

Python Implementation of Linear regression

```
import numpy as np
import matplotlib.pyplot as plt
```

```
def estimate_coef(x, y):
```

```
    n = np.size(x)
```

```
    m_x = np.mean(x)
```

```
    m_y = np.mean(y)
```

```
    ss_xy = np.sum(y * x) - n * m_y * m_x
```

```
    ss_xx = np.sum(x * x) - n * m_x * m_x
```

```
    b_1 = ss_xy / ss_xx
```

```
    b_0 = m_y - b_1 * m_x
```

```
    return (b_0, b_1)
```

```
def plot_regression_line(x, y, b):
```

```
    plt.scatter(x, y, color="m", marker="o", s=30)
```

```
    y_pred = b[0] + b[1] * x
```

```
    plt.plot(x, y_pred, color="g")
```

```
    plt.xlabel('x')
```

```
    plt.ylabel('y')
```

```
def main():
```

```
    x = np.array([0, 1, 2, 3, 4, 5, 6, 7, 8, 9])
```

```
    y = np.array([1, 3, 2, 5, 7, 8, 9, 10, 12])
```

```
    b = estimate_coef(x, y)
```

```
    print("Estimated coefficients: \nb_0 = {} \nb_1 = {}".format(b))
```

Output:

```
(b_0, b_1) = (1.2363..., 1.16969...)
```

Multiple Linear regression:

```
from sklearn.model_selection import train_test_split
import matplotlib.pyplot as plt
import numpy as np
from sklearn import datasets, linear_model, metrics
```

```
data_url = "url"
```

```
raw_df = pd.read_csv(data_url, sep=";", skiprows=22,
                      header=None)
```

```
X = np.hstack([raw_df.values[1:2, 1], raw_df.values[1:2, 2]])
y = raw_df.values[1:2, 2]
```

```
X_train, X_test, y_train, y_test = train_test_split(X, y,
                                                    test_size=0.4, random_state=1)
```

```
reg = linear_model.LinearRegression()
```

```
reg.fit(X_train, y_train)
```

```
print("Coefficients:", reg.coef_)
```

```
print("Variance score: %f" % reg.score(X_test, y_test))
```

```
plt.style.use('f5v38')
```

```
plt.scatter(reg.predict(X_train), reg.predict(X_train) - y_train,
            color='green', s=10, label='train data')
```

```
plt.scatter(reg.predict(X_test), reg.predict(X_test) - y_test,
            color='blue', s=10, label='test data')
```

```
plt.lines([y=0, xmin=0, xmax=50, linewidth=2])
```

```
plt.legend(loc='upper right')
```

```
plt.title('Residuals')
```

```
plt.show()
```

NP
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