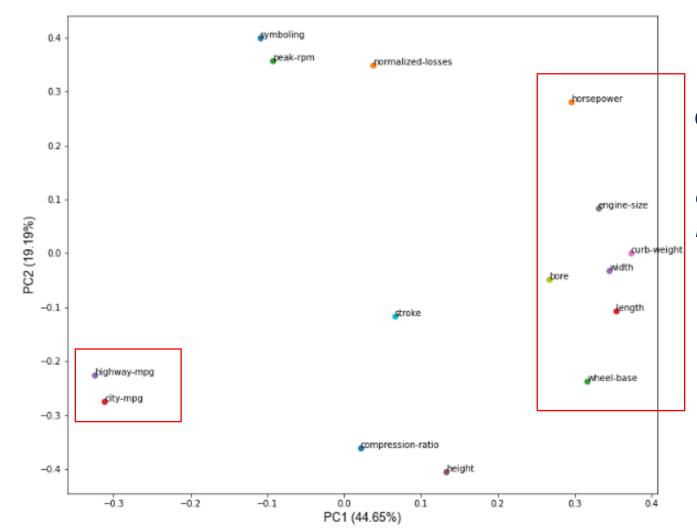




PCA Regreciones

Humberto Marbello Peña





Observando el diagramas de cargas de PCA (2D)

Tómanos las variable que mas correlación ofrecen como lo son: horsepower, engine-size, city-mpg, highway-mpg, bore, width, length, lheel-base.

OLS Regression Results ______ Dep. Variable: R-squared (uncentered): 0.940 Model: OLS Adj. R-squared (uncentered): 0.938 Least Squares Method: F-statistic: 388.8 Sat, 04 Jun 2022 Prob (F-statistic): Date: 3.03e-116 Log-Likelihood: Time: 15:05:03 -1978.4 No. Observations: AIC: 3973. Df Residuals: 197 BIC: 3999. Df Model: Covariance Type: nonrobust ______ std err [0.025 0.975] horsepower 25.3725 16.848 1.506 0.134 -7.854 58.599 engine-size 122.4132 12.927 9.470 0.000 96.921 147,906 bore -2389.5839 1311.510 -1.822 0.070 -4975.985 196.817 width -122.1722 -0.752 -442.532 198.187 162.448 0.453 length -110.958 8.1985 60.422 0.136 0.892 127.355 wheel-base 152.8611 112.402 1.360 0.175 -68.804 374.526 city-mpg 10.3186 207.479 0.050 0.960 -398.846 419.483 highway-mpg -185.8959 183.388 -1.014 -547.551 0.312 175.759 _____ Omnibus: Durbin-Watson: 32.160 0.965 Prob(Omnibus): Jarque-Bera (JB): 0.000 59.314 Skew: 0.796 Prob(JB): 1.32e-13 Kurtosis: 5.100 Cond. No. 1.34e + 03

Podemos observar los resultados de predicción

Aplicando a las variable seleccionadas en el PCA, dándonos un 94% de predicción con las 8 variable de un total de 26.

