

multiple-linear-regression

November 20, 2024

```
[1]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
import statsmodels.formula.api as smf
from sklearn.preprocessing import LabelEncoder
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LinearRegression
import warnings
warnings.filterwarnings('ignore')
df=pd.read_csv('/content/ToyotaCorolla - MLR.csv')
df
```

```
[1]:
```

	Price	Age_08_04	KM	Fuel_Type	HP	Automatic	cc	Doors	\
0	13500	23	46986	Diesel	90	0	2000	3	
1	13750	23	72937	Diesel	90	0	2000	3	
2	13950	24	41711	Diesel	90	0	2000	3	
3	14950	26	48000	Diesel	90	0	2000	3	
4	13750	30	38500	Diesel	90	0	2000	3	
...	
1431	7500	69	20544	Petrol	86	0	1300	3	
1432	10845	72	19000	Petrol	86	0	1300	3	
1433	8500	71	17016	Petrol	86	0	1300	3	
1434	7250	70	16916	Petrol	86	0	1300	3	
1435	6950	76	1	Petrol	110	0	1600	5	
	Cylinders	Gears	Weight						
0	4	5	1165						
1	4	5	1165						
2	4	5	1165						
3	4	5	1165						
4	4	5	1170						
...						
1431	4	5	1025						
1432	4	5	1015						
1433	4	5	1015						
1434	4	5	1015						

```
1435          4      5    1114
```

```
[1436 rows x 11 columns]
```

```
[2]: df.head()
```

```
[2]:   Price  Age_08_04   KM Fuel_Type  HP  Automatic   cc  Doors  Cylinders  \
0  13500         23  46986   Diesel  90         0  2000     3         4
1  13750         23  72937   Diesel  90         0  2000     3         4
2  13950         24  41711   Diesel  90         0  2000     3         4
3  14950         26  48000   Diesel  90         0  2000     3         4
4  13750         30  38500   Diesel  90         0  2000     3         4

      Gears  Weight
0         5    1165
1         5    1165
2         5    1165
3         5    1165
4         5    1170
```

```
[3]: df.shape
```

```
[3]: (1436, 11)
```

```
[4]: df.size
```

```
[4]: 15796
```

```
[5]: df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 1436 entries, 0 to 1435
Data columns (total 11 columns):
#   Column      Non-Null Count  Dtype
---  -
0   Price       1436 non-null  int64
1   Age_08_04   1436 non-null  int64
2   KM          1436 non-null  int64
3   Fuel_Type   1436 non-null  object
4   HP          1436 non-null  int64
5   Automatic   1436 non-null  int64
6   cc          1436 non-null  int64
7   Doors       1436 non-null  int64
8   Cylinders   1436 non-null  int64
9   Gears       1436 non-null  int64
10  Weight      1436 non-null  int64
dtypes: int64(10), object(1)
```

memory usage: 123.5+ KB

```
[6]: df.describe()
```

```
[6]:
```

	Price	Age_08_04	KM	HP	Automatic \
count	1436.000000	1436.000000	1436.000000	1436.000000	1436.000000
mean	10730.824513	55.947075	68533.259749	101.502089	0.055710
std	3626.964585	18.599988	37506.448872	14.981080	0.229441
min	4350.000000	1.000000	1.000000	69.000000	0.000000
25%	8450.000000	44.000000	43000.000000	90.000000	0.000000
50%	9900.000000	61.000000	63389.500000	110.000000	0.000000
75%	11950.000000	70.000000	87020.750000	110.000000	0.000000
max	32500.000000	80.000000	243000.000000	192.000000	1.000000

	cc	Doors	Cylinders	Gears	Weight
count	1436.000000	1436.000000	1436.0	1436.000000	1436.000000
mean	1576.85585	4.033426	4.0	5.026462	1072.45961
std	424.38677	0.952677	0.0	0.188510	52.64112
min	1300.00000	2.000000	4.0	3.000000	1000.00000
25%	1400.00000	3.000000	4.0	5.000000	1040.00000
50%	1600.00000	4.000000	4.0	5.000000	1070.00000
75%	1600.00000	5.000000	4.0	5.000000	1085.00000
max	16000.00000	5.000000	4.0	6.000000	1615.00000

```
[7]: df.isnull().sum()
```

```
[7]: Price      0
Age_08_04    0
KM           0
Fuel_Type    0
HP           0
Automatic    0
cc           0
Doors        0
Cylinders    0
Gears        0
Weight       0
dtype: int64
```

```
[8]: df.duplicated().sum()
```

```
[8]: 1
```

```
[9]: df1=df.drop_duplicates(ignore_index=True)
df1
```

```
[9]:
```

	Price	Age_08_04	KM	Fuel_Type	HP	Automatic	cc	Doors	\
0	13500	23	46986	Diesel	90	0	2000	3	
1	13750	23	72937	Diesel	90	0	2000	3	
2	13950	24	41711	Diesel	90	0	2000	3	
3	14950	26	48000	Diesel	90	0	2000	3	
4	13750	30	38500	Diesel	90	0	2000	3	
...
1430	7500	69	20544	Petrol	86	0	1300	3	
1431	10845	72	19000	Petrol	86	0	1300	3	
1432	8500	71	17016	Petrol	86	0	1300	3	
1433	7250	70	16916	Petrol	86	0	1300	3	
1434	6950	76	1	Petrol	110	0	1600	5	

	Cylinders	Gears	Weight
0	4	5	1165
1	4	5	1165
2	4	5	1165
3	4	5	1165
4	4	5	1170
...
1430	4	5	1025
1431	4	5	1015
1432	4	5	1015
1433	4	5	1015
1434	4	5	1114

[1435 rows x 11 columns]

```
[12]:
```

```
-----
ValueError                                Traceback (most recent call last)
<ipython-input-12-49b3fcfeb4d1> in <cell line: 1>()
----> 1 df1.corr()

/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py in corr(self,
↳method, min_periods, numeric_only)
    11047         cols = data.columns
    11048         idx = cols.copy()
> 11049         mat = data.to_numpy(dtype=float, na_value=np.nan, copy=False)
    11050
    11051         if method == "pearson":

/usr/local/lib/python3.10/dist-packages/pandas/core/frame.py in to_numpy(self,
↳dtype, copy, na_value)
    1991         if dtype is not None:
    1992             dtype = np.dtype(dtype)
```

```

-> 1993         result = self._mgr.as_array(dtype=dtype, copy=copy,
↪na_value=na_value)
    1994         if result.dtype is not dtype:
    1995             result = np.asarray(result, dtype=dtype)

/usr/local/lib/python3.10/dist-packages/pandas/core/internals/managers.py in
↪as_array(self, dtype, copy, na_value)
    1692             arr.flags.writeable = False
    1693         else:
-> 1694             arr = self._interleave(dtype=dtype, na_value=na_value)
    1695             # The underlying data was copied within _interleave, so no
↪need
    1696             # to further copy if copy=True or setting na_value

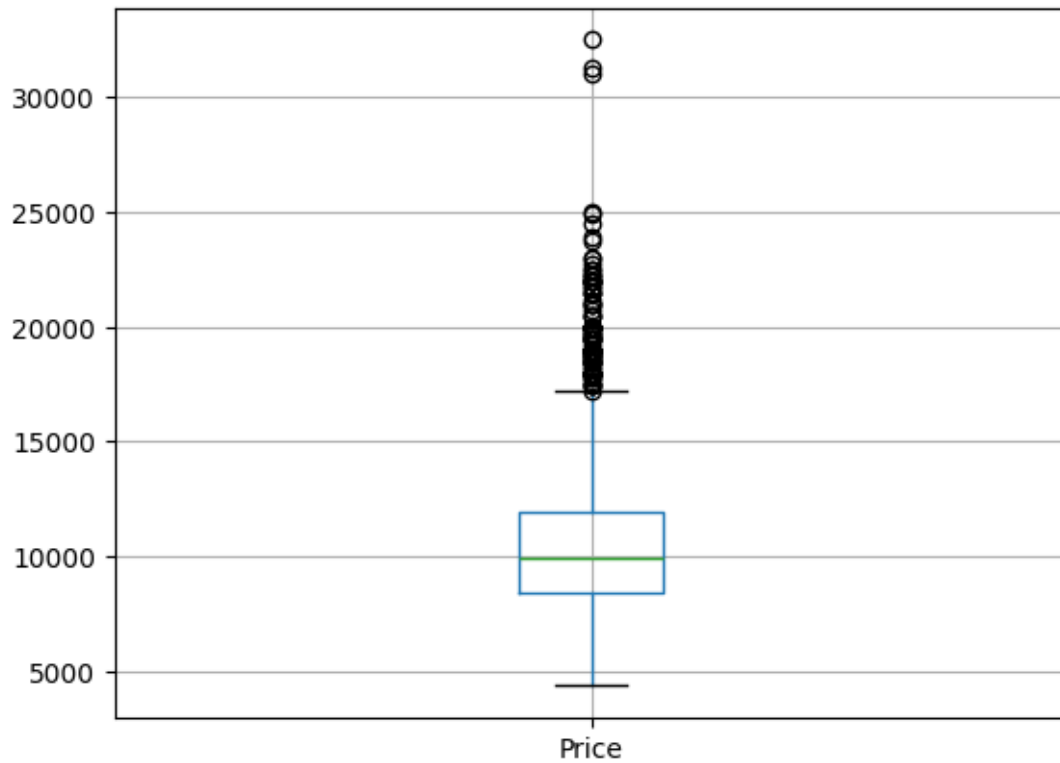
/usr/local/lib/python3.10/dist-packages/pandas/core/internals/managers.py in
↪_interleave(self, dtype, na_value)
    1751         else:
    1752             arr = blk.get_values(dtype)
-> 1753             result[r1.indexer] = arr
    1754             itemmask[r1.indexer] = 1
    1755

ValueError: could not convert string to float: 'Diesel'

```

```
[11]: df1.boxplot('Price')
```

```
[11]: <Axes: >
```

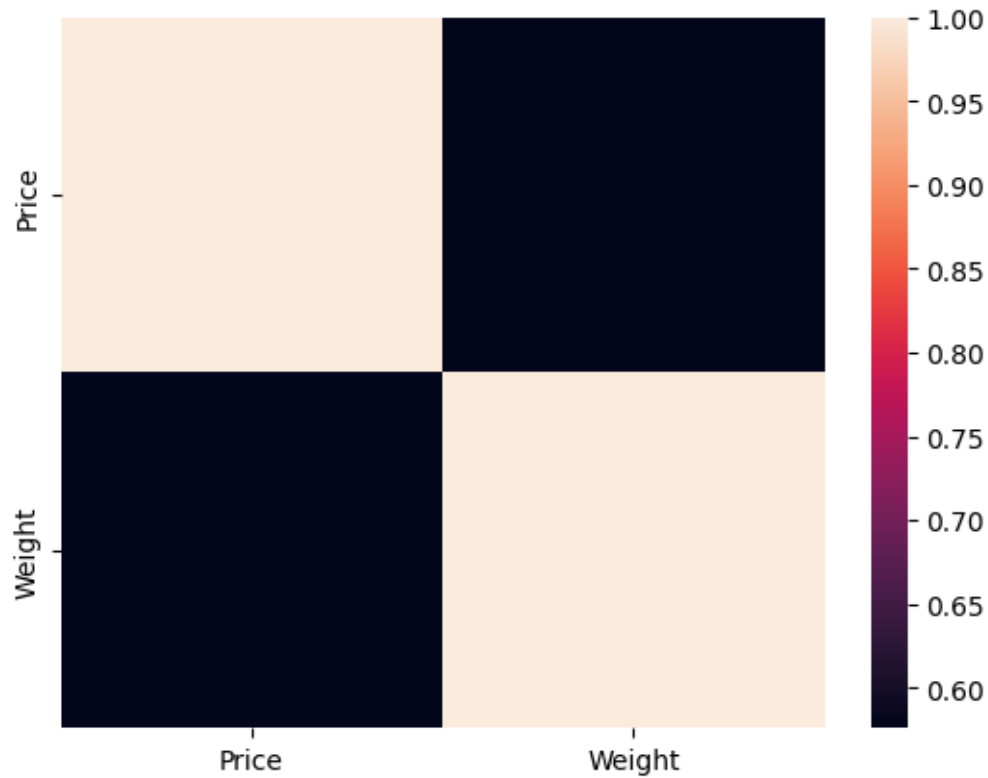


```
[13]: df1[['Price', 'Weight']].corr()
```

```
[13]:      Price    Weight
Price  1.000000  0.575869
Weight 0.575869  1.000000
```

```
[14]: sns.heatmap(df1[['Price', 'Weight']].corr())
```

```
[14]: <Axes: >
```



```
[15]: lab_encoder=LabelEncoder()
```

```
[16]: df1['Fuel_Type']=lab_encoder.fit_transform(df1['Fuel_Type'])
```

```
[17]: df1
```

	Price	Age_08_04	KM	Fuel_Type	HP	Automatic	cc	Doors	\
0	13500	23	46986	1	90	0	2000	3	
1	13750	23	72937	1	90	0	2000	3	
2	13950	24	41711	1	90	0	2000	3	
3	14950	26	48000	1	90	0	2000	3	
4	13750	30	38500	1	90	0	2000	3	
...	
1430	7500	69	20544	2	86	0	1300	3	
1431	10845	72	19000	2	86	0	1300	3	
1432	8500	71	17016	2	86	0	1300	3	
1433	7250	70	16916	2	86	0	1300	3	
1434	6950	76	1	2	110	0	1600	5	
	Cylinders	Gears	Weight						
0	4	5	1165						
1	4	5	1165						

2	4	5	1165
3	4	5	1165
4	4	5	1170
...
1430	4	5	1025
1431	4	5	1015
1432	4	5	1015
1433	4	5	1015
1434	4	5	1114

[1435 rows x 11 columns]

```
[19]: target=df1[['Price']]
features=df1.drop('Price',axis=1)
x_train,x_test,y_train,y_test=train_test_split(features,target,train_size=0.
↪8,random_state=100)
print(x_train.shape)
print(y_train.shape)
print(x_test.shape)
print(y_test.shape)
```

(1148, 10)

(1148, 1)

(287, 10)

(287, 1)

```
[20]: linear_model=LinearRegression()
linear_model.fit(x_train,y_train)
```

[20]: LinearRegression()

```
[21]: y_pred=linear_model.predict(x_test)
y_pred
```

```
[21]: array([[15542.62555409],
[10795.00465001],
[13121.14886739],
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[ 8059.24993951],
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[ 8025.28303298],
[26136.19057591],
[12656.08053759],
[16262.88652499],
[11705.43298529],
[11427.04450319]])
```

```
[22]: linear_model.score(x_train,y_train)
```

```
[22]: 0.8626130385692874
```

```
[23]: linear_model.score(x_test,y_test)
```

```
[23]: 0.8671580177926699
```

```
[24]: linear_model.intercept_
```

```
[24]: array([-8689.50713129])
```

```
[25]: linear_model.coef_
```

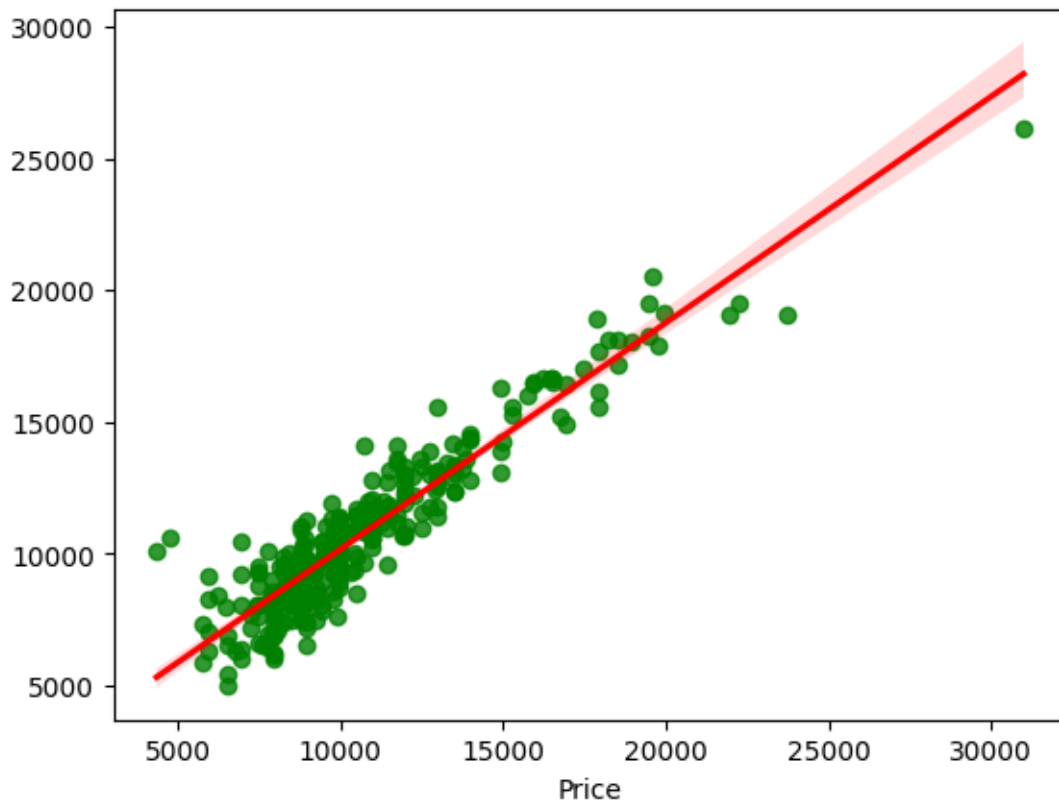
```
[25]: array([[ -1.24537995e+02,  -1.76276977e-02,   3.95421517e+02,  
          2.62373819e+01,   3.94335343e+02,  -3.00403510e-02,  
          4.30425267e+00,   3.06954462e-12,   7.33844905e+02,  
          1.91383362e+01]])
```

```
[26]: from sklearn.metrics import r2_score  
      r2_score(y_test,y_pred)
```

```
[26]: 0.8671580177926699
```

```
[27]: sns.regplot(data=df1,x=y_test,y=y_pred,scatter_kws={'color':  
      ↪ 'green'},line_kws={'color': 'red'})
```

```
[27]: <Axes: xlabel='Price'>
```



```
[28]: import statsmodels.formula.api as smf
model1=smf.
      <ols('Price~Age_08_04+KM+Fuel_Type+HP+cc+Doors+Gears+Weight',data=df1).fit()
```

```
[29]: model1.summary()
```

[29]:

Dep. Variable:	Price	R-squared:	0.863
Model:	OLS	Adj. R-squared:	0.863
Method:	Least Squares	F-statistic:	1127.
Date:	Wed, 20 Nov 2024	Prob (F-statistic):	0.00
Time:	11:23:44	Log-Likelihood:	-12362.
No. Observations:	1435	AIC:	2.474e+04
Df Residuals:	1426	BIC:	2.479e+04
Df Model:	8		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
Intercept	-9852.8426	1478.988	-6.662	0.000	-1.28e+04	-6951.617
Age_08_04	-123.2082	2.608	-47.237	0.000	-128.325	-118.092
KM	-0.0177	0.001	-13.494	0.000	-0.020	-0.015
Fuel_Type	617.0386	145.592	4.238	0.000	331.441	902.637
HP	23.2994	2.872	8.114	0.000	17.666	28.932
cc	-0.0418	0.090	-0.465	0.642	-0.218	0.134
Doors	-35.7894	40.222	-0.890	0.374	-114.690	43.112
Gears	582.2973	196.381	2.965	0.003	197.070	967.525
Weight	20.9344	1.014	20.653	0.000	18.946	22.923

Omnibus:	270.225	Durbin-Watson:	1.608
Prob(Omnibus):	0.000	Jarque-Bera (JB):	2870.669
Skew:	-0.545	Prob(JB):	0.00
Kurtosis:	9.843	Cond. No.	3.29e+06

Notes:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 3.29e+06. This might indicate that there are strong multicollinearity or other numerical problems.

```
[30]: model2=smf.ols('Price~cc',data=df1).fit()
```

```
[31]: model2.summary()
```

[31]:

Dep. Variable:	Price	R-squared:	0.015
Model:	OLS	Adj. R-squared:	0.015
Method:	Least Squares	F-statistic:	22.52
Date:	Wed, 20 Nov 2024	Prob (F-statistic):	2.29e-06
Time:	11:23:58	Log-Likelihood:	-13779.
No. Observations:	1435	AIC:	2.756e+04
Df Residuals:	1433	BIC:	2.757e+04
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
Intercept	9053.5368	363.894	24.880	0.000	8339.715	9767.359
cc	1.0576	0.223	4.745	0.000	0.620	1.495

Omnibus:	463.846	Durbin-Watson:	0.269
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1386.822
Skew:	1.645	Prob(JB):	7.17e-302
Kurtosis:	6.518	Cond. No.	6.28e+03

Notes:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The condition number is large, 6.28e+03. This might indicate that there are strong multicollinearity or other numerical problems.

```
[32]: model3=smf.ols('Price-Doors',data=df1).fit()
      model3.summary()
```

[32]:

Dep. Variable:	Price	R-squared:	0.034
Model:	OLS	Adj. R-squared:	0.033
Method:	Least Squares	F-statistic:	49.99
Date:	Wed, 20 Nov 2024	Prob (F-statistic):	2.40e-12
Time:	11:24:10	Log-Likelihood:	-13765.
No. Observations:	1435	AIC:	2.753e+04
Df Residuals:	1433	BIC:	2.755e+04
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
Intercept	7916.1452	407.596	19.422	0.000	7116.596	8715.694
Doors	695.4978	98.366	7.071	0.000	502.541	888.454

Omnibus:	465.543	Durbin-Watson:	0.289
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1403.980
Skew:	1.647	Prob(JB):	1.35e-305
Kurtosis:	6.554	Cond. No.	19.0

Notes:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```
[33]: model4=smf.ols('Price~Doors+cc',data=df1).fit()
model4.summary()
```

```
[33]:
```

Dep. Variable:	Price	R-squared:	0.046
Model:	OLS	Adj. R-squared:	0.045
Method:	Least Squares	F-statistic:	34.40
Date:	Wed, 20 Nov 2024	Prob (F-statistic):	2.55e-15
Time:	11:24:21	Log-Likelihood:	-13756.
No. Observations:	1435	AIC:	2.752e+04
Df Residuals:	1432	BIC:	2.753e+04
Df Model:	2		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
Intercept	6568.3395	513.700	12.786	0.000	5560.655	7576.024
Doors	662.3187	98.089	6.752	0.000	469.906	854.732
cc	0.9398	0.220	4.268	0.000	0.508	1.372

Omnibus:	448.494	Durbin-Watson:	0.291
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1297.612
Skew:	1.602	Prob(JB):	1.69e-282
Kurtosis:	6.382	Cond. No.	9.09e+03

Notes:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 9.09e+03. This might indicate that there are strong multicollinearity or other numerical problems.

```
[34]: model4.resid.mean()
```

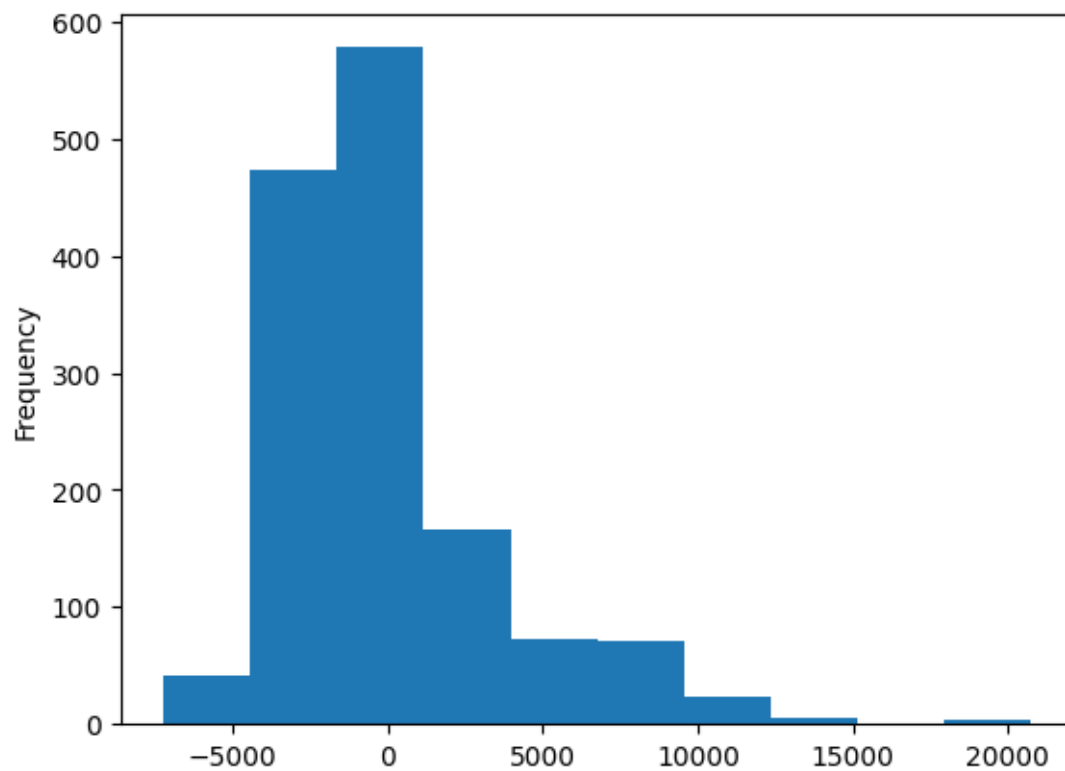
```
[34]: -3.019497058117431e-10
```

```
[35]: model4.resid_pearson
```

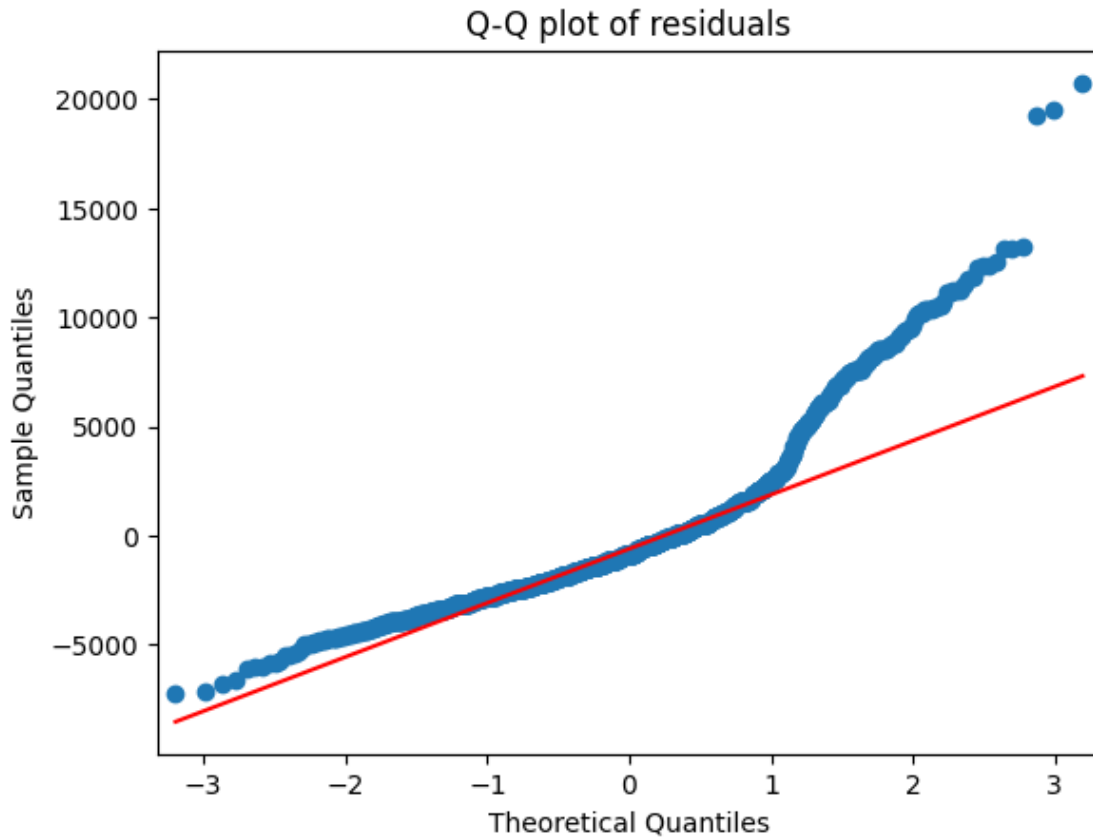
```
[35]: array([ 0.86893322,  0.93980501,  0.99650243, ..., -0.36201304,
        -0.71637196, -1.25685978])
```

```
[36]: model4.resid.plot(kind='hist')
```

```
[36]: <Axes: ylabel='Frequency'>
```



```
[37]: import statsmodels.api as sm
qqplot=sm.qqplot(model4.resid,line='q')
plt.title("Q-Q plot of residuals")
plt.show()
```



```
[38]: from sklearn.model_selection import train_test_split, GridSearchCV
      from sklearn.linear_model import Lasso, Ridge, ElasticNet
      from sklearn.metrics import r2_score
      lasso=Lasso(alpha=2)
```

```
[39]: lasso.fit(x_train,y_train)
      y_pred=lasso.predict(x_test)
      y_pred
```

```
[39]: array([15535.33357727, 10798.60278209, 13128.65182423, 10472.98259672,
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            13565.8663738 , 15560.49497551, 16637.24873992,  9382.75511014,
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            8321.49461064,  8283.93939524,  9824.64107373,  8456.4439936 ,
            9460.65953027,  8081.38716205,  9085.4409467 , 12026.70510086,
            6561.78365607, 19086.03847221,  9490.95748096,  9448.37435544,
            7192.85479828,  8083.06723788, 14177.52871051, 10680.01531916,
            7682.66711741,  8011.8436919 ,  9803.82916223, 13882.9614978 ,
```

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```

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6271.42962048, 8037.89246158, 26147.71166947, 12697.73890157,
16256.41194267, 11701.70913111, 11383.18244336])

```

```
[40]: r2_score(y_test,y_pred)
```

```
[40]: 0.8672128573315887
```

```
[41]: lasso.intercept_
```

```
[41]: array([-8286.44378335])
```

```
[42]: lasso.coef_
```

```
[42]: array([-1.24427888e+02, -1.77275250e-02,  3.71285103e+02,  2.66341196e+01,
          3.51346244e+02, -2.99874423e-02,  0.00000000e+00,  0.00000000e+00,
          6.66925493e+02,  1.90995146e+01])
```

```
[43]: params={'alpha':[1,2,3,4,5,6]}
```

```
[44]: grid_search=GridSearchCV(lasso,params)
      grid_search.fit(x_train,y_train)
```

```
[44]: GridSearchCV(estimator=Lasso(alpha=2), param_grid={'alpha': [1, 2, 3, 4, 5, 6]})
```

```
[45]: grid_search.best_params_
```

```
[45]: {'alpha': 6}
```

```
[46]: lasso1=Lasso(alpha=6)
```

```
[47]: lasso1.fit(x_train,y_train)
```

```
[47]: Lasso(alpha=6)
```

```
[48]: y_pred1=lasso1.predict(x_test)
```

```
[49]: y_pred1
```

```
[49]: array([15526.24858617, 10813.39447402, 13137.41411112, 10483.8982614 ,
        8072.33117303,  9386.19857596, 13904.73978644,  6386.68226839,
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        13572.2550817 , 15560.67421343, 16633.07425123,  9401.76798123,
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```

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6271.99811879, 8055.56435568, 26158.52628167, 12793.82621597,
16249.13262916, 11702.8328494 , 11302.46865693])

```

```

[50]: r2_score(y_test,y_pred)
ridge=Ridge()
params={'alpha':[1,2,3,4,5]}

```

```

[51]: grid_search=GridSearchCV(ridge,params)

```

```

[52]: grid_search.fit(x_train,y_train)
grid_search.best_params_

```

```

[52]: {'alpha': 5}

```

```

[53]: ridge=Ridge(alpha=5)
ridge.fit(x_train,y_train)
y_pred=ridge.predict(x_test)
y_pred

```

```

[53]: array([[15537.36894727],
[10799.65439913],
[13126.77157123],

```


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```
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ridge.coef_
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          1.24675635e+00,   0.00000000e+00,   6.44721526e+02,  
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```

```
[55]: ridge.intercept_
```

```
[55]: array([-8198.6517118])
```

```
[ ]:
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