096411 - חורף חורף אמידה סטטיסטית מבוססת נתונים HW1

מגישים: איתי ברקוביץ 039632732 אילן פרנק 043493386

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3 S(Mops) = 0

2 S(Bs,B1)=0

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=> 2(-);-130-131). N;=0

$$\begin{array}{lll}
& \underbrace{\mathbb{E}\left\{\hat{p}_{n}^{2}\right\}} = \beta n & \underbrace{\mathbb{E}\left(x_{n} - \overline{x}\right) \cdot \overline{y}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{y}}_{> \infty} \\
& \underbrace{\mathbb{E}\left\{\hat{p}_{n}^{2}\right\}} = \beta n & \underbrace{\mathbb{E}\left(x_{n} - \overline{x}\right) \cdot \overline{y}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{y}\right) \cdot \overline{y}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{y}}_{> \infty} \\
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& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{y}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{y}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{y}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{y}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{y}}_{> \infty} \\
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& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} \\
& \underbrace{\mathbb{E}\left(x_{n}^{2} - \overline{x}\right) \cdot \overline{x}}_{> \infty} & \underbrace{\mathbb{E$$

```
In [ ]:
```

In []:

```
# Question 2
#A.
import pandas as pd
import numpy as np

df = pd.read_csv('parkinsons_updrs_data.csv')

df['first'] = 1

df.head()
```

In [7]:

```
#B.
#Age -36, הנבדקים. ממוצע גלאי הנבדקים הינו 65, הנבדק המבוגר ביותר בן 85, הנבדק הצעיר ביותר 25, הנבדקים. ממוצע גלאי הנבדקים הינו 65 מויצג את גיל הנבדקים. ממוצע גלאי הנבדקים הינו ערך בוליאני. 0 מייצג גבר ו-1 מייצג אישה. 32% מהנבדקים הינם גברים-sex
```

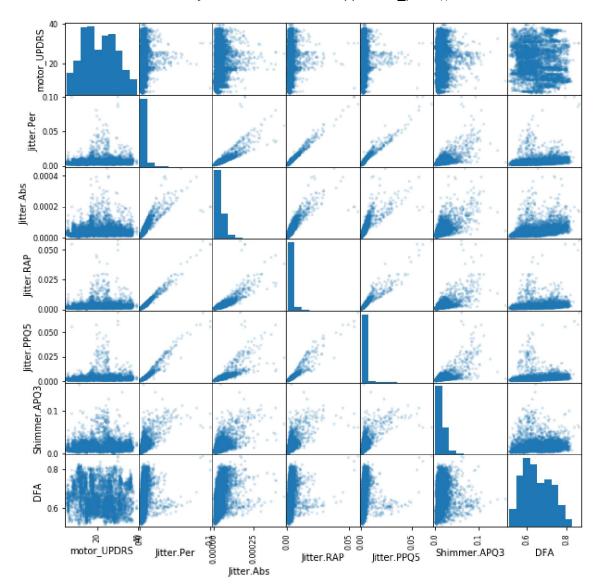
In [10]:

```
import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
from sklearn import datasets
%matplotlib inline

df1 = df[['motor_UPDRS', 'Jitter.Per', 'Jitter.Abs','Jitter.RAP','Jitter.PPQ5', 'Shimme
r.APQ3', 'DFA']]
pd.scatter_matrix(df1, alpha=0.2, figsize=(10, 10))
plt.show()
```

C:\Users\lenovo\Anaconda3\lib\site-packages\ipykernel_launcher.py:11: Futu reWarning: pandas.scatter_matrix is deprecated, use pandas.plotting.scatte r_matrix instead

This is added back by InteractiveShellApp.init_path()



In [11]:

```
#D:

def answer_D(x,y):
    first_step = np.linalg.inv(np.dot(x.T,x))
    sec_step = np.dot(first_step,x.T)
    third_step = np.dot(sec_step,y)
    return third_step
```

In [12]:

```
#E:

x = np.array(df[['first','Jitter.Per', 'Jitter.Abs','Jitter.RAP','Jitter.PPQ5', 'Shimme
r.APQ3', 'DFA']])
y = np.array(df[['motor_UPDRS']])
w = answer_D(x,y)
w
```

Out[12]:

In [18]:

Out[18]:

OLS Regression Results

Dep. Variable: motor_UPDRS R-squared: 0.038 Model: OLS Adj. R-squared: 0.037 Method: F-statistic: 38.61 Least Squares Date: Wed, 14 Nov 2018 Prob (F-statistic): 2.94e-46 Time: 08:47:22 Log-Likelihood: -20533. No. Observations: 5875 **AIC:** 4.108e+04 Df Residuals: 5868 BIC: 4.113e+04 Df Model: 6

Covariance Type: nonrobust

| | coef | std err | t | P> t | [0.025 | 0.975] |
|--------------|------------|----------|---------|-------|-----------|-----------|
| Intercept | 15.0590 | 0.509 | 29.600 | 0.000 | 14.062 | 16.056 |
| first | 15.0590 | 0.509 | 29.600 | 0.000 | 14.062 | 16.056 |
| Jitter_Per | 1350.2519 | 158.081 | 8.542 | 0.000 | 1040.355 | 1660.148 |
| Jitter_Abs | -2.06e+04 | 6726.924 | -3.062 | 0.002 | -3.38e+04 | -7410.373 |
| Jitter_RAP | -1190.5566 | 191.788 | -6.208 | 0.000 | -1566.532 | -814.582 |
| Jitter_PPQ5 | -751.6848 | 126.651 | -5.935 | 0.000 | -999.967 | -503.403 |
| Shimmer_APQ3 | 43.4745 | 10.981 | 3.959 | 0.000 | 21.947 | 65.002 |
| DFA | -16.7630 | 1.598 | -10.489 | 0.000 | -19.896 | -13.630 |

Omnibus: 476.923 **Durbin-Watson:** 0.082

Prob(Omnibus): 0.000 Jarque-Bera (JB): 171.811

Skew: 0.150 **Prob(JB)**: 4.92e-38

Kurtosis: 2.218 **Cond. No.** 2.36e+17

Warnings:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The smallest eigenvalue is 2.55e-31. This might indicate that there are strong multicollinearity problems or that the design matrix is singular.

In []:

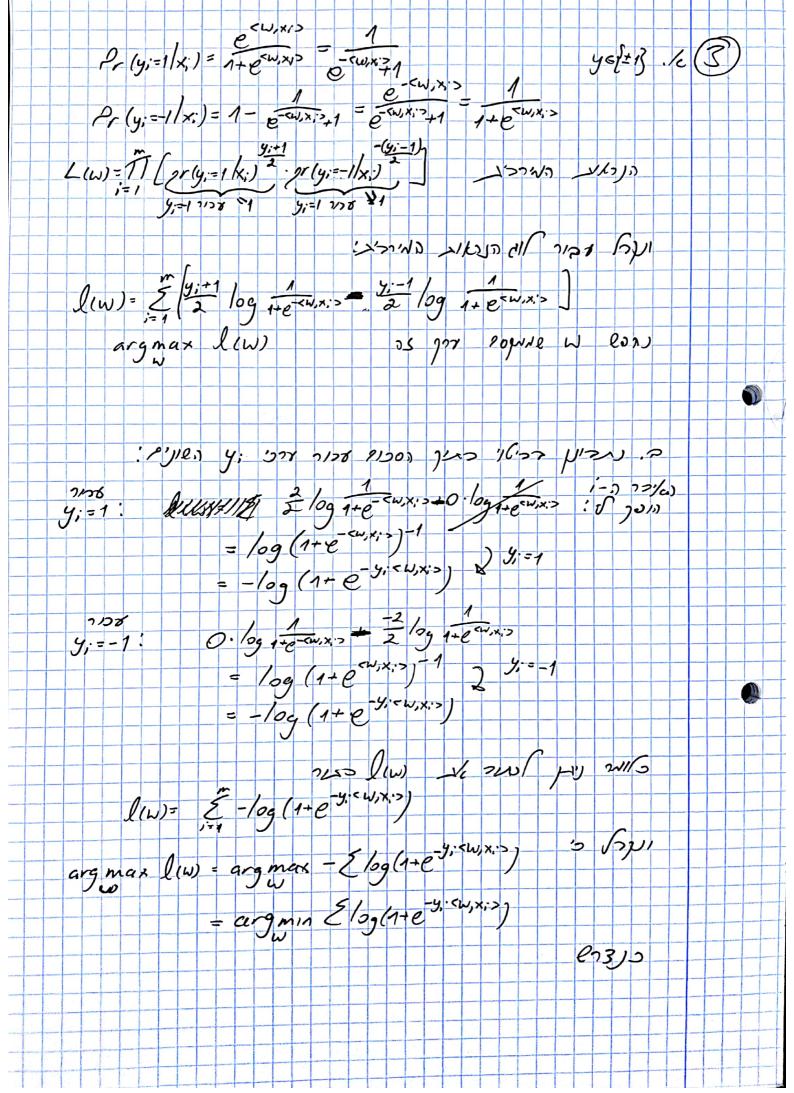
#f: מקרים לאמד אותם הערכים לאמד

:סעיף ז

על את השארת את פוכל לדחות מ-0.01, לכן נוכל את p-value עבור כללי ערכי האמד, קיבלנו ערכי $\alpha=0.01$. ברמת מובהקות של $\alpha=0.01$

 $\frac{\hat{eta}_1}{\sqrt{\widehat{Var}(\hat{eta}_1)}}$ בי"מ לדחות השארה זו נשתמש במבחן t דו צדדי בעל הסטטיסטי הבא

עבור המשתנה על eta_i רק עבור המשתנה ,lpha=0.001 עבור רמת מובהקות lpha=0.001 , מוכל לדחות את p-value , a citter abs



```
In [ ]:
```

```
# Question 4

from sklearn import datasets
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LogisticRegression
import pandas as pd
import numpy as np
```

In [2]:

```
# (a)
iris = datasets.load_iris()
X = iris.data
y = iris.target
```

In [3]:

```
# (b)
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=
1000)
```

In [4]:

```
\# (c+d)
y_one_vs_all_train = {}
y_one_vs_all_test = {}
lrs = \{\}
print(y_test)
for i in range(3):
    y_one_vs_all_train[i] = np.ones(y_train.shape)*-1
    y_one_vs_all_train[i][y_train==i] = 1
    y_one_vs_all_test[i] = np.ones(y_test.shape)*-1
    y_one_vs_all_test[i][y_test==i] = 1
#
     print(y_one_vs_all_test[i])
    lrs[i] = LogisticRegression()
    lrs[i].fit(X_train,y_one_vs_all_train[i])
      print(lrs[i].predict_proba(X_test))
    print(f'{i} score: {lrs[i].score(X_test, y_one_vs_all_test[i])}')
# y_one_vs_all_train, y_train
```

0 score: 1.0

1 score: 0.6842105263157895 2 score: 0.9473684210526315

In [7]:

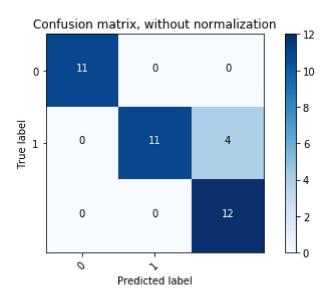
Out[7]:

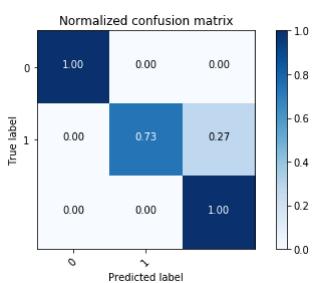
```
array([ True,
                                           True, False,
               True,
                     True,
                             True,
                                    True,
                                                          True,
                                                                 True,
        True,
               True,
                      True,
                             True,
                                    True,
                                           True,
                                                   True,
                                                          True,
                                                                 True,
        True,
               True,
                      True, False,
                                    True,
                                           True,
                                                   True,
                                                          True, False,
                            True,
              True,
                      True,
                                           True,
                                                   True,
                                                          True,
        True,
                                    True,
        True, False])
```

In [397]:

```
\# (f)
from sklearn.metrics import confusion_matrix
import numpy as np
import matplotlib.pyplot as plt
from sklearn.metrics import confusion_matrix
import itertools
def plot_confusion_matrix(cm, classes,
                          normalize=False,
                          title='Confusion matrix',
                          cmap=plt.cm.Blues):
    .. .. ..
    This function prints and plots the confusion matrix.
    Normalization can be applied by setting `normalize=True`.
    if normalize:
        cm = cm.astype('float') / cm.sum(axis=1)[:, np.newaxis]
    plt.imshow(cm, interpolation='nearest', cmap=cmap)
    plt.title(title)
    plt.colorbar()
    tick marks = np.arange(len(classes))
    plt.xticks(tick_marks, classes, rotation=45)
    plt.yticks(tick marks, classes)
    fmt = '.2f' if normalize else 'd'
    thresh = cm.max() / 2.
    for i, j in itertools.product(range(cm.shape[0]), range(cm.shape[1])):
        plt.text(j, i, format(cm[i, j], fmt),
                 horizontalalignment="center",
                 color="white" if cm[i, j] > thresh else "black")
    plt.ylabel('True label')
    plt.xlabel('Predicted label')
    plt.tight layout()
y_pred = get_one_vs_all(lrs, X_test)
# print(y_test)
# print(y_pred)
print(list(zip(y_test, y_pred)))
cnf_matrix = confusion_matrix(y_test, y_pred)
np.set_printoptions(precision=2)
# Plot non-normalized confusion matrix
plt.figure()
plot_confusion_matrix(cnf_matrix, classes=[0,1],
                      title='Confusion matrix, without normalization')
# Plot normalized confusion matrix
plt.figure()
plot confusion matrix(cnf matrix, classes=[0,1], normalize=True,
                      title='Normalized confusion matrix')
plt.show()
```

```
[(1, 1), (0, 0), (2, 2), (2, 2), (0, 0), (0, 0), (1, 2), (1, 1), (0, 0), (2, 2), (2, 2), (1, 1), (0, 0), (0, 0), (2, 2), (1, 1), (2, 2), (1, 1), (0, 0), (0, 0), (1, 1), (1, 2), (2, 2), (2, 2), (1, 1), (0, 0), (1, 2), (1, 1), (1, 1), (2, 2), (0, 0), (1, 1), (2, 2), (1, 1), (0, 0), (2, 2), (2, 2), (1, 2)]
```





In [398]:

```
\# (q)
# print(list(zip(X_train, y_train)))
for i, sample in enumerate(X_test):
    print(f'X: {sample}, true label: {y_test[i]}, classifier 1: {lrs[1].predict_proba
([sample])[0, 1]},
          f'classifier 2: {lrs[2].predict_proba([sample])[0, 1]}')
print()
for i in range(3):
    print(f'classifier {i}:')
    print(lrs[i].coef )
print()
print(f'average train sample for classifier 1: {np.average(X train[y train==1], axis=
0)}')
print(f'average train sample or classifier 2: {np.average(X_train[y_train==2], axis=
0)}')
print()
print(f'average test for classifier 1: {np.average(X test[y test==1], axis=0)}')
print(f'average test for classifier 2: {np.average(X test[y test==2], axis=0)}')
print()
print("""The last test sample is labeled as 1, but tagged as 2 by the one-vs-all classi
fer.
We can tell by looking at the classifiers' weights that classifier 1 relies mostly on f
eatures 0,2, while 1,3 negate it,
and classifier 2 relies mostly on features 2,3, while 0,1 negate it.
We look at the data for the problematic sample: [5.6 3. 4.5 1.5].
Comparing to other samples of label 1, this has a relatively high value for feature 1 a
nd 2.
This causes the score for classifier 1 be relatively low (0.27) and for classifier 2 be
a little high (0.44),
which causes the sample to be labeled as 2.""")
```

```
X: [ 5.7 3. 4.2 1.2], true label: 1, classifier 1: 0.3184256754872217,
classifier 2: 0.15081079174784146
X: [ 4.9 3.1 1.5 0.1], true label: 0, classifier 1: 0.2319246715255044
7, classifier 2: 0.00011700991022690092
X: [ 6.1 3. 4.9 1.8], true label: 2, classifier 1: 0.2796000816713362
6, classifier 2: 0.6287402302847547
X: [ 6.9 3.2 5.7 2.3], true label: 2, classifier 1: 0.2543561079263063,
classifier 2: 0.8682121895240641
X: [ 4.8 3.4 1.9 0.2], true label: 0, classifier 1: 0.1485946800469467,
classifier 2: 0.00030902795364945776
X: [ 5.2 3.4 1.4 0.2], true label: 0, classifier 1: 0.1551910236648960
4, classifier 2: 5.076884717174568e-05
X: [5.4 3. 4.5 1.5], true label: 1, classifier 1: 0.2342521975914924,
classifier 2: 0.5336967442627625
X: [ 6.2 2.2 4.5 1.5], true label: 1, classifier 1: 0.671426481741066,
classifier 2: 0.41278844180816826
             1.3 0.2], true label: 0, classifier 1: 0.1778857122143906,
X: [ 4.4 3.
classifier 2: 0.00024327253363154723
X: [ 6.3 2.7 4.9 1.8], true label: 2, classifier 1: 0.4264187619574401
6, classifier 2: 0.6256782301284715
X: [ 6.4 2.8 5.6 2.2], true label: 2, classifier 1: 0.352800488421773,
classifier 2: 0.9380449220273951
X: [ 6.4 2.9 4.3 1.3], true label: 1, classifier 1: 0.4428950199101907,
classifier 2: 0.08659259870469917
X: [ 5.1 3.8 1.9 0.4], true label: 0, classifier 1: 0.0760834421512799
6, classifier 2: 0.00018888398064920722
X: [ 5.
         3.6 1.4 0.2, true label: 0, classifier 1: 0.1025480243170745
5, classifier 2: 5.7347928824759955e-05
X: [ 6.7 3.3 5.7 2.5], true label: 2, classifier 1: 0.1663078557579183
4, classifier 2: 0.9287465297500211
X: [ 5.8 2.7 4.1 1. ], true label: 1, classifier 1: 0.5060438308245141,
classifier 2: 0.09544381343775583
X: [ 6.
         2.2 5.
                   1.5], true label: 2, classifier 1: 0.6873627491159601,
classifier 2: 0.752979646735354
X: [ 5.8 2.7 3.9 1.2], true label: 1, classifier 1: 0.4275686128343456
6, classifier 2: 0.09550194938571142
X: [ 4.9 3.1 1.5 0.1], true label: 0, classifier 1: 0.2319246715255044
7, classifier 2: 0.00011700991022690092
X: [ 5.
         3.3 1.4 0.2], true label: 0, classifier 1: 0.161969454587434,
classifier 2: 7.947230466700494e-05
X: [ 5.5 2.4 3.7 1. ], true label: 1, classifier 1: 0.5511030657944215,
classifier 2: 0.08983671376181318
X: [ 5.9 3.2 4.8 1.8], true label: 1, classifier 1: 0.1883552201054344
6, classifier 2: 0.6042370158206046
X: [ 7.2 3.2 6.
                   1.8], true label: 2, classifier 1: 0.4555996065243735,
classifier 2: 0.7157393298750881
X: [ 6.9 3.1 5.1 2.3], true label: 2, classifier 1: 0.2427993572338048
9, classifier 2: 0.6549465817014978
X: [ 4.9 2.4 3.3 1. ], true label: 1, classifier 1: 0.4191943886070788
6, classifier 2: 0.09978971101872118
X: [ 5.7 4.4 1.5 0.4], true label: 0, classifier 1: 0.03446151006438176
5, classifier 2: 1.4417578310348812e-05
X: [ 6.
         3.4 4.5 1.6], true label: 1, classifier 1: 0.1637571686968637
1, classifier 2: 0.2511714922251177
X: [ 6.2 2.9 4.3 1.3], true label: 1, classifier 1: 0.4124593417288993
6, classifier 2: 0.11747330256713163
X: [ 5.
              3.5 1.], true label: 1, classifier 1: 0.6261913982852128,
         2.
classifier 2: 0.18495233800212407
X: [ 6.4 3.1 5.5 1.8], true label: 2, classifier 1: 0.3322589397841805
3, classifier 2: 0.7793908693880235
        3.3 1.7 0.5], true label: 0, classifier 1: 0.1396366180413344
X: [ 5.1
```

```
5, classifier 2: 0.00025974398363687003
         2.2 4.
                   1. ], true label: 1, classifier 1: 0.728103239958982,
classifier 2: 0.09363832901161794
X: [ 6.8 3.2 5.9 2.3], true label: 2, classifier 1: 0.2575614717406986,
classifier 2: 0.9245606022456869
X: [ 5.6 2.9 3.6 1.3], true label: 1, classifier 1: 0.2682431071545994,
classifier 2: 0.07062766125176291
X: [ 5.1 3.4 1.5 0.2], true label: 0, classifier 1: 0.1522405750784626
4, classifier 2: 7.537523022263318e-05
X: [ 6.7 2.5 5.8 1.8], true label: 2, classifier 1: 0.6588771943476974,
classifier 2: 0.8891610578909227
X: [ 6.4 2.7 5.3 1.9], true label: 2, classifier 1: 0.4514781835353867
7, classifier 2: 0.8133596518339681
X: [ 5.6 3. 4.5 1.5], true label: 1, classifier 1: 0.2572965193943098
6, classifier 2: 0.44907763659831124
classifier 0:
[[ 0.4
        1.34 -2.1 -0.95]]
classifier 1:
[[ 0.62 -1.75 0.4 -1.18]]
classifier 2:
[[-1.7 -1.09 2.26 2.26]]
average train sample for classifier 1: [ 6.02 2.79 4.32 1.35]
average train sample or classifier 2: [ 6.59 2.99 5.58 2.03]
average test for classifier 1: [ 5.73 2.73 4.11
average test for classifier 2: [ 6.57 2.92 5.45
```

The last test sample is labeled as 1, but tagged as 2 by the one-vs-all classifer.

We can tell by looking at the classifiers' weights that classifier 1 relie s mostly on features 0,2, while 1,3 negate it, and classifier 2 relies mostly on features 2,3, while 0,1 negate it.

We look at the data for the problematic sample: [5.6 3. 4.5 1.5]. Comparing to other samples of label 1, this has a relatively high value for feature 1 and 2.

This causes the score for classifier 1 be relatively low (0.27) and for classifier 2 be a little high (0.44),

which causes the sample to be labeled as 2.