Cheat Sheet: Linear and Logistic Regression

Comparing different regression types

Model Name	Description	Code Syntax
Simple linear regression	Purpose: To predict a dependent variable based on one independent variable. Pros: Easy to implement, interpret, and efficient for small datasets. Cons: Not suitable for complex relationships; prone to underfitting. Modeling equation: $y = b_0 + b_1 x$	<pre>from sklearn.linear_model import LinearRegression model = LinearRegression() model.fit(X, y)</pre>
Polynomial regression	Purpose: To capture nonlinear relationships between variables. Pros: Better at fitting nonlinear data compared to linear regression. Cons: Prone to overfitting with high-degree polynomials. Modeling equation: $y = b_0 + b_1 x + b_2 x^2 +$	<pre>from sklearn.preprocessing import PolynomialFeatures from sklearn.linear_model import LinearRegression poly = PolynomialFeatures(degree=2) X_poly = poly.fit_transform(X) model = LinearRegression().fit(X_poly, y)</pre>
Multiple linear regression	Purpose: To predict a dependent variable based on multiple independent variables. Pros: Accounts for multiple factors influencing the outcome. Cons: Assumes a linear relationship between predictors and target. Modeling equation: $y = b_0 + b_1 x_1 + b_2 x_2 +$	<pre>from sklearn.linear_model import LinearRegression model = LinearRegression() model.fit(X, y)</pre>
Logistic regression	Purpose: To predict probabilities of categorical outcomes. Pros: Efficient for binary classification problems. Cons: Assumes a linear relationship between independent variables and log-odds. Modeling equation: $\log(p/(1-p)) = b_0 + b_1x_1 +$	<pre>from sklearn.linear_model import LogisticRegression model = LogisticRegression() model.fit(X, y)</pre>

Associated functions commonly used

Function/Method Name	Brief Description	Code Syntax
train_test_split	Splits the dataset into training and testing subsets to evaluate the model's performance.	from sklearn.model_selection import train_test_split X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42)
StandardScaler	Standardizes features by removing the mean and scaling to unit variance.	<pre>from sklearn.preprocessing import StandardScaler scaler = StandardScaler() X_scaled = scaler.fit_transform(X)</pre>

Function/Method Name	Brief Description	Code Syntax
log_loss	Calculates the logarithmic loss, a performance metric for classification models.	<pre>from sklearn.metrics import log_loss loss = log_loss(y_true, y_pred_proba)</pre>
mean_absolute_error	Calculates the mean absolute error between actual and predicted values.	from sklearn.metrics import mean_absolute_error mae = mean_absolute_error(y_true, y_pred)
mean_squared_error	Computes the mean squared error between actual and predicted values.	<pre>from sklearn.metrics import mean_squared_error mse = mean_squared_error(y_true, y_pred)</pre>
root_mean_squared_error	Calculates the root mean squared error (RMSE), a commonly used metric for regression tasks.	<pre>from sklearn.metrics import mean_squared_error import numpy as np rmse = np.sqrt(mean_squared_error(y_true, y_pred))</pre>
r2_score	Computes the R-squared value, indicating how well the model explains the variability of the target variable.	from sklearn.metrics import r2_score r2 = r2_score(y_true, y_pred)

Author(s)

<u>Jeff Grossman</u> <u>Abhishek Gagneja</u>

