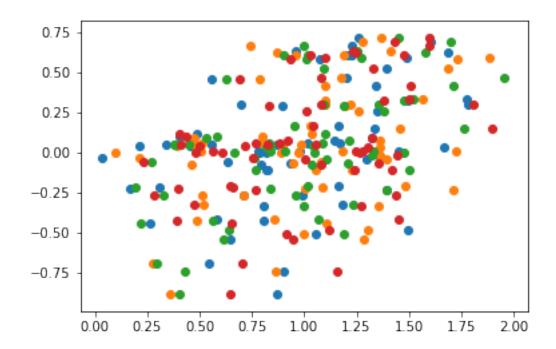
# 5-Copy1

#### October 7, 2018

Out[3]: <matplotlib.collections.PathCollection at 0x1a12efcda0>



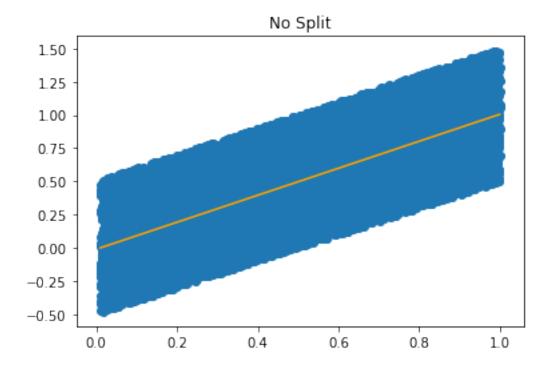
# 1 Assignment 5

## 1.1 1. Create and fit a Linear Regression Model

## 1.2 Calculate the Training error and Testing error using sklearn with a .50 split

For error, use mean\_squared, but if you want to experiment with other mean errors, please do!

Out[4]: Text(0.5,1,'No Split')



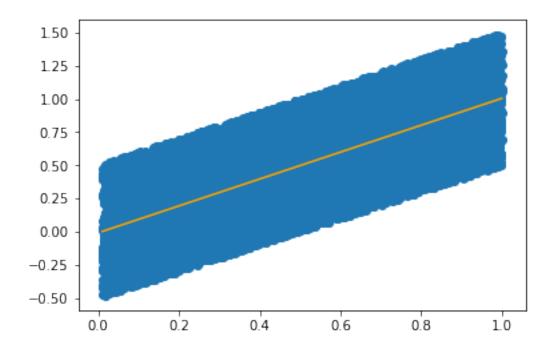
```
print("slope N y intercept:", model.coef_, model.intercept_)
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.5)
model = LinearRegression()
model.fit(x_train, y_train)

plt.scatter(x,y)
plt.plot(x, np.dot(x, model.coef_) + model.intercept_, c="orange")
print("")
print("MSE test set: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.intercept_)
print("MSE train set:", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.coef_)
print("")
print("Test set and train set error values go up and down variably such that one is high
```

slope N y intercept: [1.01634993] -0.011496060745088466

MSE test set: 0.08411920591890769 MSE train set: 0.08484675848898185

Test set and train set error values go up and down variably such that one is higher over the oth



In [6]: print("Of course, the lengthy, thought-provoking methods:")
# Dissect halves mehtod

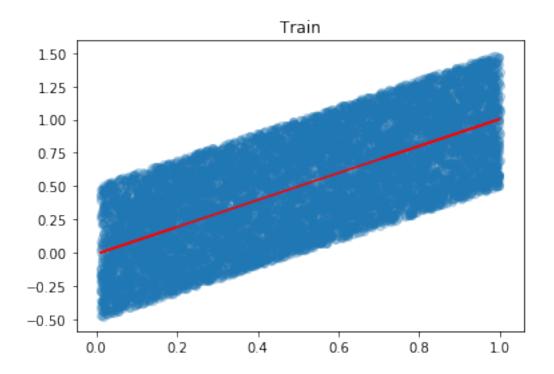
```
model = LinearRegression()
        model.fit(x[:5000], y[:5000])
        print("First half:", model.coef_, model.intercept_)
        # Unsurprisingly, it looks about the same without the split
        print("w/o split: ", nosplit)
        # ...which means y is not negative 1 at x with nearly 1:1 slope"
        # Shuffle method
        print("")
        print("")
        def shuffle(a, b):
            assert len(a) == len(b)
            p = np.random.permutation(len(a))
           return p
        p = shuffle(x, y)
        print("Let's see it shuffled: ", p)
        model = LinearRegression()
        model.fit(x[p][:5000], y[p][:5000])
       print("For first half:", model.coef_, model.intercept_)
        print("training: ", np.sum(np.square(y[p][:5000] - (np.dot(x[p][:5000], model.coef_
        model.fit(x[p][5000:], y[p][5000:])
        print("test:
                              ", np.sum(np.square(y[p][5000:] - (np.dot(x[p][5000:], model.coef_
Of course, the lengthy, thought-provoking methods:
First half: [0.99467504] -0.007533522564980383
w/o split: (array([1.01634993]), -0.011496060745088466)
Let's see it shuffled: [4750 1448 3279 ... 423 3847 5634]
For first half: [1.01599514] -0.014852174695210552
               0.0856303720129576
training:
test:
                0.08330515689032791
In [7]: # Cool. Everything looks about the same. Probably because of the
        # dense data
1.3 2. Repeat #1 for a Ridge Regression
In [8]: from sklearn.linear_model import Ridge
        linear_model = Ridge()
        model.fit(x_train, y_train)
        model.coef_, model.intercept_
```

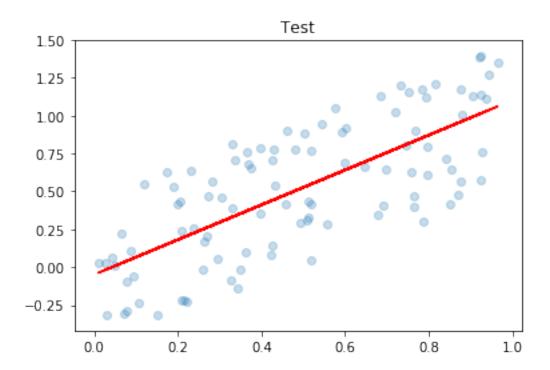
```
print("training set:", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.
print("test set: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.in
training set: 0.08484675848898185
test set: 0.08411920591890769
```

In [9]: # considering the dense data, this makes sense

1.4 3. Vary the split size from .01 to .99 with at least 10 values (the more the merrier!). Plot the resulting Training error and Testing error vs. split size. Create separate plots for Linear and Ridge

```
In [10]: model = LinearRegression()
        model.fit(x_train, y_train)
         x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.01)
         print("Train .01: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.i
         print("Test .01: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.int
         model.fit(x_train, y_train)
         model.coef_, model.intercept_
         plt.scatter(x_train,y_train, alpha=.25)
        plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
         plt.title("Train")
         plt.show()
         model.fit(x_test, y_test)
         model.coef_, model.intercept_
         plt.scatter(x_test,y_test, alpha=.25)
         plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
         plt.title("Test")
         plt.show()
Train .01: 0.0844056000633266
Test .01: 0.09214381412514278
```

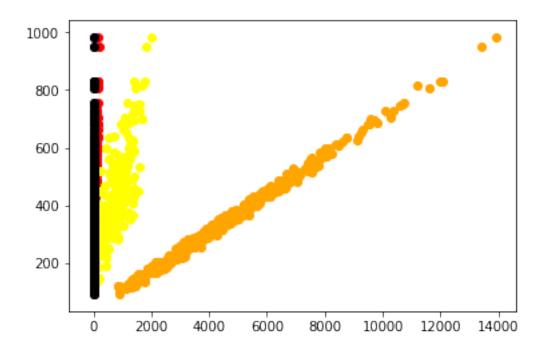


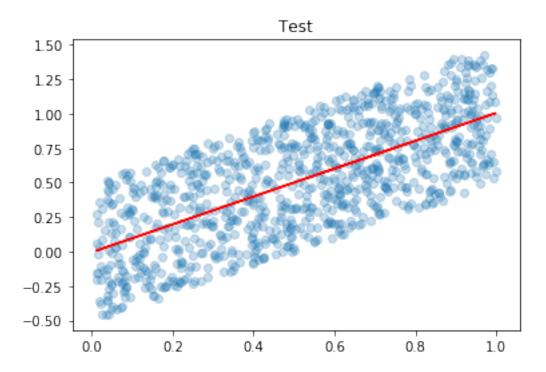


```
print("Test .1: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.inter
model.fit(x_train, y_train)
model.coef_, model.intercept_
plt.scatter(x_train,y_train, alpha=.25)
plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
plt.title("Train")
plt.show()

model.fit(x_test, y_test)
model.coef_, model.intercept_
plt.scatter(x_test,y_test, alpha=.25)
plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
plt.title("Test")
plt.show()
print("")
```

Train .1: 0.08674555454991946 Test .1: 0.08798800353527304

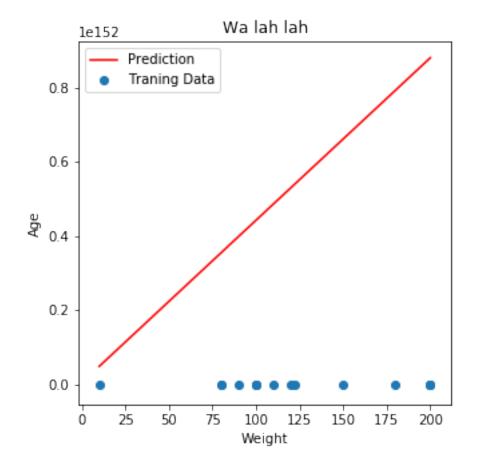


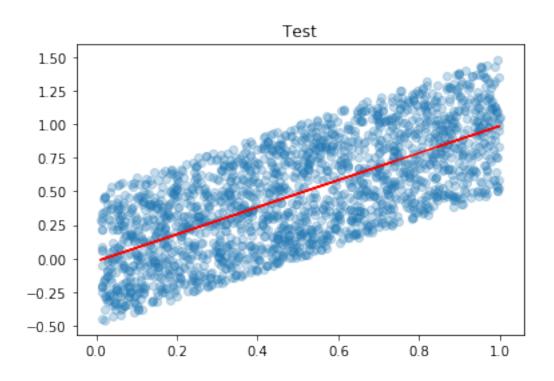


```
In [12]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.2)
    print("Train .2: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.in
    print("Test .2: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.inte
    model.fit(x_train, y_train)
    model.coef_, model.intercept_
    plt.scatter(x_train,y_train, alpha=.25)
    plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
    plt.show()

model.fit(x_test, y_test)
    model.coef_, model.intercept_
    plt.scatter(x_test,y_test, alpha=.25)
    plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
    plt.title("Test")
    plt.show()
```

Train .2: 0.08480825126374282 Test .2: 0.08325645377811006

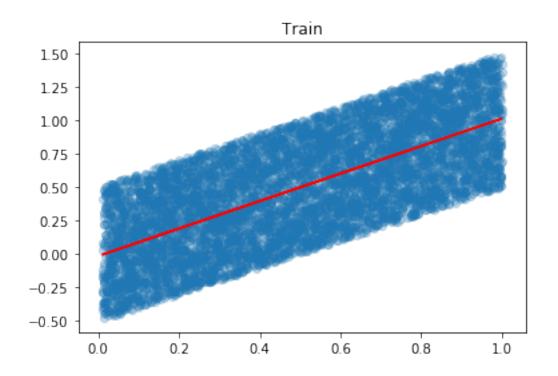


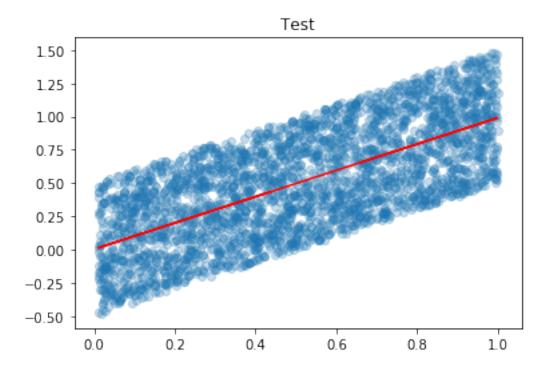


```
In [13]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.3)
    print("Train .3: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.interint("Test .3: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.intermodel.fit(x_train, y_train)
    model.coef_, model.intercept_
    plt.scatter(x_train,y_train, alpha=.25)
    plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
    plt.title("Train")
    plt.show()

model.fit(x_test, y_test)
    model.coef_, model.intercept_
    plt.scatter(x_test,y_test, alpha=.25)
    plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
    plt.title("Test")
    plt.show()
```

Train .3: 0.08420534211880233 Test .3: 0.08576553151299592





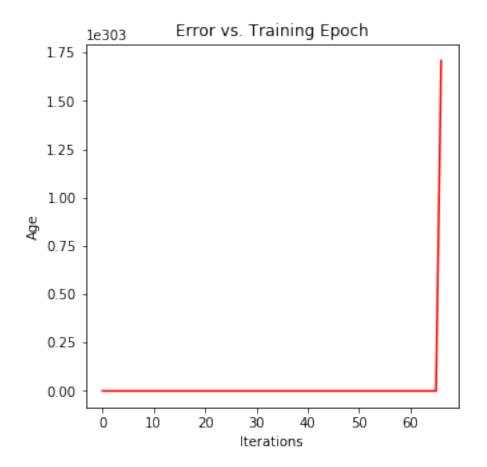
```
In [14]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.4)
    print("Train .4: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.in
    print("Test .4: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.inte
    model.fit(x_train, y_train)
    model.coef_, model.intercept_
    plt.scatter(x_train,y_train, alpha=.25)
    plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
    plt.show()

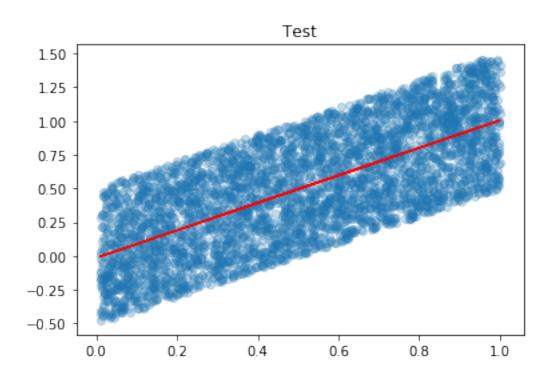
model.fit(x_test, y_test)
    model.coef_, model.intercept_
    plt.scatter(x_test,y_test, alpha=.25)
    plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
    plt.title("Test")
    plt.show()
```

Train .4: 0.08475356274018869

0.08422938947966487

Test .4:

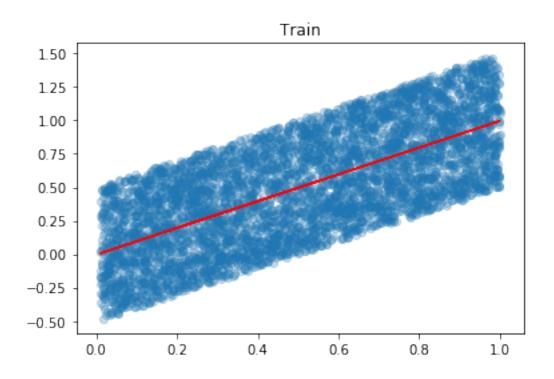


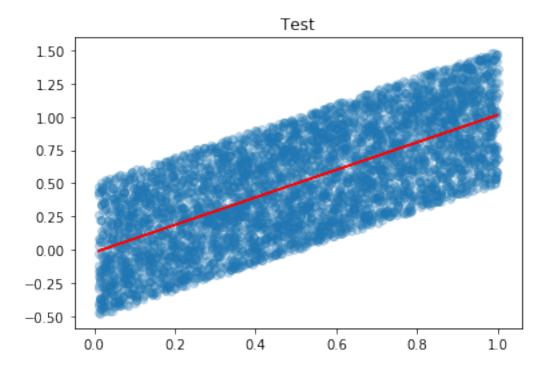


```
In [15]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.5)
    print("Train .5: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.interint("Test .5: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.intermodel.fit(x_train, y_train)
    model.coef_, model.intercept_
    plt.scatter(x_train,y_train, alpha=.25)
    plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
    plt.title("Train")
    plt.show()

model.fit(x_test, y_test)
    model.coef_, model.intercept_
    plt.scatter(x_test,y_test, alpha=.25)
    plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
    plt.title("Test")
    plt.show()
```

Train .5: 0.08534025901490036 Test .5: 0.0836236563606574

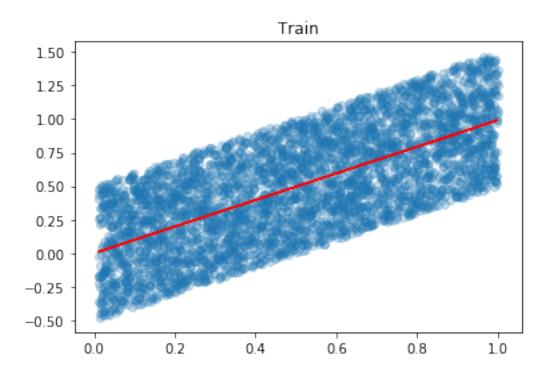


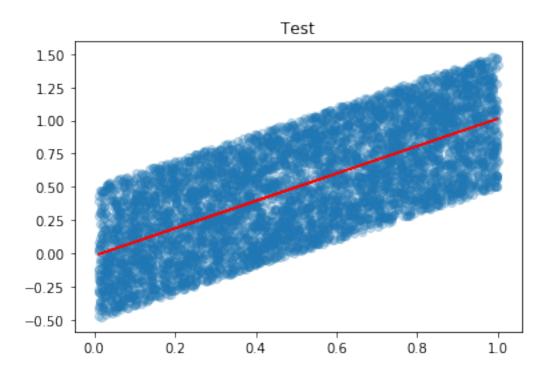


```
In [16]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.6)
    print("Train .6: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.in
    print("Test .6: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.inte
    model.fit(x_train, y_train)
    model.coef_, model.intercept_
    plt.scatter(x_train,y_train, alpha=.25)
    plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
    plt.show()

model.fit(x_test, y_test)
    model.coef_, model.intercept_
    plt.scatter(x_test,y_test, alpha=.25)
    plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
    plt.title("Test")
    plt.show()
```

Train .6: 0.0839982804721052 Test .6: 0.08484097395214141

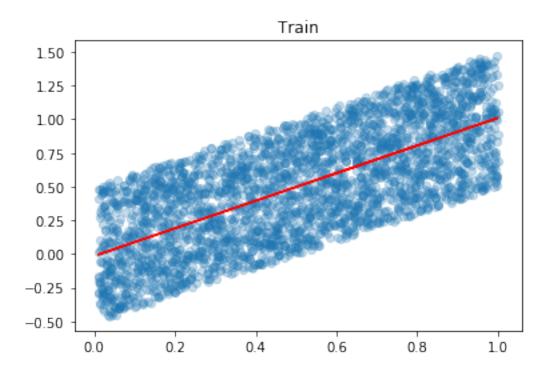


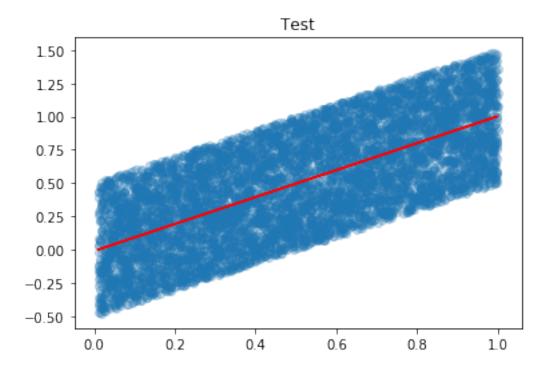


```
print("Test .7: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.inter
model.fit(x_train, y_train)
model.coef_, model.intercept_
plt.scatter(x_train,y_train, alpha=.25)
plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
plt.title("Train")
plt.show()

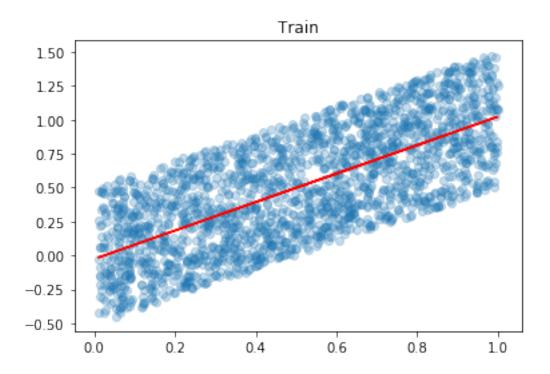
model.fit(x_test, y_test)
model.coef_, model.intercept_
plt.scatter(x_test,y_test, alpha=.25)
plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
plt.title("Test")
plt.show()
```

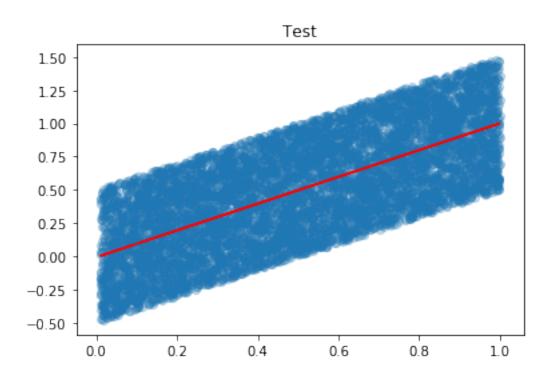
Train .7: 0.0853398645767253 Test .7: 0.08414371743149195





Train .8: 0.08450351485453626 Test .8: 0.08447590275806367

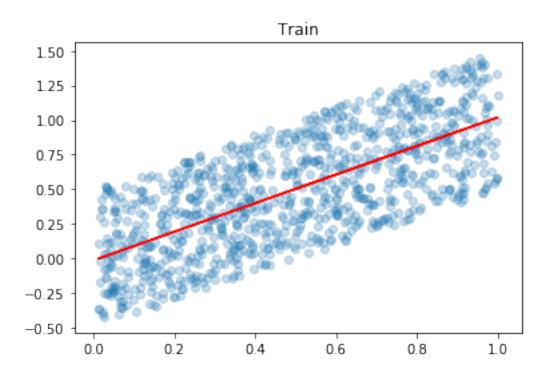


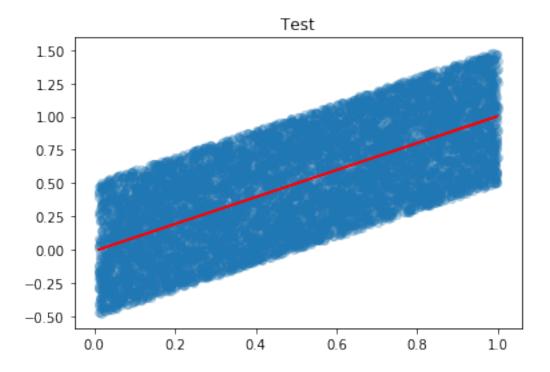


```
print("Test .9: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.inter
model.fit(x_train, y_train)
model.coef_, model.intercept_
plt.scatter(x_train,y_train, alpha=.25)
plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
plt.title("Train")
plt.show()

model.fit(x_test, y_test)
model.coef_, model.intercept_
plt.scatter(x_test,y_test, alpha=.25)
plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
plt.title("Test")
plt.show()
```

Train .9: 0.0838451728371693 Test .9: 0.0845568940578688

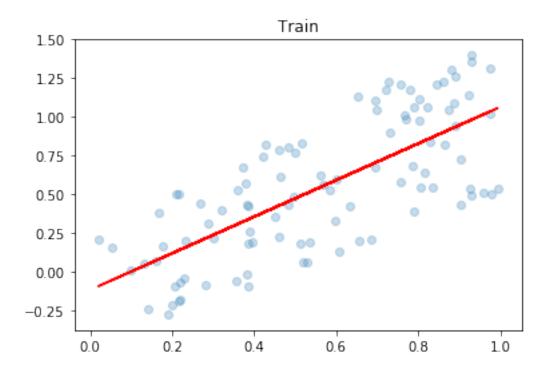


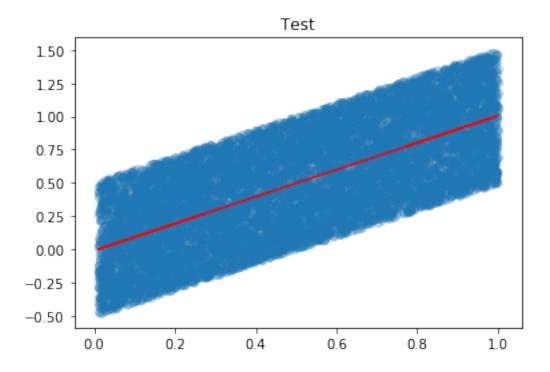


```
In [20]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.99)
         print("Train .99: ", mean_squared_error(y_train, np.dot(x_train, model.coef_) + model.i
         print("Test .99: ", mean_squared_error(y_test, np.dot(x_test, model.coef_) + model.int
         model.fit(x_train, y_train)
         model.coef_, model.intercept_
         plt.scatter(x_train,y_train, alpha=.25)
         plt.plot(x_train, np.dot(x_train, model.coef_) + model.intercept_, c="red")
         plt.title("Train")
         plt.show()
         model.fit(x_test, y_test)
         model.coef_, model.intercept_
         plt.scatter(x_test,y_test, alpha=.25)
         plt.plot(x_test, np.dot(x_test, model.coef_) + model.intercept_, c="red")
         plt.title("Test")
         plt.show()
Train .99: 0.09081853855306442
```

Test .99:

0.08441691699824076

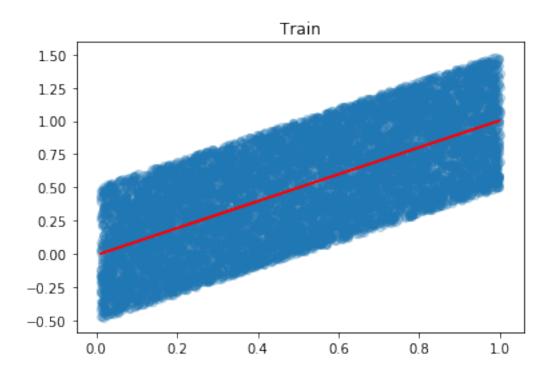


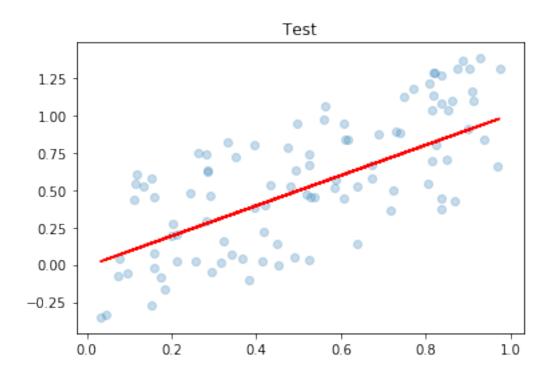


In [41]: # Plotting only three ridges because I think they will look  $% \left( \frac{1}{2}\right) =\frac{1}{2}\left( \frac{1}{2}\right) +\frac{1}{2}\left( \frac{1}{2}\right) +\frac{1}{2$ 

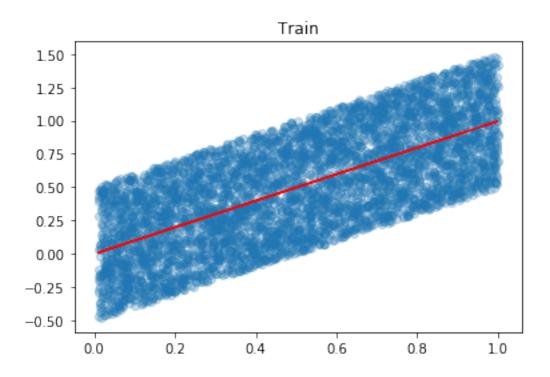
```
ridge = Ridge()
ridge.fit(x_train, y_train)
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.01)
print("Train .01: ", mean_squared_error(y_train, np.dot(x_train, ridge.coef_) + ridge.i
print("Test .01: ", mean_squared_error(y_test, np.dot(x_test, ridge.coef_) + ridge.int
ridge.fit(x_train, y_train)
ridge.coef_, ridge.intercept_
plt.scatter(x_train,y_train, alpha=.25)
plt.plot(x_train, np.dot(x_train, ridge.coef_) + ridge.intercept_, c="red")
plt.title("Train")
plt.show()
model.fit(x_test, y_test)
model.coef_, ridge.intercept_
plt.scatter(x_test,y_test, alpha=.25)
plt.plot(x_test, np.dot(x_test, ridge.coef_) + ridge.intercept_, c="red")
plt.title("Test")
plt.show()
```

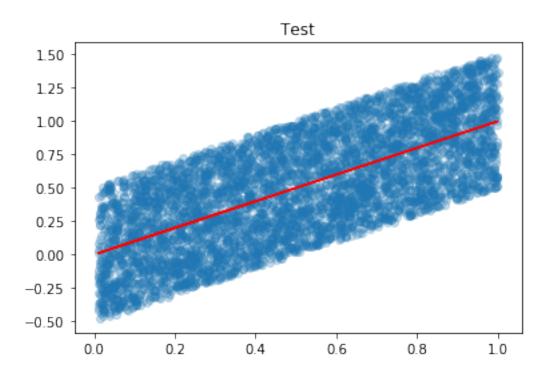
Train .01: 0.08438392796689934 Test .01: 0.09404690385420374





```
In [22]: # The graph may look the same as the graph, but
         # error on the test is more variable than other models
In [23]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.5)
         print("Train .5: ", mean_squared_error(y_train, np.dot(x_train, ridge.coef_) + ridge.in
         print("Test .5: ", mean_squared_error(y_test, np.dot(x_test, ridge.coef_) + ridge.inte
         ridge.fit(x_train, y_train)
         ridge.coef_, ridge.intercept_
         plt.scatter(x_train,y_train, alpha=.25)
         plt.plot(x_train, np.dot(x_train, ridge.coef_) + ridge.intercept_, c="red")
         plt.title("Train")
         plt.show()
         model.fit(x_test, y_test)
         model.coef_, ridge.intercept_
         plt.scatter(x_test,y_test, alpha=.25)
         plt.plot(x_test, np.dot(x_test, ridge.coef_) + ridge.intercept_, c="red")
         plt.title("Test")
         plt.show()
Train .5: 0.08490168433824476
Test .5:
           0.08405952400140855
```



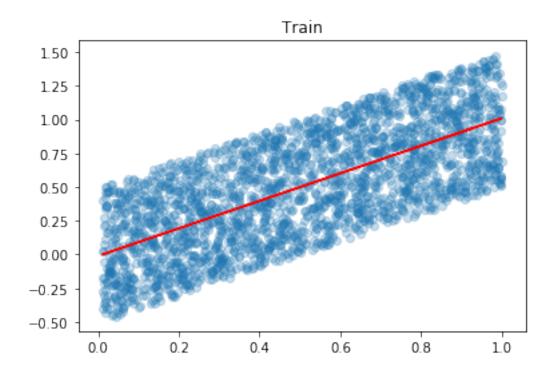


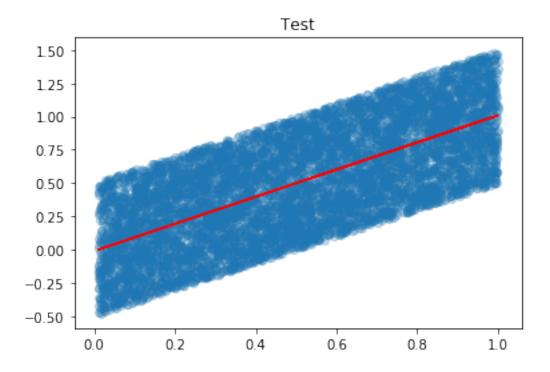
```
print("Test .75: ", mean_squared_error(y_test, np.dot(x_test, ridge.coef_) + ridge.int
ridge.fit(x_train, y_train)
ridge.coef_, ridge.intercept_

plt.scatter(x_train,y_train, alpha=.25)
plt.plot(x_train, np.dot(x_train, ridge.coef_) + ridge.intercept_, c="red")
plt.title("Train")
plt.show()

model.fit(x_test, y_test)
model.coef_, ridge.intercept_
plt.scatter(x_test,y_test, alpha=.25)
plt.plot(x_test, np.dot(x_test, ridge.coef_) + ridge.intercept_, c="red")
plt.title("Test")
plt.show()
```

Train .75: 0.08443771798692766 Test .75: 0.08453123120789502





- 1.5 4. Chose an ideal split size based on the previous plot for Ridge.
- 1.6 Vary the Ridge parameter alpha from 0 to any value you'd like above 1. Plot the Train and Test error. Describe what you see based on the alpha parameter's stiffness.

```
In [25]: # I'm doing .01 just because the lower test error value is
    # more prominant and variable than other ones

from sklearn import linear_model

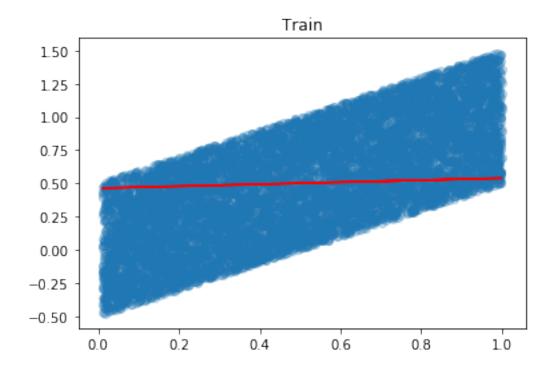
ridge = linear_model.Ridge(alpha=10000) # This one ended up looking flat and super stift
ridge.fit(x, y)

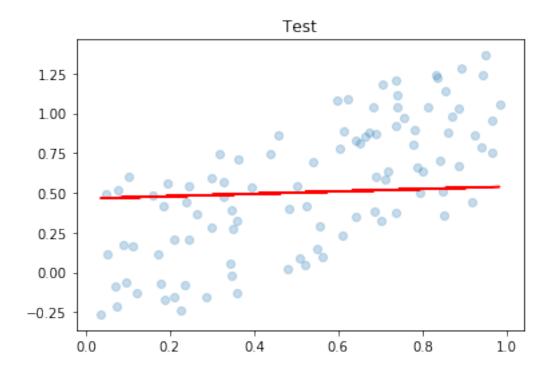
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.01)
print("Train .5: ", mean_squared_error(y_train, np.dot(x_train, ridge.coef_) + ridge.int
print("Test .5: ", mean_squared_error(y_test, np.dot(x_test, ridge.coef_) + ridge.interidge.fit(x_train, y_train)
    ridge.coef_, ridge.intercept_

plt.scatter(x_train,y_train, alpha=.25)
plt.plot(x_train, np.dot(x_train, ridge.coef_) + ridge.intercept_, c="red")
plt.title("Train")
plt.show()
```

```
model.fit(x_test, y_test)
model.coef_, ridge.intercept_
plt.scatter(x_test,y_test, alpha=.25)
plt.plot(x_test, np.dot(x_test, ridge.coef_) + ridge.intercept_, c="red")
plt.title("Test")
plt.show()
```

Train .5: 0.15656488231218008 Test .5: 0.1601065834076474

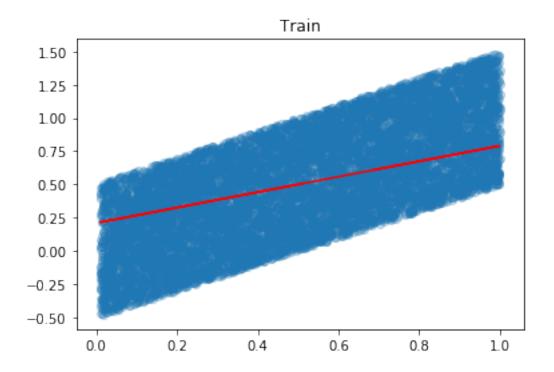


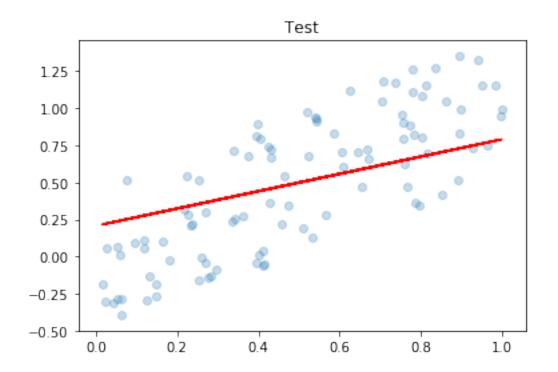


```
In [26]: # Well, that's interesting. the error value is much higher
         # of course.
In [27]: ridge = linear_model.Ridge(alpha=600)
         ridge.fit(x, y)
         x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.01)
         print("Train .5: ", mean_squared_error(y_train, np.dot(x_train, ridge.coef_) + ridge.ir
         print("Test .5: ", mean_squared_error(y_test, np.dot(x_test, ridge.coef_) + ridge.inter
         ridge.fit(x_train, y_train)
         ridge.coef_, ridge.intercept_
         plt.scatter(x_train,y_train, alpha=.25)
         plt.plot(x_train, np.dot(x_train, ridge.coef_) + ridge.intercept_, c="red")
         plt.title("Train")
         plt.show()
         model.fit(x_test, y_test)
         model.coef_, ridge.intercept_
         plt.scatter(x_test,y_test, alpha=.25)
         plt.plot(x_test, np.dot(x_test, ridge.coef_) + ridge.intercept_, c="red")
         plt.title("Test")
         plt.show()
```

Train .5: 0.09940183835134718

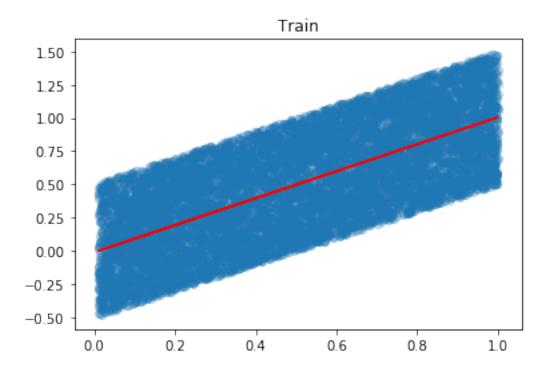
Test .5: 0.12038378103461717

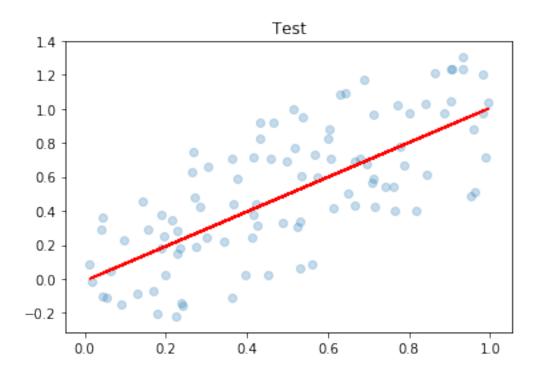




```
In [28]: ridge = linear_model.Ridge(alpha=0)
         ridge.fit(x, y)
         x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=.01)
         print("Train .5: ", mean_squared_error(y_train, np.dot(x_train, ridge.coef_) + ridge.in
         print("Test .5: ", mean_squared_error(y_test, np.dot(x_test, ridge.coef_) + ridge.inte
         ridge.fit(x_train, y_train)
         ridge.coef_, ridge.intercept_
         plt.scatter(x_train,y_train, alpha=.25)
         plt.plot(x_train, np.dot(x_train, ridge.coef_) + ridge.intercept_, c="red")
         plt.title("Train")
         plt.show()
         model.fit(x_test, y_test)
         model.coef_, ridge.intercept_
         plt.scatter(x_test,y_test, alpha=.25)
        plt.plot(x_test, np.dot(x_test, ridge.coef_) + ridge.intercept_, c="red")
         plt.title("Test")
         plt.show()
```

Train .5: 0.08460000015290149 Test .5: 0.0726281198726732





1.7 Bonus. Either: Generate data with a polynomial shape or use real data that you find on your own. Choose whatever regression model and process you'd like (Ridge, polynomial, etc.) and plot the Train-Test errors vs. any parameter your Model depends on (e.g. alpha, degree, etc.)

```
hours.dispatched.plot()

# import seaborn as sns

sns.lmplot(x='hour', y='dispatched', data=hours, aspect=1.5, scatter_kws={'alpha':0.2})

plt.title("Number of Fire Incident Dispatch by Hours (2016)")

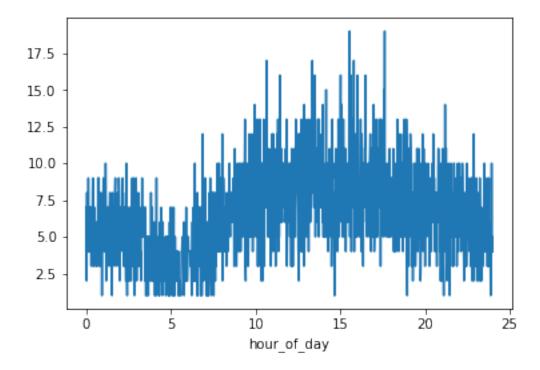
plt.ylabel('Number of Dispatches')

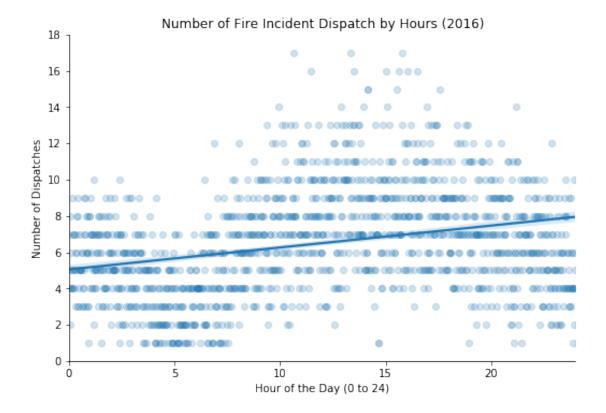
plt.xlabel('Hour of the Day (0 to 24)')

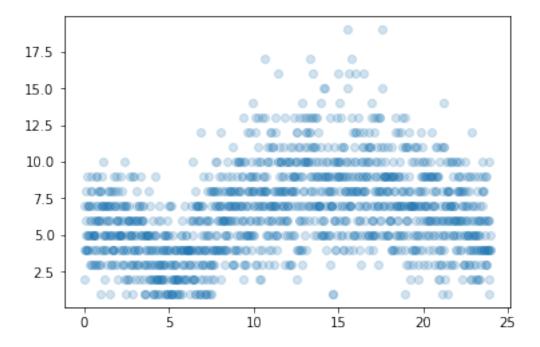
plt.xlim(0,24)

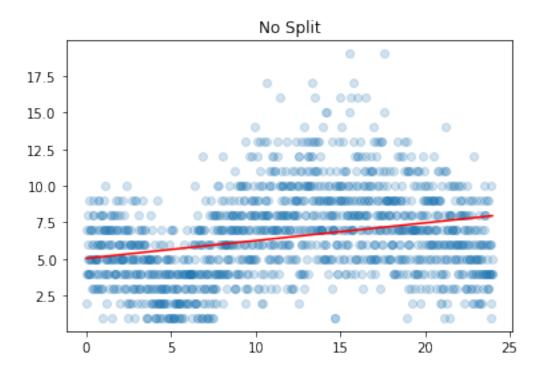
plt.ylim(0,18)
```

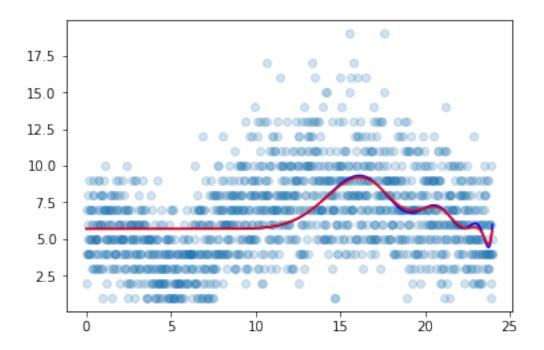
Out[30]: (0, 18)











```
In [34]: # I love it.
In [35]: # But, I think split size will be the most appropriate for this type of analysis
    dispatched = hours['dispatched']
    hour = hours['hour']

    def shuffle(a, b):
        assert len(a) == len(b)
        p = np.random.permutation(len(a))
        return p

        p = shuffle(hour, dispatched)
        print(p)
        plt.scatter(hour[p],dispatched[p])

[ 304 995 548 ... 202 836 1400]
```

/Users/dell/anaconda3/lib/python3.6/site-packages/pandas/core/series.py:841: FutureWarning: Passing list-likes to .loc or [] with any missing label will raise KeyError in the future, you can use .reindex() as an alternative.

See the documentation here:

https://pandas.pydata.org/pandas-docs/stable/indexing.html#deprecate-loc-reindex-listlike

#### return self.loc[key]

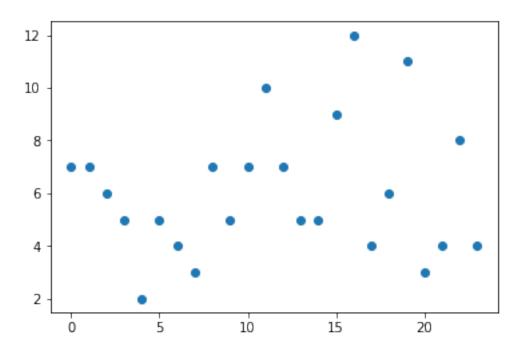
Train .5: 8.774710294324322

7.747893969743095

Out[37]: (array([0.11879698]), 5.066547860346615)

Test .5:

Out[35]: <matplotlib.collections.PathCollection at 0x1a17576588>



```
In [36]: # My time is short, so I don't want to spend my time on an error...
In [37]: # Moving on to a different method

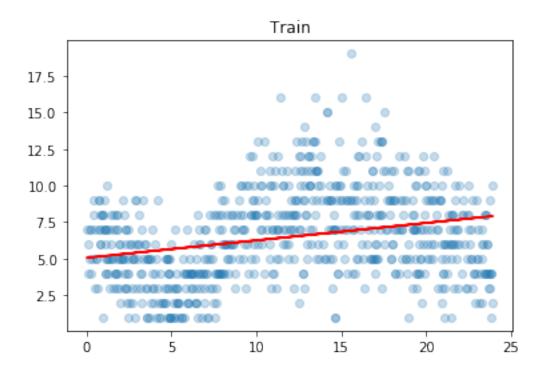
dispatched = hours['dispatched']
hour = hours[['hour']]

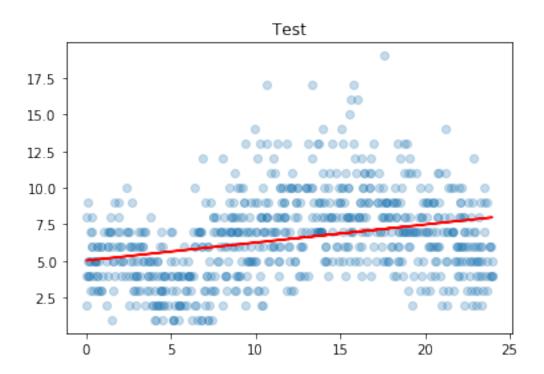
hour_train, hour_test, dispatched_train, dispatched_test = train_test_split(hour, dispatched_train, model = LinearRegression()
model.fit(hour_train, dispatched_train)

print("Train .5: ", mean_squared_error(dispatched_train, np.dot(hour_train, model.coef_print("Test .5: ", mean_squared_error(dispatched_test, np.dot(hour_test, model.coef_)
model.fit(hour_train, dispatched_train)
model.coef_, model.intercept_
```

```
In [38]: plt.scatter(hour_train, dispatched_train, alpha=.25)
    plt.plot(hour_train, np.dot(hour_train, model.coef_) + model.intercept_, c="red")
    plt.title("Train")
    plt.show()

model.fit(hour_test, dispatched_test)
    model.coef_, model.intercept_
    plt.scatter(hour_test, dispatched_test, alpha=.25)
    plt.plot(hour_test, np.dot(hour_test, model.coef_) + model.intercept_, c="red")
    plt.title("Test")
    plt.show()
```





In [39]: # Conclusion: I like the polynomial ridge regression the best out of all model I've use