

test_LinRegPython

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1 Testing LinReg functionality

This notebook contains a small showcase on how to use the functions inside the `LinReg.py` file.

1.1 Testing

```
[ ]: import numpy as np
import pandas as pd
import LinReg
```

Read the data:

```
[ ]: data = pd.read_csv("dataset.txt", header=None)
data
```

```
[ ]:
```

	0	1	2	3	4	5	6	7	8	9	...	92	\
0	8.0	1.0	0.19	0.33	0.02	0.90	0.12	0.17	0.34	0.47	...	0.12	
1	53.0	1.0	0.00	0.16	0.12	0.74	0.45	0.07	0.26	0.59	...	0.21	
2	24.0	1.0	0.00	0.42	0.49	0.56	0.17	0.04	0.39	0.47	...	0.14	
3	34.0	1.0	0.04	0.77	1.00	0.08	0.12	0.10	0.51	0.50	...	0.19	
4	42.0	1.0	0.01	0.55	0.02	0.95	0.09	0.05	0.38	0.38	...	0.11	
...
1989	12.0	10.0	0.01	0.40	0.10	0.87	0.12	0.16	0.43	0.51	...	0.22	
1990	6.0	10.0	0.05	0.96	0.46	0.28	0.83	0.32	0.69	0.86	...	0.53	
1991	9.0	10.0	0.16	0.37	0.25	0.69	0.04	0.25	0.35	0.50	...	0.25	
1992	25.0	10.0	0.08	0.51	0.06	0.87	0.22	0.10	0.58	0.74	...	0.45	
1993	6.0	10.0	0.20	0.78	0.14	0.46	0.24	0.77	0.50	0.62	...	0.68	
...
	93	94	95	96	97	98	99	100	101				
0	0.42	0.50	0.51	0.64	0.12	0.26	0.20	0.32	0.20				
1	0.50	0.34	0.60	0.52	0.02	0.12	0.45	0.00	0.67				
2	0.49	0.54	0.67	0.56	0.01	0.21	0.02	0.00	0.43				
3	0.30	0.73	0.64	0.65	0.02	0.39	0.28	0.00	0.12				
4	0.72	0.64	0.61	0.53	0.04	0.09	0.02	0.00	0.03				
...				
1989	0.28	0.34	0.48	0.39	0.01	0.28	0.05	0.00	0.09				
1990	0.25	0.17	0.10	0.00	0.02	0.37	0.20	0.00	0.45				
1991	0.68	0.61	0.79	0.76	0.08	0.32	0.18	0.91	0.23				

```
1992  0.64  0.54  0.59  0.52  0.03  0.38  0.33  0.22  0.19
1993  0.50  0.34  0.35  0.68  0.11  0.30  0.05  1.00  0.48
```

[1994 rows x 102 columns]

Implement the regressor:

```
[ ]: regressor = LinReg.LinReg()
```

Now implement a random number generator, and generate a dummy binary array:

```
[ ]: myRNG = np.random.default_rng()
```

```
[ ]: rand_ind = myRNG.integers(0, 1, size=data.shape[1], endpoint=True)
      rand_ind
```

```
[ ]: array([1, 0, 1, 0, 1, 0, 0, 1, 0, 0, 1, 0, 1, 0, 0, 1, 1, 1, 1, 1, 0, 0,
            0, 0, 0, 1, 0, 0, 1, 1, 1, 0, 0, 1, 1, 0, 1, 0, 0, 1,
            0, 0, 0, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 0, 1, 1, 1, 0, 1, 1, 0,
            1, 0, 0, 1, 0, 0, 1, 1, 0, 0, 0, 1, 0, 1, 1, 1, 0, 1, 0, 0, 1,
            0, 0, 0, 0, 1, 1, 1, 0, 0, 1, 1, 1, 0, 1])
```

We can use the `get_columns` method of the regressor to get the columns marked as 1 from the `data` and save it in a matrix `X`

```
[ ]: X = regressor.get_columns(data.values, rand_ind)
```

We finally use the `get_fitness` method to train, test, and calculate the root mean square error of our prediction using:

- Observations are taken from `X`: all rows, and all columns except the last one
- Targets are taken from the last column of `X`

```
[ ]: regressor.get_fitness(X[:, :-1], X[:, -1])
```

```
[ ]: 0.14500601104190275
```

1.2 Documentation

All methods are well documented via docstrings, which can be understood both by humans and Python. For example, we can use the `help` function:

```
[ ]: help(regressor.get_fitness)
```

Help on method `get_fitness` in module `LinReg`:

```
get_fitness(x, y, rng=None) method of LinReg.LinReg instance
    Return the error of the trained model
```

Parameters

```
-----  
x : an `n x m` matrix of  
    Data that should be used for training the model  
y : a vector of length `n`  
    Regression values of observarions  
rng : int, optional  
    Random seed, by default None
```

Returns

```
-----  
float  
    The square root of the MSE of the model
```