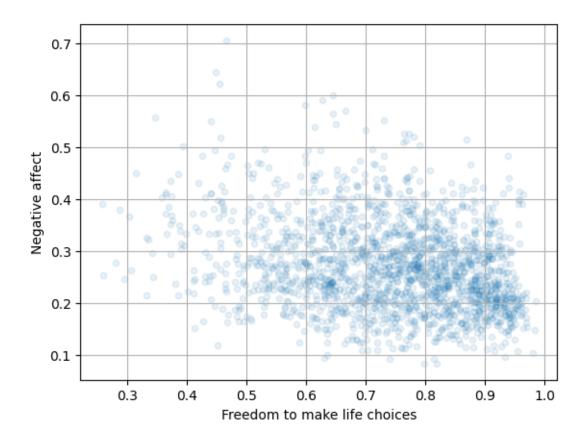
→affect',alpha=0.1, grid=True)

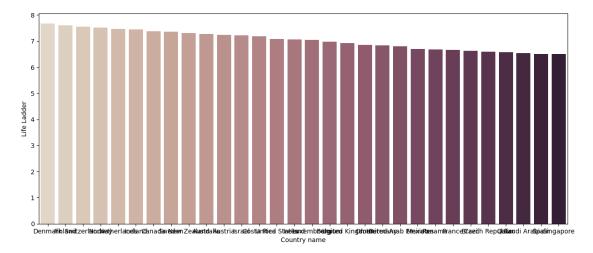
df.plot(kind="scatter", x="Freedom to make life choices", y='Negative

→affect',alpha=0.1, grid=True)
```

[23]: <Axes: xlabel='Freedom to make life choices', ylabel='Negative affect'>







```
[25]: country.head(3)
```

[25]: Country name Life Ladder
0 Denmark 7.680400
1 Finland 7.597154
2 Switzerland 7.548300

Observation : It looks like Denmark, Final and Switzerland are the three amount the happiest countries in the world with Life ladder rangind from 7.55 - 7.68

Before we split the data, lets clean and transform the data to minimize any kind of noise or irregularities.

```
[26]:
                                         Perecentage Missing
                                                    0.000000
      Country name
      vear
                                                    0.000000
     Life Ladder
                                                    0.000000
     Log GDP per capita
                                                    1.847101
      Social support
                                                    0.667009
     Healthy life expectancy at birth
                                                    2.821960
     Freedom to make life choices
                                                    1.641868
      Generosity
                                                    4.566444
      Perceptions of corruption
                                                    5.643920
      Positive affect
                                                    1.128784
     Negative affect
                                                    0.820934
```

```
# #fill all missing values with median.

# Because most of our numerocal data data is either positively skewed or numerocal values are median to fill all NAN values.

# we do not have any missing values in our categorical colum

for col in df.select_dtypes(include=np.number):
    df[col] = df[col].fillna(df[col].median())
```

```
[28]: #lets check
df.isna().sum()
```

```
[28]: Country name
                                            0
      year
                                            0
      Life Ladder
                                            0
      Log GDP per capita
                                            0
      Social support
                                            0
      Healthy life expectancy at birth
      Freedom to make life choices
                                            0
      Generosity
      Perceptions of corruption
                                            0
      Positive affect
                                            0
      Negative affect
                                            0
      dtype: int64
```

```
[29]: #drop country as mentioned in the question
df.drop(columns = ["year"],inplace =True)
df.columns
```

0.1.1 Handling Text and Categorical Attributes

```
[30]: df["Country name"].nunique()
```

[30]: 166

The only categorical data that we have is "country". Because country does not have any rankings or order, label encoding shouldnt be done. But at the same time because we have 166 counties, creating an individual column for each country will increase the total number of columns.

Method: lets label encode it and check if the column is adding any variance to the target variable.

```
[31]: # Import label encoder
from sklearn import preprocessing
# label_encoder object knows
# how to understand word labels.
label_encoder = preprocessing.LabelEncoder()

# Encode labels in column 'species'.
df['Country name'] = label_encoder.fit_transform(df['Country name'])
```

```
[32]: #split the data into independent and target variable
X = df.drop(columns = ["Life Ladder"])
y = df["Life Ladder"]
```

```
[33]: #converting df into data matrix
X = np.asarray(X) # Data Matrix containing all features excluding the target
y = np.asarray(y) # 1D target array
print("Data Matrix (X) Shape: ", X.shape)
print("Label Array (y) Shape: ", y.shape)
print("\nData Matrix (X) Type: ", X.dtype)
print("Label Array (y) Type: ", y.dtype)
Data Matrix (X) Shape: (1949, 9)
Label Array (y) Shape: (1949,)
```

Data Matrix (X) Type: float64 Label Array (y) Type: float64

0.2 D: Select 20% of the data for testing. Describe how you did that and verify that your test portion of the data is representative of the entire dataset.

```
[34]: #create an additional column with bins

df["life_cat"] = pd.cut(df["Life Ladder"],bins=[0., 1., 2.,3.,4.,5.,6.,7., np.

inf],labels=[1, 2, 3, 4, 5,6,7,8])

#based on this column, split the data so that you have equal portions in your

itraining
```

```
[35]: from sklearn.model_selection import StratifiedKFold
```

The provided code snippet splits the dataset into training and testing sets while ensuring that the stratification of a specific column ('life_cat') is maintained. Here's a step-by-step explanation:

- 1. **Binning**: A new column 'life_cat' is created by binning values from the 'Life Ladder' column into eight categories based on predefined bins. This categorization groups similar 'Life Ladder' values into the same category, making it easier to stratify the data.
- 2. **Stratification**: The **train_test_split** function from scikit-learn is used to split the data into training and testing sets. The **stratify** parameter is set to 'life_cat,' ensuring that the proportion of each 'life_cat' category in the original dataset is approximately preserved in both the training and testing sets. This helps maintain representativeness.
- 3. Randomness: The split is done randomly, and the 'random_state' parameter is set to 42 to ensure reproducibility. This means that the same random split will occur each time the code is executed, making it consistent for analysis and testing.

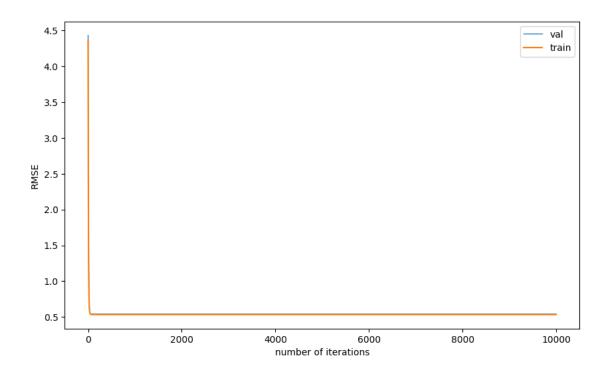
By using stratified sampling and a fixed random seed ('random_state'), the code aims to create a representative testing portion (20% of the data) that mirrors the distribution of 'life_cat' categories in the entire dataset. This helps ensure that the testing set accurately reflects the diversity of 'Life Ladder' values present in the original data, making the evaluation of models more reliable.

0.2.1 Question E: Train a Linear Regression model using the training data with four-fold cross-validation using appropriate evaluation metric. Do this with a closed-form solution (using the Normal Equation or SVD) and with SGD. Perform Ridge, Lasso and Elastic Net regularization – try a few values of penalty term and describe its impact. Explore the impact of other hyperparameters, like batch size and learning rate (no need for grid search). Describe your findings. For SGD, display the training and validation loss as a function of training iteration. [10 points]

Question-E Part 1- Normal Form

```
[38]: from sklearn.model_selection import KFold, cross_validate
      X_train= train.drop(columns = ["Life Ladder"])
      y_train = train["Life Ladder"]
      X test = test.drop(columns = ["Life Ladder"])
      y test = test["Life Ladder"]
      #converting df into data matrix
      X_train, X_test = np.asarray(X_train) ,np.asarray(X_test) # Data Matrix_
       ⇔containing all features excluding the target
      y_train,y_test= np.asarray(y_train), np.asarray(y_test)# 1D target array
      print("Data Matrix (X) Shape: ", X_train.shape)
      print("Label Array (y) Shape: ", y_train.shape)
      scaler = StandardScaler()
      # Fit on training set only.
      scaler.fit(X train)
      # Apply transform to both the training set and the test set.
      X_train= scaler.transform(X_train)
      X_test = scaler.transform(X_test)
      n_{splits} = 4
      kf = KFold(n_splits=n_splits, shuffle=True)
      lin_model = LinearRegression()
      scoring=('r2', 'neg_mean_squared_error')
      cv_results = cross_validate(lin_model, X_train, y_train, cv=kf,_
       ⇒scoring=scoring, return_train_score=True)
      cv results
```

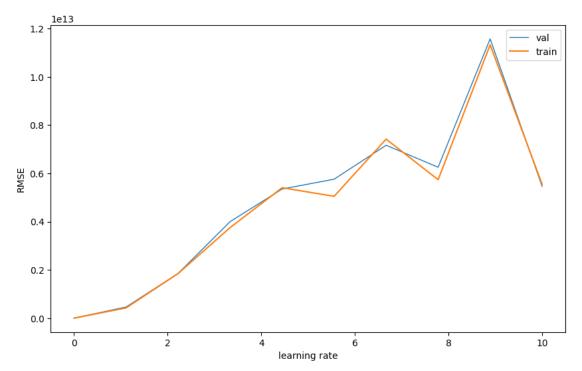
```
'test_neg_mean_squared_error': array([-0.31948773, -0.28925286, -0.28909431,
     -0.27368862]),
      'train_neg_mean_squared_error': array([-0.27690347, -0.28660675, -0.28732846,
     -0.2921074 ])}
[44]: # SGD with varying epochs
     #split the train into train and validation set
     X_train, X_valid, y_train, y_valid = train_test_split(X_train, y_train, shuffle_
      →= True,test_size=0.2, random_state=42)
     lin_reg_sgd = SGDRegressor(eta0=0.001, random_state=42)
     n = 10000
     mse_train_list, mse_validation_list = [], []
     for i in range(n_epochs):
       lin_reg_sgd.partial_fit(X_train, y_train)
       y_train_predicted_sgd = lin_reg_sgd.predict(X_train)
       y_valid_predicted_sgd = lin_reg_sgd.predict(X_valid)
       train_score = np.sqrt(mean_squared_error(y_train,y_train_predicted_sgd))
       valid_score = np.sqrt(mean_squared_error(y_valid,y_valid_predicted_sgd))
       mse_train_list.append(train_score)
       mse_validation_list.append(valid_score)
     # Plot RMSE values for varying
     plt.figure(figsize=(10, 6))
     plt.plot([i for i in range(n_epochs)], mse_validation_list,linewidth=1.0,_u
       ⇔label="Validation RMSE")
     plt.plot([i for i in range(n_epochs)], mse_train_list,label="Train RMSE")
     plt.legend(['val','train'], loc='upper right')
     plt.xlabel("number of iterations")
     plt.ylabel("RMSE")
     plt.show()
     print("\n----- Model Evaluation
      # Make prediction
     y_train_predicted_sgd = lin_reg_sgd.predict(X_train)
     print("Training: Mean squared error: %.2f"
           % mean_squared_error(y_train, y_train_predicted_sgd))
```



----- Model Evaluation ------ Training: Mean squared error: 0.29

```
[46]: # SGD for various learning rate
      #split the train into train and validation set
      X_train, X_valid, y_train, y_valid = train_test_split(X_train, y_train, shuffle_
       →= True,test_size=0.2, random_state=42)
      mse_train_list, mse_validation_list = [], []
      learning rate = np.linspace(0.001,10,10)
      for i in learning_rate:
        lin reg sgd = SGDRegressor(eta0=i, random state=42)
        lin_reg_sgd.partial_fit(X_train, y_train)
       y_train_predicted_sgd = lin_reg_sgd.predict(X_train)
       y_valid_predicted_sgd = lin_reg_sgd.predict(X_valid)
        train_score = mean_squared_error(y_train,y_train_predicted_sgd,squared=False)
        valid_score = mean_squared_error(y_valid,y_valid_predicted_sgd,squared=False)
       mse_train_list.append(train_score)
       mse_validation_list.append(valid_score)
      # Plot RMSE values for varying
      plt.figure(figsize=(10, 6))
      plt.plot([i for i in learning_rate], mse_validation_list,linewidth=1.0,_u
       ⇔label="Validation RMSE")
      plt.plot([i for i in learning_rate], mse_train_list,label="Train RMSE")
```

```
plt.legend(['val','train'], loc='upper right')
plt.xlabel("learning rate")
plt.ylabel("RMSE")
plt.show()
# The intercept
print("Intercept: \n", lin_reg_sgd.intercept_)
# The coefficients
print("Coefficients: \n", lin_reg_sgd.coef_)
print("\n----- Model Evaluation
# Make prediction
y_train_predicted_sgd = lin_reg_sgd.predict(X_train)
y_test_predicted_sgd = lin_reg_sgd.predict(X_test)
print("Training: Mean squared error: %.2f"
     % mean_squared_error(y_train, y_train_predicted_sgd))
print("Test: Mean squared error: %.2f"
     % mean_squared_error(y_test, y_test_predicted_sgd))
```



```
Intercept:
```

[-1.64626586e+12]

Coefficients:

[-1.36522783e+12 3.95472542e+12 5.90924722e+11 -1.91995553e+12 2.57178363e+12 -1.52250259e+12 -2.27965443e+12 -2.56357508e+12

1.73745121e+12]

----- Model Evaluation -----

Training: Mean squared error: 30747957833579355023867904.00 Test: Mean squared error: 30131044182151102516428800.00

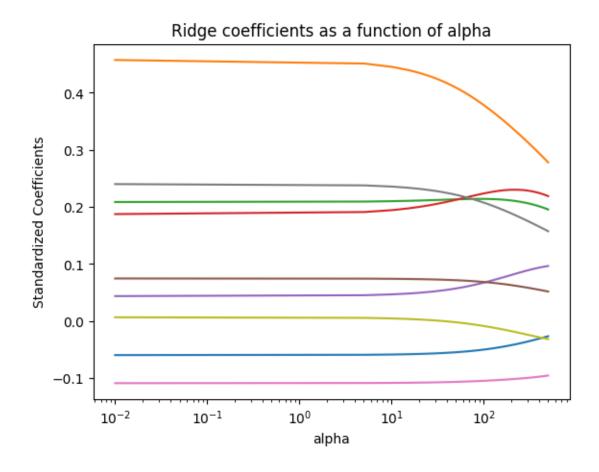
Learning Curve Cross Over:

- 1. Early Training Phase: At the beginning of training, the model typically performs better on the training dataset than on the validation dataset. This is expected because the model is learning from the training data and can fit it relatively well.
- 2. Cross Over Point: As training progresses, there may be a point where the model's performance on the validation dataset starts improving, while its performance on the training dataset might stagnate or degrade slightly. This is the crossover point.
- 3. Later Training Phase: Beyond the crossover point, the model's performance on the validation dataset is expected to be consistently better or at least not worse than its performance on the training dataset.

Question-E Part 2- Regularization -Ridge

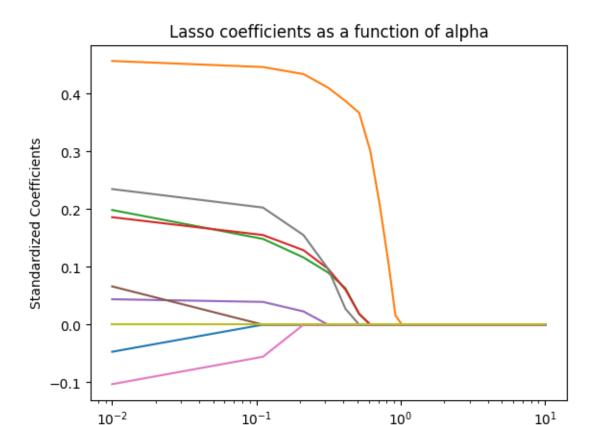
```
[66]: #Ridge regression
    ridge_alphas = np.linspace(0.01,500,100)  #penalty parameter
    ridge = Ridge(max_iter=10000)
    coefs = []
    for a in ridge_alphas:
        ridge.set_params(alpha=a)
        ridge.fit(X_train, y_train)
        coefs.append(ridge.coef_)
    ax = plt.gca()
    ax.plot(ridge_alphas, coefs)
    ax.set_xscale('log')
    plt.axis('tight')
    plt.xlabel('alpha')
    plt.ylabel('Standardized Coefficients')
    plt.title('Ridge coefficients as a function of alpha')
```

[66]: Text(0.5, 1.0, 'Ridge coefficients as a function of alpha')



Question-E Part 2- Regularization -Lasso

```
[69]: # lasso regression
alphas = np.linspace(0.01,10,100)
lasso = Lasso(max_iter=10000)
coefs = []
for a in alphas:
    lasso.set_params(alpha=a)
    lasso.fit(X_train, y_train)
    coefs.append(lasso.coef_)
ax = plt.gca()
ax.plot(alphas, coefs)
ax.set_xscale('log')
plt.axis('tight')
plt.xlabel('alpha')
plt.ylabel('Standardized Coefficients')
plt.title('Lasso coefficients as a function of alpha');
```



alpha

Question-E Part 2- Regularization -Elastic Net

Best Score (negative mean squared error): 0.514294 Optimal Hyperparameter Values: {'alpha': 0.01, 'l1_ratio': 0.5}

Question-E Part 3- Linear -Hyperparameter tuning

```
[59]: # Create Elestic Net linear regression object using the optimal hyperparameter
      \rightarrow values
     lin_reg_enet = ElasticNet(**params_optimal_enet)
     # Train the model
     lin_reg_enet.fit(X_train, y_train)
     print("Number of Iterations: \n", lin_reg_enet.n_iter_)
     print("\n----- Model Evaluation
      ٠----")
     # Make prediction
     y_train_predicted_enet = lin_reg_enet.predict(X_train)
     print("Training: root Mean squared error: %.2f"
           % np.sqrt(mean_squared_error(y_train, y_train_predicted_enet)))
     # Scoring Parameter for Regression:
     scores = -(cross_val_score(lin_reg_enet, X_train, y_train,__
      ⇔scoring='neg_mean_squared_error', cv=10))
     print(np.sqrt(scores))
     print("\nTraining: Root Mean Squared Error: %0.2f (+/- %0.2f)" % (scores.
      →mean(), scores.std() * 2))
     # Make prediction using the test data
     y_test_predicted = lin_reg_enet.predict(X_test)
     print("Test: Root Mean squared error: %.2f"
           % np.sqrt(mean_squared_error(y_test, y_test_predicted)))
     Number of Iterations:
      19
     Training: root Mean squared error: 0.52
     [0.6020735 \quad 0.47633719 \quad 0.5645261 \quad 0.50606436 \quad 0.48041297 \quad 0.49737635
     0.54883132 0.5436536 0.51800281 0.48881101]
     Training: Root Mean Squared Error: 0.27 (+/- 0.08)
     Test: Root Mean squared error: 0.58
[61]: #prediction for Linear regression with CV
     lin_reg_enet.fit(X_train,y_train)
     y_pred = lin_reg_enet.predict(X_test)
     lin_reg_rmse = np.sqrt(mean_squared_error(y_test,y_pred))
[74]: #SGD
     X_train, X_valid, y_train, y_valid = train_test_split(X_train, y_train, shuffle_
      = True,test_size=0.2, random_state=42)
     sgd_reg = SGDRegressor()
     sgd_reg.fit(X_train, y_train)
     cv_score = cross_val_score(sgd_reg, X_train, y_train, cv = 4)
     print("CV mean score: ", np.sqrt(cv_score.mean()))
```

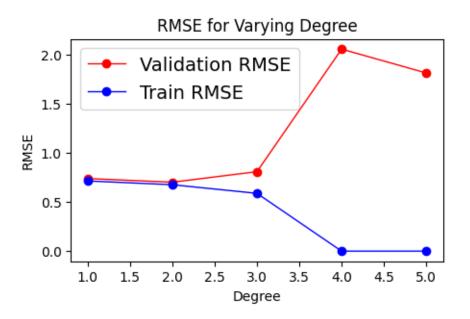
CV mean score: 0.8841414416105251

plt.title("RMSE for Varying Degree")

plt.show()

```
[75]: y_pred = sgd_reg.predict(X_test)
      sgd_reg = np.sqrt(mean_squared_error(y_test,y_pred))
     ** Q: F Part-1 Poly Normal form **
[47]: #Polynomial linear regression Normal
      # Partition the training data into train and validation subsets for this.
       \hookrightarrow experiment
      X_train_new, X_validation, y_train_new, y_validation =_
       _train_test_split(X_train, y_train, test_size=0.2, random_state=42)
      # Two lists to store train and validation MSE values for various models of \Box
       →varying complexity
      mse_train_list, mse_validation_list = [], []
      degreeList = [1,2,3,4,5]
      for degree in degreeList:
          # Create a pipeline object: first add polynomials, then standardize, u
       ⇔finally create Linear Regression model
          model = make_pipeline(PolynomialFeatures(degree, include_bias=False),__
       # Train the model
          model.fit(X_train_new, y_train_new)
          # Make prediction
          y_train_predicted = model.predict(X_train_new)
          y_validation_predicted = model.predict(X_validation)
          \# Compute MSE and add to the list
          mse_train_list.append(np.sqrt(mean_squared_error(y_train_new,_

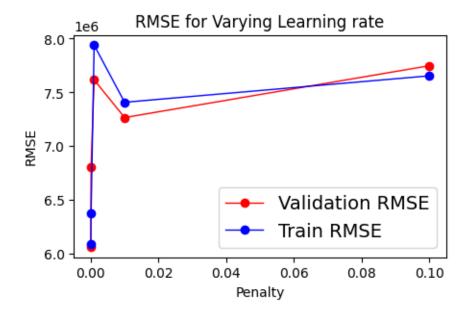
y_train_predicted)))
          mse_validation_list.append(np.sqrt(mean_squared_error(y_validation,_
       →y_validation_predicted)))
      # Plot RMSE values for varying polynomial degree
      plt.figure(figsize=(5, 3))
      plt.plot(degreeList, np.sqrt(mse_validation_list), "ro-", alpha=1.0,__
       ⇔linewidth=1.0, label="Validation RMSE")
     plt.plot(degreeList, np.sqrt(mse train list), "bo-", alpha=1.0, linewidth=1.0,
       ⇔label="Train RMSE")
      plt.legend(loc="best", fontsize=14)
      plt.xlabel("Degree")
      plt.ylabel("RMSE")
```



```
[48]: #prediction for polynomial regression
y_pred = model.predict(X_test)
poly_lin_reg = np.sqrt(mean_squared_error(y_test,y_pred))
```

Question-F Part 1- Poly -SGD

```
[55]: #Polynomial linear regression with SGD
     learning_rate = [0.00001,0.0001,0.001,0.01,0.1]
     coefs = []
      # Partition the training data into train and validation subsets for thisu
       \rightarrow experiment
     X_train_new, X_validation, y_train_new, y_validation =_
       strain_test_split(X_train, y_train, test_size=0.2, random_state=42)
      # Two lists to store train and validation MSE values for various models of \Box
       ⇔varying complexity
     mse_train_list, mse_validation_list = [], []
     for a in learning_rate:
         # Create a pipeline object: first add polynomials, then standardize, u
       →finally create Linear Regression model
         →include_bias=False),SGDRegressor(eta0=i))
         # Train the model
         model.fit(X_train_new, y_train_new)
         # Make prediction
         y_train_predicted = model.predict(X_train_new)
         y_validation_predicted = model.predict(X_validation)
         # Compute MSE and add to the list
```

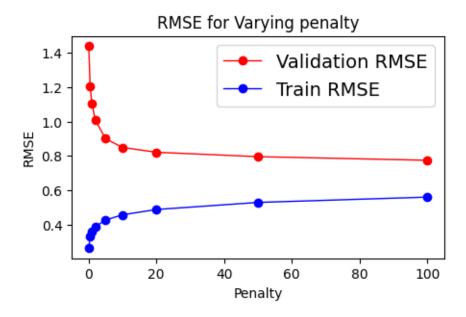


```
[56]: y_pred = model.predict(X_test)
poly_lin_sgd = np.sqrt(mean_squared_error(y_test,y_pred))
```

Question-F Part 2- Poly -Ridge

```
[49]: #Polynomial linear regression with ridge regularization ridge = [0.1,0.5, 1,2, 5, 10,20, 50,100] coefs = [] # Partition the training data into train and validation subsets for this experiment
```

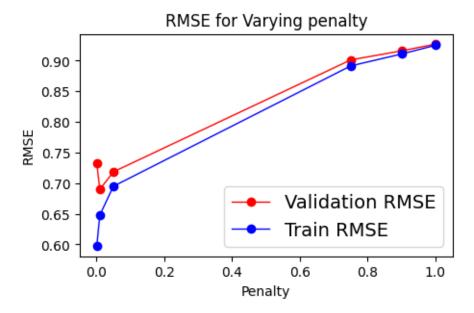
```
X_train_new, X_validation, y_train_new, y_validation =_
 -train_test_split(X_train, y_train, test_size=0.2, random_state=42)
# Two lists to store train and validation MSE values for various models of \Box
⇔varying complexity
mse_train_list, mse_validation_list = [], []
for a in ridge:
    # Create a pipeline object: first add polynomials, then standardize, \Box
 ⇔finally create Linear Regression model
    model = make_pipeline(PolynomialFeatures(4, include_bias=False),__
 Ridge(alpha = a,max iter=10000))
    # Train the model
    model.fit(X_train_new, y_train_new)
    # Make prediction
    y_train_predicted = model.predict(X_train_new)
    y_validation_predicted = model.predict(X_validation)
    # Compute MSE and add to the list
    mse_train_list.append(np.sqrt(mean_squared_error(y_train_new,__
 →y_train_predicted)))
    mse_validation_list.append(np.sqrt(mean_squared_error(y_validation,_
 →y_validation_predicted)))
# Plot RMSE values for varying polynomial degree
plt.figure(figsize=(5, 3))
plt.plot(ridge, np.sqrt(mse_validation_list), "ro-", alpha=1.0, linewidth=1.0,
 ⇔label="Validation RMSE")
plt.plot(ridge, np.sqrt(mse_train_list), "bo-", alpha=1.0, linewidth=1.0, __
 ⇔label="Train RMSE")
plt.legend(loc="best", fontsize=14)
plt.xlabel("Penalty")
plt.ylabel("RMSE")
plt.title("RMSE for Varying penalty")
plt.show()
```



```
[50]: #prediction for polynomial ridge regularization
y_pred = model.predict(X_test)
poly_lin_ridge = np.sqrt(mean_squared_error(y_test,y_pred))
```

Question-F Part 2- Poly -Lasso

```
[53]: #Polynomial linear regression with lasso regularization
      alpha = [0.001, 0.01, 0.05, 0.75, 0.9, 1]
      coefs = []
      # Partition the training data into train and validation subsets for thisu
       \hookrightarrow experiment
      X_train_new, X_validation, y_train_new, y_validation =_
       strain_test_split(X_train, y_train, test_size=0.2, random_state=42)
      # Two lists to store train and validation MSE values for various models of \Box
       ⇔varying complexity
      mse_train_list, mse_validation_list = [], []
      for a in alpha:
          # Create a pipeline object: first add polynomials, then standardize, u
       →finally create Linear Regression model
          model = make_pipeline(PolynomialFeatures(3, include_bias=False),__
       ⇔Lasso(alpha = a,max_iter=10000))
          # Train the model
          model.fit(X_train_new, y_train_new)
          # Make prediction
          y_train_predicted = model.predict(X_train_new)
          y_validation_predicted = model.predict(X_validation)
          # Compute MSE and add to the list
```



```
[54]: #prediction for polynomial lasso regularization
y_pred = model.predict(X_test)
poly_lin_lasso = np.sqrt(mean_squared_error(y_test,y_pred))
```

Question-F Part 2- Poly -Enet

```
[57]: # Polynomial linear regression with ElasticNet regularization

alpha = [0.001, 0.01, 0.05, 0.75, 0.9, 1]

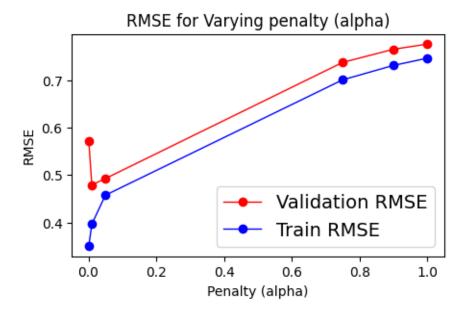
coefs = []

# Partition the training data into train and validation subsets for this

→experiment
```

```
X_train_new, X_validation, y_train_new, y_validation =_
 -train_test_split(X_train, y_train, test_size=0.2, random_state=42)
# Two lists to store train and validation MSE values for various models of \Box
⇔varying complexity
mse_train_list, mse_validation_list = [], []
for a in alpha:
    # Create a pipeline object: first add polynomials, then standardize, \Box
 ⇔finally create ElasticNet Regression model
    model = make_pipeline(PolynomialFeatures(3, include_bias=False),__
 ⇒ElasticNet(alpha=a, l1 ratio=0.5, max iter=10000))
    # Train the model
    model.fit(X_train_new, y_train_new)
    # Make prediction
    y_train_predicted = model.predict(X_train_new)
    y_validation_predicted = model.predict(X_validation)
    # Compute MSE and add to the list
    mse_train_list.append(mean_squared_error(y_train_new, y_train_predicted))
    mse_validation_list.append(mean_squared_error(y_validation,_
 # Plot RMSE values for varying penalty (alpha)
plt.figure(figsize=(5, 3))
plt.plot(alpha, np.sqrt(mse_validation_list), "ro-", alpha=1.0, linewidth=1.0, __
 ⇔label="Validation RMSE")
plt.plot(alpha, np.sqrt(mse_train_list), "bo-", alpha=1.0, linewidth=1.0, ___
 ⇔label="Train RMSE")
plt.legend(loc="best", fontsize=14)
plt.xlabel("Penalty (alpha)")
plt.ylabel("RMSE")
plt.title("RMSE for Varying penalty (alpha)")
```

[57]: Text(0.5, 1.0, 'RMSE for Varying penalty (alpha)')



```
[58]: #prediction for polynomial enet regularization
y_pred = model.predict(X_test)
poly_lin_enet = np.sqrt(mean_squared_error(y_test,y_pred))
```

Question-F Part 3- Poly -Hyperparameter tuning

```
[65]: # The param_grid tells Scikit-Learn to evaluate all combinations of the
       ⇔hyperparameter values
      param_grid = {'alpha': [0.1, 0.01,0.001],
                    'l1_ratio': [1,0.2,0.5], 'max_iter':[100, 500], 'eta0': [0.01, 0.
       ⇔001].
                    'loss': ['squared error']}
      sgd = SGDRegressor(penalty='elasticnet')
      sgd_cv = GridSearchCV(sgd, param_grid, scoring='neg_mean_absolute_error', cv=4,_
       ⇔verbose=1, n_jobs=-1)
      sgd_cv.fit(X_train, y_train)
      params_optimal_sgd = sgd_cv.best_params_
      print("Best Score (root mean squared error): %f" % np.sqrt(-sgd_cv.best_score_))
      print("Optimal Hyperparameter Values: ", params_optimal_sgd)
      print("\n")
      y_pred=sgd_cv.predict(X_test)
      sgd_hyper_rmse = np.sqrt(mean_squared_error(y_test, y_pred))
```

```
Fitting 4 folds for each of 36 candidates, totalling 144 fits
Best Score (root mean squared error): 0.634310
Optimal Hyperparameter Values: {'alpha': 0.001, 'eta0': 0.01, 'l1_ratio': 0.2, 'loss': 'squared_error', 'max_iter': 100}
```

In the hyperparameter tuning process using GridSearchCV for the SGDRegressor model, several combinations of hyperparameters were explored. The hyperparameters included alpha (regularization strength), learning rate, l1_ratio (mixing parameter for elastic net), max_iter (maximum number of iterations), eta0 (initial learning rate), and loss function.

The best combination of hyperparameters was found to be:

Alpha: 0.01 Eta0 (Initial Learning Rate): 0.01 L1_ratio: 0.2 Learning Rate: Constant Loss Function: Squared Error Max Iterations: 100 This configuration resulted in the best performance, with a negative mean squared error of approximately 0.634310 on the validation data.

As for batch size, it's important to note that SGDRegressor doesn't have a traditional batch size parameter like neural networks. Instead, it updates the model's weights after each individual training example (online learning). The learning rate and initial learning rate (eta0) were tuned to optimize convergence.

G Part 1: Make predictions of the labels on the test data, using the trained model with chosen hyperparameters. Summarize performance using the appropriate evaluation metric. Discuss the results. Include thoughts about what further can be explored to increase performance. [10 points]

G part 1: Prediction on the Test Labels- 5 pts, Reporting the Evaluation Metric-2 pts

```
[67]: #prediction for ridge regression

y_pred = ridge.predict((X_test))
lin_ridge = np.sqrt(mean_squared_error(y_test,y_pred))
```

```
[63]: #prediction for lasso regression
y_pred = lasso.predict(X_test)
lin_lasso = np.sqrt(mean_squared_error(y_test,y_pred))
```

Few others predictions have been made after models are trained

```
[77]: df_score = pd.DataFrame(data = [score_names,scores]) df_score
```

```
[77]:
                                     2
                                                   3
                                                             4
                                                                          \
                          1
      0 lin_reg ridge_reg lasso_reg lin_reg_enet
                                                       sgd_reg poly_reg
      1 0.57867
                  0.593984
                              1.115961
                                             0.57867 0.577174 4.157272
                      6
                                      7
                                                     8
                                                                   9
        poly_reg_ridge poly_reg_lasso poly_reg_enet poly_reg_sgd
      1
               0.644667
                               0.880261
                                              0.788359
                                                            0.578646
```

Question-G Part 2- Summary and future work

The table summarizes the performance metrics, RMSE (Root Mean Squared Error), for various regression models. Below is a brief interpretation of the results and proposed future improvements:

- 1. **lin_reg**: This is linear regression model. It has a relatively low RMSE of 0.57867, indicating decent predictive performance.
- ridge_reg: This Ridge regression model. It has a slightly higher RMSE of 0.593984 compared to linear regression, suggesting some regularization might be impacting predictive accuracy.
- 3. lasso_reg: This Lasso regression model. It has a higher RMSE of 1.115961, indicating that the Lasso regularization might be overly penalizing some features, leading to reduced predictive accuracy.
- 4. lin_reg_enet: This Elastic Net regression. It has the same RMSE as 'lin_reg,' suggesting that the elastic net might not be impacting the model significantly in this case.
- 5. **sgd_reg**: This is Stochastic Gradient Descent (SGD) regression. It has a relatively low RMSE of 0.577174, similar to 'lin_reg,' indicating good performance.
- 6. **poly_reg**: This is polynomial regression model. It has a substantially higher RMSE of 4.157272, suggesting that the model might be overfitting the data.
- 7. **poly_reg_ridge**: Polynomial regression with Ridge regularization has an RMSE of 0.644667, which is lower than the unregularized polynomial regression. It's a better-performing polynomial model.
- 8. **poly_reg_lasso**: Polynomial regression with Lasso regularization has an RMSE of 0.880261, which is also better than unregularized polynomial regression but not as good as Ridge regularization.
- 9. **poly_reg_enet**: Polynomial regression with Elastic Net regularization has an RMSE of 0.788359, which is competitive with Ridge and Lasso regularization.
- 10. **poly_reg_sgd**: Polynomial regression with SGD optimization has an RMSE of 0.578646, similar to 'lin reg' and 'sgd reg,' indicating good performance.

Proposed Future Improvements:

- 1. Further Hyperparameter Tuning: Experiment with different hyperparameter settings for regularization models (Ridge, Lasso, Elastic Net) to see if better combinations can improve predictive accuracy.
- 2. Feature Engineering: Consider additional feature engineering techniques to potentially enhance the performance of polynomial regression models and reduce overfitting.
- 3. Model Ensemble: Explore ensemble techniques like stacking or bagging to combine the strengths of different models for better predictive accuracy.
- 4. Cross-Validation: Implement robust cross-validation strategies to ensure the reported performance metrics are consistent and reliable.
- 5. Data Preprocessing: Carefully preprocess and clean the data to handle outliers, missing values, and scale features appropriately, which can have a significant impact on model performance.

- 6. Feature Selection: Analyze feature importance and consider feature selection methods to identify the most relevant predictors for the target variable.
- 7. Additional Models: Experiment with other regression algorithms or machine learning models to find the one that best fits the dataset.

Overall, a comprehensive analysis of the dataset, fine-tuning of models, and consideration of additional techniques can lead to improved predictive performance.