

Machine Learning In Python

Subject :Regression in Supervised Learning

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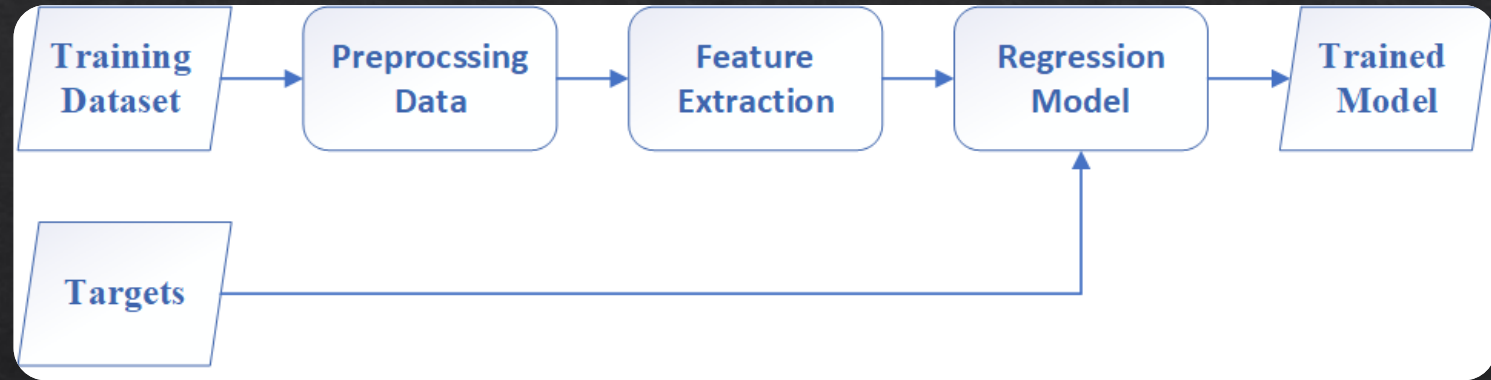
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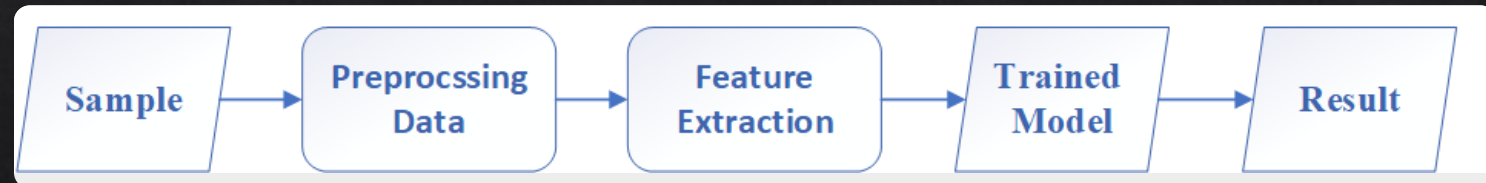
Regression Framework

Regression In Supervised Learning Framework

Training Phase



Testing Phase



Regression in Supervised Learning

Evaluation Metrics for Regression Models

$$e_t = y_t - \hat{y}_t$$

y_t : *real target value*

\hat{y}_t : *estimated target value*

e_t : *error*

Mean squared error

$$\text{MSE} = \frac{1}{n} \sum_{t=1}^n e_t^2$$

Root mean squared error

$$\text{RMSE} = \sqrt{\frac{1}{n} \sum_{t=1}^n e_t^2}$$

Mean absolute error

$$\text{MAE} = \frac{1}{n} \sum_{t=1}^n |e_t|$$

Mean absolute percentage error

$$\text{MAPE} = \frac{100\%}{n} \sum_{t=1}^n \left| \frac{e_t}{y_t} \right|$$

Regression in Supervised Learning

Common Regression Datasets

7.2.3. Diabetes dataset

Ten baseline variables, age, sex, body mass index, average blood pressure, and six blood serum measurements were obtained for each of $n = 442$ diabetes patients, as well as the response of interest, a quantitative measure of disease progression one year after baseline.

Data Set Characteristics:

Number of Instances:	442
Number of Attributes:	First 10 columns are numeric predictive values
Target:	Column 11 is a quantitative measure of disease progression one year after baseline
Attribute Information:	<ul style="list-style-type: none">• Age• Sex• Body mass index• Average blood pressure• S1• S2• S3• S4• S5• S6

Regression in Supervised Learning

Common Regression Datasets

7.2.1. Boston house prices dataset

Data Set Characteristics:

Number of Instances:	506
Number of Attributes:	13 numeric/categorical predictive. Median Value (attribute 14) is usually the target.
Attribute Information (in order):	<ul style="list-style-type: none">• CRIM per capita crime rate by town• ZN proportion of residential land zoned for lots over 25,000 sq.ft.• INDUS proportion of non-retail business acres per town• CHAS Charles River dummy variable (= 1 if tract bounds river; 0 otherwise)• NOX nitric oxides concentration (parts per 10 million)• RM average number of rooms per dwelling• AGE proportion of owner-occupied units built prior to 1940• DIS weighted distances to five Boston employment centres• RAD index of accessibility to radial highways• TAX full-value property-tax rate per \$10,000• PTRATIO pupil-teacher ratio by town• B 1000(Bk - 0.63)² where Bk is the proportion of blacks by town• LSTAT % lower status of the population• MEDV Median value of owner-occupied homes in \$1000's