

Pattern & Anomaly Detection Lab

Experiment 3

Submitted By:

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Submitted To:

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AIM:

To perform Linear Regression (OLS Model)

CODE:

```
1  ###
2  # import required libraries
3  from sklearn.datasets import make_regression
4  from matplotlib import pyplot as plt
5  from sklearn.model_selection import train_test_split
6  from sklearn.linear_model import LinearRegression
7  from sklearn.metrics import mean_squared_error ,mean_absolute_error
8  import numpy as np
9  import seaborn as sns
10 from math import sqrt
11 import warnings
12 warnings.filterwarnings('ignore')
13 ###
14 #generate dataset for regression
15 X,y = make_regression(n_samples=1000, n_features = 1, shuffle = True, noise = 5,random_state=86)
16 ###
17 #Statistics
18 stdX = np.std(X)
19 meanX = np.mean(X)
20
21 stdY = np.std(y)
22 meanY = np.mean(y)
23 print(meanX)
24 print(stdX)
25 print(meanY)
26 print(stdY)
27 ###
28 # plot generated data
29 plt.hist(X)
30 plt.show()
31 ###
32 plt.scatter(X,y)
33 plt.show()
34 ###
35 # As mean of this dataset is already near to 0, so standard scaling is not required
36 ###
37 # Preprocessing
38 ###
39 plt.hist(X)
40 plt.show()
41 ###
42 #Plot for data after preprocessing
43 plt.scatter(X,y)
44 plt.show()
45 ###
46 # Train Test Split
47 X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.10, random_state=42)
48 ###
49 sns.distplot(y_train)
50 plt.show()
51 ###
52 sns.distplot(y_test)
53 plt.show()
54 ###
55 #Performing Linear Regression || Using Traditional Method
```

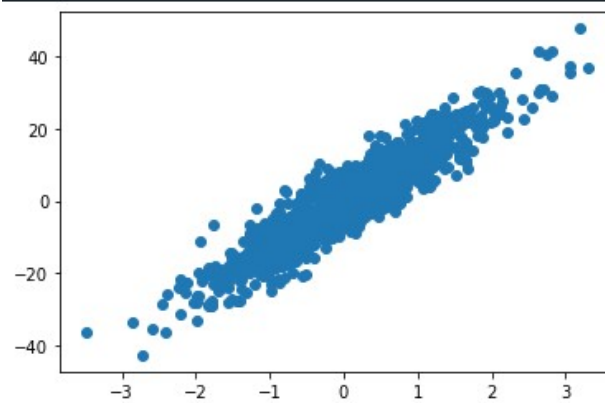
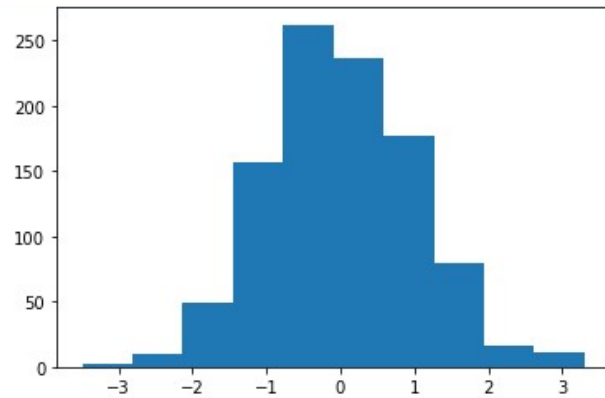
```

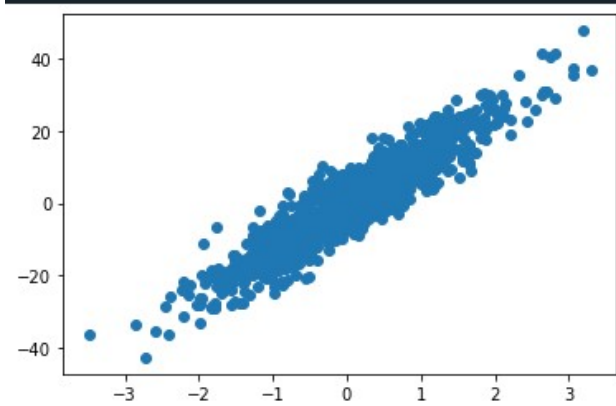
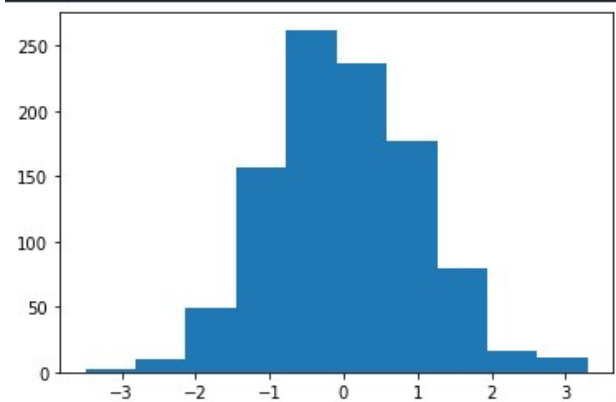
56 #Initializing variables
57 n = len(X_train)
58 num = 0
59 denom = 0
60 %%
61 #Calculating slope & intercept
62 for i in range(n):
63     num += (X_train[i]-meanX) * (y_train[i]-meanY)
64     denom += (X_train[i] - meanX)**2
65 m = num/denom
66 c = meanY - (m*meanX)
67 print(m, ', ', c)
68
69 min_X = 1 - np.min(X_train)
70 max_X = 1 - np.max(X_train)
71 print(min_X, ', ', max_X)
72 %%
73 #calculating the values of x & y
74 x = np.linspace(min_X, max_X,1000)
75 y = (m*x)+c
76 %%
77 #Plot Regression Line
78 plt.scatter(X_train,y_train,color='b')
79 plt.plot(x,y,color='r')
80 plt.title('Simple Linear Regression')
81 plt.xlabel('X')
82 plt.ylabel('Y')
83 %%
84 #calculating error
85 y_pred = []
86 sum_pred = 0
87 sum_actual = 0
88 for i in range(len(X_test)):
89     val = (m*X_test[i]+c)
90     y_pred.append(val)
91 mse = mean_squared_error(y_test, y_pred)
92 print("MSE", mse)
93 r2 = sqrt(mse)
94 print("R2",r2)
95 mae = mean_absolute_error(y_test, y_pred)
96 print("MAE", mae)
97 %%
98 # Perform Linear Regression || Using sklearn
99 # Build Model
100 LRmodel = LinearRegression()
101 LRmodel.fit(X_train, y_train)
102 %%
103 # Error Calculation
104 print("-----")
105 y_pred1 = LRmodel.predict(X_test)
106 mse1 = mean_squared_error(y_test, y_pred1)
107 print("MSE with sklearn", mse1)
108 r2new = sqrt(mse1)
109 print("R2 with sklearn",r2new)
110 mae1 = mean_absolute_error(y_test, y_pred1)
111 print("MAE with sklearn", mae1)

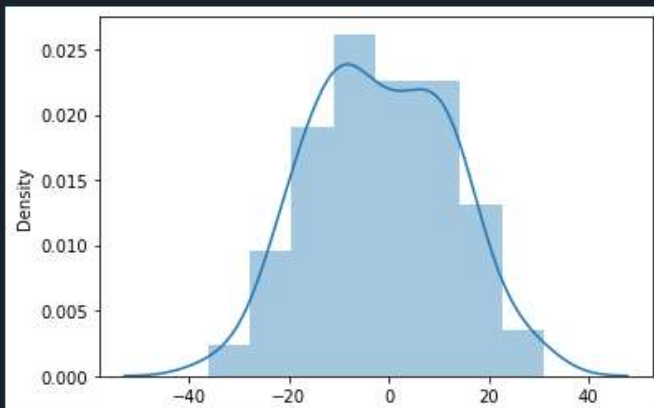
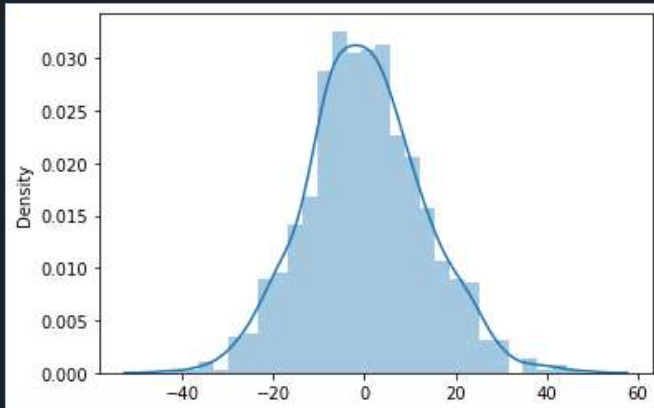
```

Output:

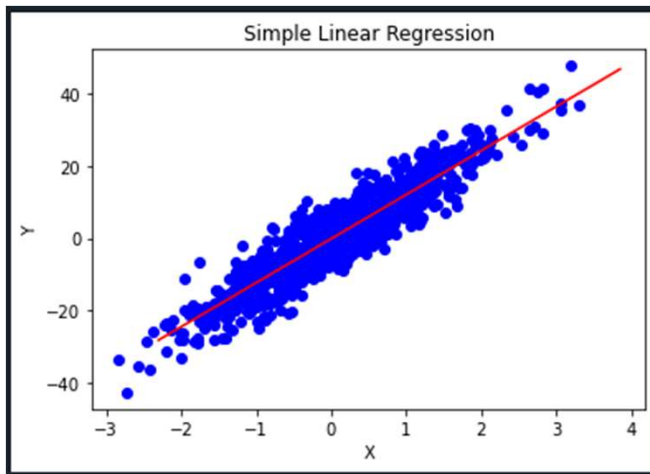
```
In [1]: runfile('B:/3rd year/5th sem/P&AD/LinearRegression.py', wdir='B:/3rd year/5th sem/P&AD')
0.007610682926160853
0.9942474804457474
-0.05835119770320271
13.08071673806697
```







```
[12.21409321] , [-0.15130879]  
3.8487665053713127 , -2.303677618501437  
MSE 20.304967238809418  
R2 4.506103332016413  
MAE 3.611272677585965  
-----  
MSE with sklearn 20.33856770371379  
R2 with sklearn 4.509830119163447  
MAE with sklearn 3.610421754936301
```



In [2]: