

Breakdown of sklearn.datasets.make_regression

Works to create synthetic datasets to test regression algorithms, for educational purposes, benchmarking machine learning models, or simulating data scenarios.

1. **n_samples** (int, default=100):

- Sample Size
- Description: The number of samples to generate.
- Example: If I want to simulate a study with 1000 individuals, set ``n_samples=1000``.

2. **n_features** (int, default=100):

- Number of Predictor Variables
- Description: The number of features (independent variables) in the dataset.
- Example: If I was simulating a situation with 5 different predictors (like age, income, etc.), I would set ``n_features=5``.

3. **n_informative** (int, default=10):

- Number of Informative Features
- Description: The number of features actually used to build the linear model.
- Example: If only 3 out of 5 features are relevant to my prediction, I would set ``n_informative=3``.

4. **n_targets** (int, default=1):

- Number of Response Variables
- Description: The number of targets. If this is greater than 1, then it's a multi-output regression.
- Example: For predicting a single outcome like house price, I would use ``n_targets=1``. For predicting both house price and time on the market, I would use ``n_targets=2``.

5. **bias** (float, default=0.0):

- Intercept
- Description: The bias term in the linear model.
- Example: If I know my model should have an intercept of 10, I would set ``bias=10``.

6. **effective_rank** (int or None, default=None):

- Rank of the coefficient matrix
- Description: If not None, the number of singular vectors required to explain the data. This is the correlation among the features.
- Example: For a low-rank scenario with super correlated features, I would set ``effective_rank`` to a value lower than ``n_features``

7. **tail_strength** (float, default=0.5):

- Tail Strength of Singular Values

8. **noise** (float, default=0.0):

- Measurement Error / Noise
- The standard deviation of the Gaussian (normal) noise applied to the output.
- If my outcome measurements have a noise level with a standard deviation of 3, I would set `noise=3`.

9. **shuffle** (bool, default=True):

- Randomization
- Description: Shuffle the samples and the features.

10. **coef** (bool, default=False):

- Returning the Coefficient
- Description: If True, the coefficients of the underlying linear model are returned.
- Example: To inspect the coefficients that were used to generate the data, set `coef=True`.

11. **random_state** (int, RandomState instance or None, default=None):

- The random seed
- Example: For reproducible results, set `random_state` to a fixed number like `random_state=123`.