## Homework 3 Pandas

September 24, 2018

# 1 Imports

```
In [1]: %matplotlib inline
    import matplotlib.pyplot as plt
    import seaborn as sns
    import pandas as pd
    import numpy as np
    import numpy.linalg as la
    import scipy.io as sio
    from math import floor
```

### 2 Load the data

Extract the parts we want and examine them

We want to put this all into the pandas data format

```
'Thigh Circumference', 'Knee Circumference',
                        'Ankle Circumference', 'Extended Bicep Circumference',
                        'Forearm Circumference', 'Wrist Circumference',
                        'Body Fat Percentage']
In [7]: data = pd.DataFrame(x, columns=column_names[:-1]) # Last column contains y
In [8]: data[column names[-1]] = y
In [9]: data.head()
Out[9]:
            Age Weight Height Adiposity Index Neck Circumference \
        0 23.0 154.25
                          67.75
                                             23.7
                                                                 36.2
        1 22.0 173.25
                          72.25
                                             23.4
                                                                 38.5
        2 22.0 154.00
                          66.25
                                             24.7
                                                                 34.0
        3 26.0 184.75
                          72.25
                                             24.9
                                                                 37.4
                                                                 34.4
        4 24.0 184.25
                          71.25
                                             25.6
           Chest Circumference Abdomen Circumference Hip Circumference \
        0
                          93.1
                                                  85.2
                                                                     94.5
                          93.6
                                                  83.0
        1
                                                                     98.7
        2
                          95.8
                                                  87.9
                                                                     99.2
        3
                         101.8
                                                  86.4
                                                                    101.2
        4
                          97.3
                                                 100.0
                                                                    101.9
           Thigh Circumference Knee Circumference Ankle Circumference \
        0
                          59.0
                                               37.3
                                                                    21.9
        1
                          58.7
                                               37.3
                                                                    23.4
                          59.6
                                               38.9
        2
                                                                    24.0
                          60.1
                                               37.3
                                                                    22.8
        3
                          63.2
                                               42.2
        4
                                                                    24.0
           Extended Bicep Circumference Forearm Circumference Wrist Circumference
        0
                                   32.0
                                                           27.4
                                                                                 17.1
        1
                                   30.5
                                                           28.9
                                                                                 18.2
        2
                                   28.8
                                                           25.2
                                                                                 16.6
        3
                                   32.4
                                                           29.4
                                                                                 18.2
        4
                                   32.2
                                                           27.7
                                                                                 17.7
           Body Fat Percentage
        0
                          12.6
                           6.9
        1
        2
                          24.6
        3
                          10.9
                          27.8
```

Data is now a pandas DataFrame that contains the information we need

## 3 Sort into Train, Test, and Validation

Since the rows of data should be indpendent and uncorrelated, I have chosen to simply shuffle them then tag them as belonging to one of the named data sets (train, test, or validation).

```
In [10]: train_frac = 0.6
         test_frac = 0.2
         val_frac = 0.2
         train_len = floor(len(data) * train_frac)
         test_len = floor(len(data) * test_frac)
         val_len = floor(len(data) * val_frac)
         rows_used = train_len + test_len + val_len
         # Make sure all rows being used by adding unused
         # rows into the training set
         while rows_used < len(data):</pre>
             train_len += 1
             rows_used = train_len + test_len + val_len
         print(f'Rows in original dataset: {len(data)}')
         print(f'Rows in training dataset: {train_len}')
         print(f'Rows in testing dataset: {test_len}')
         print(f'Rows in validation dataset: {val_len}')
         print(f'Rows used: {train_len + test_len + val_len}')
Rows in original dataset: 247
Rows in training dataset: 149
Rows in testing dataset: 49
Rows in validation dataset: 49
Rows used: 247
In [11]: # Shuffle and reindex the dataset
         data = data.sample(frac=1).reset_index(drop=True)
         # Split the data into three datasets
         dataset_labels = np.zeros(len(data)).astype('str')
         dataset_labels[:train_len] = 'train'
         dataset_labels[train_len:train_len + test_len] = 'test'
         dataset_labels[-val_len:] = 'val'
         data['sample'] = dataset_labels
```

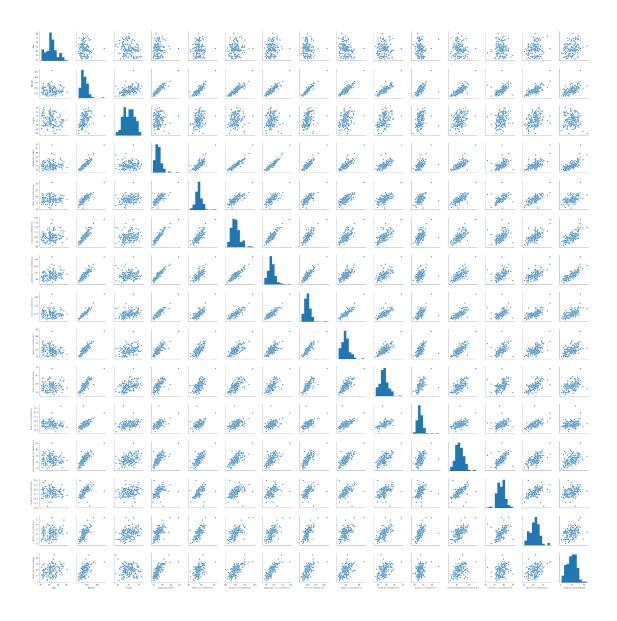
#### 3.1 TO DO: Make sure max and min for each column is in training set

# 4 Regression

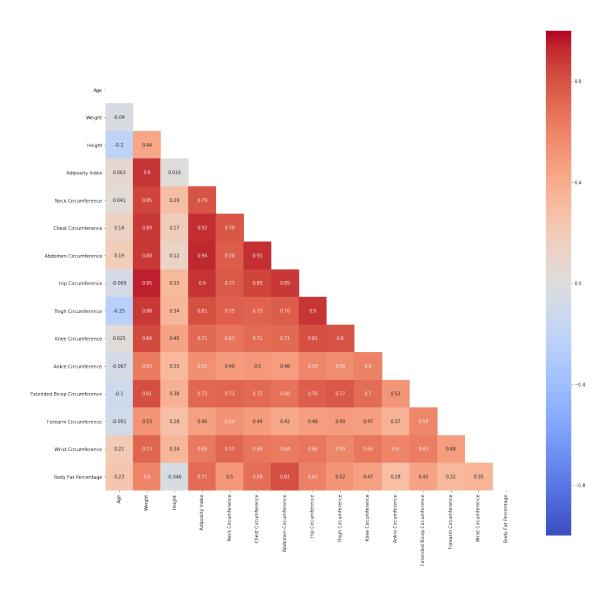
Explanation of regression

```
In [12]: train = data[data['sample']=='train']
```

```
In [13]: def regress(x, y):
             """Returns coefficient of regression"""
             # One-pad x
             o = np.ones_like(x[:,0]).reshape((-1, 1))
             x = np.hstack([x, o])
             # Perform regression
             coefficients = la.inv(x.T @ x) @ x.T @ y
             return coefficients
In [14]: def performance(x_test, y_test, coefficients):
             """Root mean squared error"""
             # One-pad x
             o = np.ones_like(x_test[:,0]).reshape((-1, 1))
             x_test = np.hstack([x_test, o])
             # Make predictions
             y_pred = x_test @ coefficients
             # Calculate RMSE
             return np.sqrt(np.sum((y_test - y_pred) ** 2) / y_test.shape[0])
In [15]: sns.pairplot(train)
Out[15]: <seaborn.axisgrid.PairGrid at 0x1a1e05cd30>
```



Wow, that's a little unweildy. Let's try just the correlation matrix



## 4.1 Attempt a 1-value regression for each column

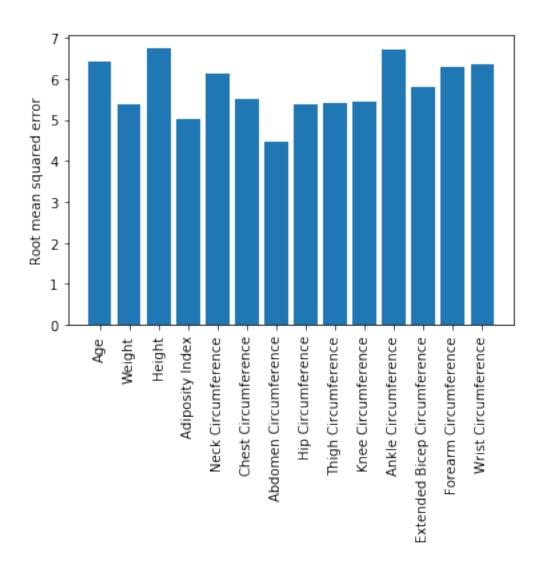
# Root mean squared error vs regressor

Age 6.42 Weight 5.39 Height 6.74

Adiposity Index 5.03 Neck Circumference 6.11 Chest Circumference 5.49 Abdomen Circumference 4.47 Hip Circumference 5.36 5.40 Thigh Circumference Knee Circumference 5.43 Ankle Circumference 6.72

Extended Bicep Circumference 5.81

Forearm Circumference 6.28 Wrist Circumference 6.35



# 5 Pairwise Regression

['Age', 'Weight']	4.99
['Age', 'Height']	6.42
['Age', 'Adiposity Index']	4.92
['Age', 'Neck Circumference']	6.00
['Age', 'Chest Circumference']	5.39
['Age', 'Abdomen Circumference']	4.43
['Age', 'Hip Circumference']	4.88
['Age', 'Thigh Circumference']	4.68
['Age', 'Knee Circumference']	4.92
['Age', 'Ankle Circumference']	6.31
['Age', 'Extended Bicep Circumference']	5.45
['Age', 'Forearm Circumference']	5.88
['Age', 'Wrist Circumference']	6.13
['Weight', 'Height']	5.12
['Weight', 'Adiposity Index']	5.17
['Weight', 'Neck Circumference']	5.38
['Weight', 'Chest Circumference']	5.57
['Weight', 'Abdomen Circumference']	4.48
['Weight', 'Hip Circumference']	5.33
['Weight', 'Thigh Circumference']	5.40
['Weight', 'Knee Circumference']	5.45
['Weight', 'Ankle Circumference']	5.23
['Weight', 'Extended Bicep Circumference']	5.46
['Weight', 'Forearm Circumference']	5.40
['Weight', 'Wrist Circumference']	5.17
['Height', 'Adiposity Index']	5.11
['Height', 'Neck Circumference']	6.36
['Height', 'Chest Circumference']	5.56
['Height', 'Abdomen Circumference']	4.30
['Height', 'Hip Circumference']	5.30
['Height', 'Thigh Circumference']	5.55
['Height', 'Knee Circumference']	5.02
['Height', 'Ankle Circumference']	6.84
['Height', 'Extended Bicep Circumference']	6.32
['Height', 'Forearm Circumference']	6.45
['Height', 'Wrist Circumference']	6.52
['Adiposity Index', 'Neck Circumference']	4.92
['Adiposity Index', 'Chest Circumference']	5.14
['Adiposity Index', 'Abdomen Circumference']	4.81
['Adiposity Index', 'Hip Circumference']	5.12
['Adiposity Index', 'Thigh Circumference']	5.15
['Adiposity Index', 'Knee Circumference']	5.16
['Adiposity Index', 'Ankle Circumference']	5.10
['Adiposity Index', 'Extended Bicep Circumference'	5.04
['Adiposity Index', 'Forearm Circumference']	5.03
['Adiposity Index', 'Wrist Circumference']	4.86
['Neck Circumference', 'Chest Circumference']	5.40
['Neck Circumference', 'Abdomen Circumference']	4.26

```
['Neck Circumference', 'Hip Circumference']
                                                                               5.37
['Neck Circumference', 'Thigh Circumference']
                                                                                 5.46
['Neck Circumference', 'Knee Circumference']
                                                                                5.63
['Neck Circumference', 'Ankle Circumference']
                                                                                 6.14
['Neck Circumference', 'Extended Bicep Circumference']
                                                                                          5.90
['Neck Circumference', 'Forearm Circumference']
                                                                                   6.14
['Neck Circumference', 'Wrist Circumference']
                                                                                 6.11
['Chest Circumference', 'Abdomen Circumference']
                                                                                    4.29
['Chest Circumference', 'Hip Circumference']
                                                                                5.40
['Chest Circumference', 'Thigh Circumference']
                                                                                  5.46
['Chest Circumference', 'Knee Circumference']
                                                                                 5.57
['Chest Circumference', 'Ankle Circumference']
                                                                                  5.45
['Chest Circumference', 'Extended Bicep Circumference']
                                                                                           5.54
['Chest Circumference', 'Forearm Circumference']
                                                                                    5.47
['Chest Circumference', 'Wrist Circumference']
                                                                                  5.31
['Abdomen Circumference', 'Hip Circumference']
                                                                                  4.74
['Abdomen Circumference', 'Thigh Circumference']
                                                                                    4.65
['Abdomen Circumference', 'Knee Circumference']
                                                                                   4.57
['Abdomen Circumference', 'Ankle Circumference']
                                                                                    4.41
['Abdomen Circumference', 'Extended Bicep Circumference']
                                                                                             4.6
['Abdomen Circumference', 'Forearm Circumference']
                                                                                      4.44
['Abdomen Circumference', 'Wrist Circumference']
                                                                                    4.21
['Hip Circumference', 'Thigh Circumference']
                                                                                5.45
['Hip Circumference', 'Knee Circumference']
                                                                               5.44
['Hip Circumference', 'Ankle Circumference']
                                                                                5.32
['Hip Circumference', 'Extended Bicep Circumference']
                                                                                         5.40
['Hip Circumference', 'Forearm Circumference']
                                                                                  5.39
['Hip Circumference', 'Wrist Circumference']
                                                                                5.31
['Thigh Circumference', 'Knee Circumference']
                                                                                 5.30
['Thigh Circumference', 'Ankle Circumference']
                                                                                  5.39
['Thigh Circumference', 'Extended Bicep Circumference']
                                                                                           5.38
['Thigh Circumference', 'Forearm Circumference']
                                                                                    5.49
['Thigh Circumference', 'Wrist Circumference']
                                                                                  5.46
['Knee Circumference', 'Ankle Circumference']
                                                                                 5.44
['Knee Circumference', 'Extended Bicep Circumference']
                                                                                          5.32
['Knee Circumference', 'Forearm Circumference']
                                                                                   5.56
['Knee Circumference', 'Wrist Circumference']
                                                                                 5.52
['Ankle Circumference', 'Extended Bicep Circumference']
                                                                                           5.85
['Ankle Circumference', 'Forearm Circumference']
                                                                                    6.46
['Ankle Circumference', 'Wrist Circumference']
                                                                                  6.41
['Extended Bicep Circumference', 'Forearm Circumference']
                                                                                             5.8
['Extended Bicep Circumference', 'Wrist Circumference']
                                                                                           5.84
['Forearm Circumference', 'Wrist Circumference']
                                                                                    6.35
```

In [22]: print(max(two\_factor, key=two\_factor.get))

print(max([v for v in two\_factor.values()]))

## 6 All 14 Variables

## 7 My best guess

### 8 Non-linear terms

In order to improve the model it's worth trying higher-order (non-linear) terms. Add a term for the square of each input variable

Add a term for the product of each combination of two variables

```
In [27]: combs = combinations(column_names[:-1], 2)
         for c1, c2 in combs:
             data[f'\{c1\} x \{c2\}'] = data[c1] * data[c2]
In [35]: for c in column_names[:-1]:
             data[f'\{c\}^{-1}'] = data[c] ** -1
In [36]: train = data[data['sample'] == 'train']
         test = data[data['sample'] == 'test']
In [37]: train.head()
Out[37]:
                                  Adiposity Index Neck Circumference \
             Age Weight
                         Height
         0 25.0 206.50
                           69.75
                                              29.8
                                                                   40.9
         1 62.0 167.50
                           71.50
                                              23.1
                                                                   35.5
         2 52.0 206.50
                           74.50
                                              26.2
                                                                   40.8
         3 81.0 161.25
                           70.25
                                              23.0
                                                                   37.8
         4 39.0 166.75
                           70.75
                                              23.5
                                                                   37.0
            Chest Circumference Abdomen Circumference Hip Circumference \
         0
                          110.9
                                                   100.5
                                                                      106.2
         1
                           97.6
                                                   91.5
                                                                       98.5
         2
                           104.3
                                                   99.2
                                                                      104.1
                                                   95.4
         3
                            96.4
                                                                       99.3
         4
                            92.9
                                                   86.1
                                                                       95.6
            Thigh Circumference
                                  Knee Circumference
                                                40.8
         0
                            68.4
         1
                            56.6
                                                38.6
         2
                            58.5
                                                39.3
         3
                            53.5
                                                37.5
         4
                            58.8
                                                36.1
            Neck Circumference^-1 Chest Circumference^-1 Abdomen Circumference^-1 \
         0
                         0.024450
                                                  0.009017
                                                                             0.009950
                         0.028169
         1
                                                  0.010246
                                                                             0.010929
                         0.024510
                                                  0.009588
                                                                             0.010081
         3
                         0.026455
                                                  0.010373
                                                                             0.010482
                         0.027027
                                                  0.010764
                                                                             0.011614
            Hip Circumference^-1
                                   Thigh Circumference^-1 Knee Circumference^-1
         0
                        0.009416
                                                 0.014620
                                                                        0.024510
                        0.010152
                                                 0.017668
                                                                        0.025907
         1
         2
                        0.009606
                                                 0.017094
                                                                        0.025445
         3
                        0.010070
                                                 0.018692
                                                                        0.026667
                        0.010460
                                                 0.017007
                                                                        0.027701
            Ankle Circumference^-1 Extended Bicep Circumference^-1 \
         0
                          0.040650
                                                             0.030030
```

```
1
                           0.044643
                                                               0.031746
         2
                           0.040650
                                                               0.029499
         3
                           0.046512
                                                              0.031847
         4
                           0.044643
                                                              0.030581
            Forearm Circumference^-1 Wrist Circumference^-1
         0
                             0.033670
                                                       0.054348
         1
                             0.036630
                                                       0.053763
         2
                             0.032051
                                                       0.051282
         3
                             0.037313
                                                       0.054645
         4
                             0.035336
                                                       0.058480
         [5 rows x 135 columns]
In [38]: train.columns
Out[38]: Index(['Age', 'Weight', 'Height', 'Adiposity Index', 'Neck Circumference',
                 'Chest Circumference', 'Abdomen Circumference', 'Hip Circumference',
                 'Thigh Circumference', 'Knee Circumference',
                 'Neck Circumference^-1', 'Chest Circumference^-1',
                 'Abdomen Circumference^-1', 'Hip Circumference^-1',
                 'Thigh Circumference^-1', 'Knee Circumference^-1',
                 'Ankle Circumference^-1', 'Extended Bicep Circumference^-1',
                 'Forearm Circumference^-1', 'Wrist Circumference^-1'],
                dtype='object', length=135)
In [63]: train x = train.drop(['Body Fat Percentage', 'sample'], axis=1)
         print(*train_x.columns, sep='\n')
Age
Weight
Height
Adiposity Index
Neck Circumference
Chest Circumference
Abdomen Circumference
Hip Circumference
Thigh Circumference
Knee Circumference
Ankle Circumference
Extended Bicep Circumference
Forearm Circumference
Wrist Circumference
Age<sup>2</sup>
Weight<sup>2</sup>
Height<sup>2</sup>
Adiposity Index<sup>2</sup>
Neck Circumference<sup>2</sup>
```

Chest Circumference^2

Abdomen Circumference^2

Hip Circumference<sup>2</sup>

Thigh Circumference<sup>2</sup>

Knee Circumference^2

Ankle Circumference<sup>2</sup>

Extended Bicep Circumference<sup>2</sup>

Forearm Circumference<sup>2</sup>

Wrist Circumference<sup>2</sup>

Age x Weight

Age x Height

Age x Adiposity Index

Age x Neck Circumference

Age x Chest Circumference

Age x Abdomen Circumference

Age x Hip Circumference

Age x Thigh Circumference

Age x Knee Circumference

Age x Ankle Circumference

Age x Extended Bicep Circumference

Age x Forearm Circumference

Age x Wrist Circumference

Weight x Height

Weight x Adiposity Index

Weight x Neck Circumference

Weight x Chest Circumference

Weight x Abdomen Circumference

Weight x Hip Circumference

Weight x Thigh Circumference

Weight x Knee Circumference

Weight x Ankle Circumference

Weight x Extended Bicep Circumference

Weight x Forearm Circumference

Weight x Wrist Circumference

Height x Adiposity Index

Height x Neck Circumference

Height x Chest Circumference

Height x Abdomen Circumference

Height x Hip Circumference

Height x Thigh Circumference

Height x Knee Circumference

Height x Ankle Circumference

Height x Extended Bicep Circumference

Height x Forearm Circumference

Height x Wrist Circumference

Adiposity Index x Neck Circumference

Adiposity Index x Chest Circumference

Adiposity Index x Abdomen Circumference

```
Adiposity Index x Hip Circumference
Adiposity Index x Thigh Circumference
Adiposity Index x Knee Circumference
Adiposity Index x Ankle Circumference
Adiposity Index x Extended Bicep Circumference
Adiposity Index x Forearm Circumference
Adiposity Index x Wrist Circumference
Neck Circumference x Chest Circumference
Neck Circumference x Abdomen Circumference
Neck Circumference x Hip Circumference
Neck Circumference x Thigh Circumference
Neck Circumference x Knee Circumference
Neck Circumference x Ankle Circumference
Neck Circumference x Extended Bicep Circumference
Neck Circumference x Forearm Circumference
Neck Circumference x Wrist Circumference
Chest Circumference x Abdomen Circumference
Chest Circumference x Hip Circumference
Chest Circumference x Thigh Circumference
Chest Circumference x Knee Circumference
Chest Circumference x Ankle Circumference
Chest Circumference x Extended Bicep Circumference
Chest Circumference x Forearm Circumference
Chest Circumference x Wrist Circumference
Abdomen Circumference x Hip Circumference
Abdomen Circumference x Thigh Circumference
Abdomen Circumference x Knee Circumference
Abdomen Circumference x Ankle Circumference
Abdomen Circumference x Extended Bicep Circumference
Abdomen Circumference x Forearm Circumference
Abdomen Circumference x Wrist Circumference
Hip Circumference x Thigh Circumference
Hip Circumference x Knee Circumference
Hip Circumference x Ankle Circumference
Hip Circumference x Extended Bicep Circumference
Hip Circumference x Forearm Circumference
Hip Circumference x Wrist Circumference
Thigh Circumference x Knee Circumference
Thigh Circumference x Ankle Circumference
Thigh Circumference x Extended Bicep Circumference
Thigh Circumference x Forearm Circumference
Thigh Circumference x Wrist Circumference
Knee Circumference x Ankle Circumference
Knee Circumference x Extended Bicep Circumference
Knee Circumference x Forearm Circumference
Knee Circumference x Wrist Circumference
Ankle Circumference x Extended Bicep Circumference
Ankle Circumference x Forearm Circumference
```

```
Ankle Circumference x Wrist Circumference
Extended Bicep Circumference x Forearm Circumference
Extended Bicep Circumference x Wrist Circumference
Forearm Circumference x Wrist Circumference
Age^-1
Weight^-1
Height^-1
Adiposity Index^-1
Neck Circumference -1
Chest Circumference -1
Abdomen Circumference^-1
Hip Circumference^-1
Thigh Circumference<sup>-1</sup>
Knee Circumference^-1
Ankle Circumference -1
Extended Bicep Circumference^-1
Forearm Circumference^-1
Wrist Circumference<sup>-1</sup>
In [75]: theory_1_columns = ['Abdomen Circumference', 'Weight'-1', 'Height', 'Wrist Circumference',
         c = theory_1_columns
         performance(test[c].values, test['Body Fat Percentage'].values,
                              regress(train[c].values, train['Body Fat Percentage'].values))
Out [75]: 4.1141880618732145
In [79]: theory_2_columns = ['Abdomen Circumference', 'Weight'-1', 'Height', 'Wrist Circumference',
         c = theory_2_columns
         performance(test[c].values, test['Body Fat Percentage'].values,
                              regress(train[c].values, train['Body Fat Percentage'].values))
Out [79]: 4.1141880618732145
In [80]: theory_3_columns = train_x.columns
         c = theory_3_columns
         performance(test[c].values, test['Body Fat Percentage'].values,
                              regress(train[c].values, train['Body Fat Percentage'].values))
Out [80]: 29.01867845252937
```

### 9 Final Validation Performance Calculations

The final performance for the "best" models from the categories above will now be calculated on the validation set

```
In [82]: val = data[data['sample'] == 'val']
```

```
9.1 Single variable performance
```

```
In [83]: one_variable_columns = ['Abdomen Circumference']
         c = one_variable_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out[83]: 4.14342725159527
9.2 Two variable performance
In [84]: two_variable_columns = ['Abdomen Circumference', 'Wrist Circumference']
         c = two_variable_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out[84]: 4.069138409016576
In [88]: other_two_variable_columns = ['Abdomen Circumference', 'Height']
         c = other_two_variable_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out[88]: 3.6696041010002514
In [89]: another_two_variable_columns = ['Abdomen Circumference', 'Age']
         c = another_two_variable_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out [89]: 3.961070321190066
9.3 14 variable performance
In [85]: fourteen_variable_columns = column_names[:-1]
         c = fourteen_variable_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out [85]: 3.751645868409825
  Just goes to show the value of a validation set...
9.4 "Best guess" variables
In [90]: best_guess_columns = ['Abdomen Circumference', 'Wrist Circumference', 'Height']
         c = best_guess_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out[90]: 3.8254932073596883
```

### 9.5 Linear in parameters

```
In [87]: linear_in_parameters_columns = ['Abdomen Circumference', 'Weight^-1', 'Height', 'Wris'
         c = linear_in_parameters_columns
         performance(val[c].values, val['Body Fat Percentage'].values,
                             regress(train[c].values, train['Body Fat Percentage'].values))
Out[87]: 3.868774955037983
In [93]: s = train['Body Fat Percentage'].std()
In [94]: s
Out[94]: 7.878909548411372
In [95]: s/2
Out [95]: 3.939454774205686
In [96]: 6.84 / s
Out [96]: 0.8681404397362517
In [97]: 3.87 / s
Out [97]: 0.4911847224823529
In [98]: from scipy.stats import norm
In [99]: norm.cdf(0.5) - norm.cdf(-0.5)
Out [99]: 0.38292492254802624
In [100]: norm.cdf(1.0) - norm.cdf(-1.0)
Out[100]: 0.6826894921370859
In [101]: norm.cdf(6.84 / s) - norm.cdf(-6.84 / s)
Out[101]: 0.6146825449271656
```