Data Analysis with Python

Cheat Sheet: Model Evaluation and Refinement

```
Process
                        Description
                                                                                                    Code Example
                  The process involves
                  first separating the
                  target attribute from
                                              3. 3
4. 4
                  the rest of the data.
Splitting data for Treat the target
                                              1. from sklearn.model selection import train test split
training and
                  attribute as the output
                                              2. y_data = df['target_attribute']
testing
                  and the rest of the data
                                                 x_data=df.drop('target_attribute',axis=1)
                  as input. Now split the
                                              4. x_train, x_test, y_train, y_test = train_test_split(x_data, y_data, test_size=0.10, random_state=1)
                  input and output
                  datasets into training
                  and testing subsets.
                  Without sufficient
                                              2. 2
                  data, you go for cross
                                              4. 4
                  validation, which
                                                 5
                  involves creating
                  different subsets of
Cross validation training and testing

    from sklearn.model_selection import cross_val_score

    from sklearn.linear_model import LinearRegression lre=LinearRegression()
    Rcross = cross_val_score(lre,x_data[['attribute_1']],y_data,cv=n)
    # n indicates number of times, or folds, for which the cross validation is to be done

score
                  data multiple times
                  and evaluating
                  performance across all
                                              5. Mean = Rcross.mean()
                                              6. Std_dev = Rcross.std()
                  of them using the R<sup>2</sup>
                                           Copied!
                                              1. 1
                                              2. 2
                                              3. 3
                                              4.
                                                 4
                  Use a cross validated
Cross validation model to create

    from sklearn.model_selection import cross_val_score

prediction
                  prediction of the
                                              2. from sklearn.linear\_model import LinearRegression

 lre=LinearRegression()

                  output.
                                              4. yhat = cross_val_predict(lre,x_data[['attribute_1']], y_data,cv=4)
                                            Copied!
                  To create a better
                                              1. 1
                                              2. 2
3. 3
                  fitting polynomial
                  regression model, like
                  , one that avoids
                                              5. 5
6. 6
                  overfitting to the
Ridge
                  training data, we use
                                              1. from sklearn.linear model import Ridge
Regression and
                  the Ridge regression
                                              2. pr=PolynomialFeatures(degree=2) x_train_pr=pr.fit_transform(x_train[['attribute_1', 'attribute_2', ...]])
Prediction
                  model with a
                                              3. x_test_pr=pr.fit_transform(x_test[['attribute_1', 'attribute_2',...]])
                  parameter alpha that is
                                              4. RigeModel=Ridge(alpha=1)5. RigeModel.fit(x_train_pr, y_train)
                  used to modify the
                  effect of higher-order
                                              6. yhat = RigeModel.predict(x_test_pr)
                  parameters on the
                                            Copied!
                  model prediction.
                                              2. 2
                                                 4
                  Use Grid Search to
                                              5.
                                                 5
6
                  find the correct alpha
                  value for which the
                  Ridge regression

    from sklearn.model_selection import GridSearchCV

Grid Search
                  model gives the best
                                              2. from sklearn.linear_model import Ridge
3. parameters= [{'alpha': [0.001,0.1,1, 10, 100, 1000, 10000, ...]}]
                  performance. It further
                  uses cross-validation
                                              4. RR=Ridge()
                  to create a more
                                                 Grid1 = GridSearchCV(RR, parameters1,cv=4) Grid1.fit(x_data[['attribute_1', 'attribute_2', ...]], y_data)
                                              6. BestRR=Grid1.best estimator
                  refined model.

    BestRR.score(x_test[['attribute_1', 'attribute_2', ...]], y_test)
```



