#Prob 11\_8 Evaluation Regression Models

#Load libraries

from sklearn.datasets import make\_regression

from sklearn.model\_selection import cross\_val\_score

from sklearn.linear\_model import LinearRegression

#generate features matrix, target vector

features, target=make\_regression (n\_samples=100,

n\_features = 3,

n\_informative = 3,

n\_targets = 1,

noise = 50,

coef = False,

random\_state = 1)

#create a linear regression object

ols = LinearRegression()

#cross-validate the linear regression using (negative) MSE

print("MSE: ",cross\_val\_score(ols, features, target, scoring = 'neg\_mean\_squared\_error'))

#cross-validate the linear regression using R-squared

print("R2:", cross\_val\_score(ols, features, target, scoring = 'r2'))