

In [83]:

```
import numpy as np
import pandas as pd
import statsmodels.api as sm
from sklearn.linear_model import LinearRegression
import matplotlib.pyplot as plt
```

Multivariate Linear Regression

In [84]:

```
data=pd.read_csv(r"C:\Users\ishan\Desktop\Year3\SEM_5\ML\dataset_A_3.csv")
data.head()
```

Out[84]:

| | col1 | col2 | col3 |
|---|------|------|--------|
| 0 | 2104 | 3 | 399900 |
| 1 | 1600 | 3 | 329900 |
| 2 | 2400 | 3 | 369000 |
| 3 | 1416 | 2 | 232000 |
| 4 | 3000 | 4 | 539900 |

In [85]:

```
data.describe()
```

Out[85]:

| | col1 | col2 | col3 |
|-------|-------------|-----------|---------------|
| count | 47.000000 | 47.000000 | 47.000000 |
| mean | 2000.680851 | 3.170213 | 340412.659574 |
| std | 794.702354 | 0.760982 | 125039.899586 |
| min | 852.000000 | 1.000000 | 169900.000000 |
| 25% | 1432.000000 | 3.000000 | 249900.000000 |
| 50% | 1888.000000 | 3.000000 | 299900.000000 |
| 75% | 2269.000000 | 4.000000 | 384450.000000 |
| max | 4478.000000 | 5.000000 | 699900.000000 |

In [86]:

```
plt.scatter(data['col1'], data['col3'])
plt.xticks(np.arange(5, 30, step=5))
plt.yticks(np.arange(-5, 30, step=5))
plt.xlabel('col1 (in 10,000s)')
plt.ylabel('col2 (in 10,000$)')
plt.title('col2 vs col1')
```

Out[86]:

```
Text(0.5, 1.0, 'col2 vs col1')
```

In [87]:

```
def normalize(dataframe):  
    df = dataframe.copy()  
    for col in df.columns:  
        df[col] = (df[col]-df[col].mean())/df[col].std()  
    return df
```

In [88]:

```
normallized_data = normalize(data)  
normallized_data.head()
```

Out[88]:

| | col1 | col2 | col3 |
|---|-----------|-----------|-----------|
| 0 | 0.130010 | -0.223675 | 0.475747 |
| 1 | -0.504190 | -0.223675 | -0.084074 |
| 2 | 0.502476 | -0.223675 | 0.228626 |
| 3 | -0.735723 | -1.537767 | -0.867025 |
| 4 | 1.257476 | 1.090417 | 1.595389 |

In [117]:

```
X = normallized_data.iloc[:, :-1].values  
y = normallized_data.iloc[:, -1].values
```

In [118]:

```
m = y.size  
n = data.shape[1]
```

In [119]:

```
y.shape
```

Out[119]:

```
(47,)
```

In [120]:

```
y = y.reshape(m,1)  
y.shape
```

Out[120]:

```
(47, 1)
```

In [121]:

```
ones = np.ones((m,1))  
X1 = np.concatenate((ones,X),axis=1)  
X1[:5]
```

Out[121]:

```
array([[ 1.          ,  0.13000987, -0.22367519],
       [ 1.          , -0.50418984, -0.22367519],
       [ 1.          ,  0.50247636, -0.22367519],
       [ 1.          , -0.73572306, -1.53776691],
       [ 1.          ,  1.25747602,  1.09041654]])
```

In [122]:

```
alpha = 0.01
theta = np.random.rand(3,1)
epoch = 10000
```

In [123]:

```
def GD(X1,y,theta,epoch,alpha,decimal=5):
    past_cost = []
    past_theta = [theta]
    m = y.size
    n = X1.shape[1]
    for i in range(epoch):
        h_theta = np.dot(X1,theta)
        error = h_theta-y
        cost = np.dot(error.T, error)/(2*m)
        past_cost.append(cost[0][0])
        diff = np.dot(X1.T, error)/m
        theta = theta - (alpha*diff)
        past_theta.append(theta)
        if np.equal(np.round(past_theta[i],decimals=decimals),np.round(past_theta[i+1],d
ecimals=decimals)).sum() == n:
            break
    return past_cost, past_theta, i+1
```

In [124]:

```
pastCost, pastTheta,stop_epoch = GD_j2(X1=X1, y=y, theta=theta, epoch=epoch,alpha=alpha)
```

In [127]:

```
print(f'the model performed {stop_epoch} epochs out of {epoch}')
```

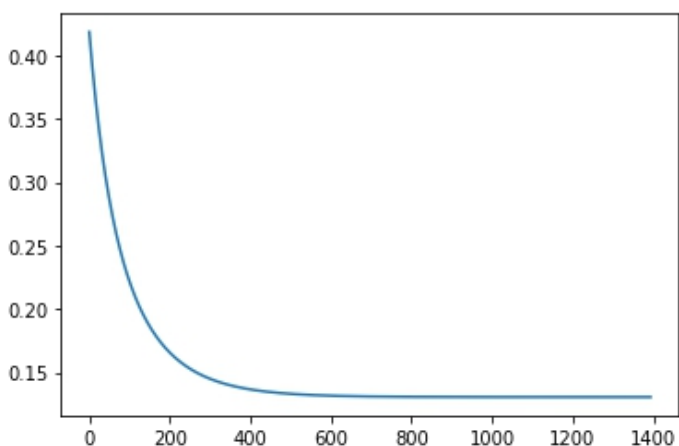
the model performed 1394 epochs out of 10000

In [128]:

```
plt.plot(pastCost)
```

Out[128]:

[<matplotlib.lines.Line2D at 0x22ca4afdf88>]



In []:

In []:

