

306281422_stats101c_hw4

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[ ]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn.linear_model import Lasso
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
```

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[ ]: df = pd.read_csv('DF_LASSO')
X = df.iloc[:,1:7]
y = df.iloc[:,7]

scaler = StandardScaler()
X_scaled = scaler.fit_transform(X)
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[ ]: X_train, X_test, y_train, y_test = train_test_split(X_scaled, y, test_size=0.3,
↳ random_state=42)
```

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[ ]: lasso = Lasso(alpha=0.1)
lasso.fit(X_train, y_train)
coeff_lasso = pd.DataFrame({
    'Predictor': ['X_1', 'X_2', 'X_3', 'X_4', 'X_5', 'X_6'],
    'Coefficient': lasso.coef_
})
print(coeff_lasso)
```

	Predictor	Coefficient
0	X_1	5.582536
1	X_2	5.590277
2	X_3	0.000000
3	X_4	0.045882
4	X_5	5.577791
5	X_6	0.000000

From the result above, we can see that predictor X_3, X_4, X_6 achieved sparsity. These 3 predictors should not be included in the regression model.