**Dataframes**

Filter the data

data = data.drop([c for c in data.columns if ‘lag’ in c],axis=1) # drop columns containing ‘lag’

data = data.filter(like=’lag’, axis=1) # filter for only columns with ‘lag’

**sklearn**

from sklearn.model\_selection import train\_test\_split

X\_train, X\_test, y\_train, y\_test = train\_test\_split(X,y,test\_size=0.33,random\_state=42,shuffle=True)

from sklearn.linear\_model import LinearRegression, Ridge, Lasso

lr = LinearRegression()

lr.fit(X=X\_train, y=y\_train)

y\_pred = lr.predict(X\_test)