Linear Regression

TRAIN STATISTICS

Coefficients: [ -1.08077479e-07 2.65085446e-05 -8.72124124e-10 6.50959233e-07 -2.33324985e-04]

R2 score: 0.000658485804145

Mean square error for model: 0.000379032201285

TEST STATISTICS

R2 score: -0.00666567529883

Mean square error for model: 0.000360350375475

Huber Regression

Huber coefficients: [ 7.60688999e-12 5.93235380e-13 9.93338859e-10 7.98625362e-13

-3.18515366e-14]

Huber intercept: 1.80872771017e-13

Training Statistics:

R2 score: -0.000398163043167

Mean square error for model: 0.000379432969123

Testing Statistics:

R2 score: -0.00995293878596

Mean square error for model: 0.000361527098453

Lasso Regression with 3-fold Cross-validation

TRAIN STATISTICS

Coefficients: [ 5.78095079e-08 0.00000000e+00 -6.66919151e-10 0.00000000e+00 -1.46713844e-04]

R2 score: 0.000554848134686

Mean square error for model: 0.000379071509183

TEST STATISTICS

Coefficients: [ 8.66518676e-08 0.00000000e+00 -5.82401268e-10 0.00000000e+00 -1.04665831e-04]

R2 score: -0.00600409234752

Mean square error for model: 0.000360113552396

Ridge Regression with 3-fold Cross-validation

TRAIN STATISTICS

Coefficients: [ 6.64606137e-08 1.08176398e-04 3.38084653e-10 3.66845035e-06

-7.73313163e-05]

R2 score: 1.49640024261e-06

Mean square error for model: 0.000379281385509

TEST STATISTICS

Coefficients: [ 7.02185692e-08 1.07375357e-04 3.40018010e-10 3.67298574e-06

-7.64411545e-05]

R2 score: -0.0081151195638

Mean square error for model: 0.000360869224779