

In [1]:

```
import xlrd
import xlwt
import numpy as np
import matplotlib.pyplot as plt
# %matplotlib inline
import neurolab as nl
import pandas as pd
import seaborn as sns
import os
from sklearn.linear_model import LinearRegression
from sklearn.metrics import r2_score
import time

data = pd.read_excel('data1.xlsx')

names = data.columns

data.drop_duplicates(inplace=True) # removing duplicates

data.dropna()

limit = {}

def IQR_outlier(dt, name):
    q1 = dt.quantile(.25)
    q3 = dt.quantile(.75)
    iqr = q3 - q1
    l_limit = q1 - 1.5 * iqr
    r_limit = q3 + 1.5 * iqr
    l_limit = round(l_limit, 2)
    r_limit = round(r_limit, 2)
    limit[name] = [l_limit, r_limit]

def removal_outlier(st, name):
    st = st[st < limit[name][1]]
    st = st[st > limit[name][0]]
    return st

import statsmodels.api as sm
X = data[['SO2', 'NOX', 'BENZENE']]
y = data['PM10']
X = sm.add_constant(X)
model11 = sm.OLS(y, X).fit()
print(model11.summary())
```

# OLS Regression Results

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=====
Dep. Variable:          PM10    R-squared:
      0.769
Model:                OLS    Adj. R-squared:
      0.743
Method:          Least Squares    F-statistic:
      29.96
Date:              Sat, 08 Dec 2018    Prob (F-statistic):
      9.69e-09
Time:              11:25:07    Log-Likelihood:
      -170.73
No. Observations:      31    AIC:
      349.5
Df Residuals:          27    BIC:
      355.2
Df Model:              3
Covariance Type:      nonrobust

```

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=====
              coef    std err          t      P>|t|      [0.02
5      0.975]
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const      -9.2848      61.089      -0.152      0.880     -134.62
9  116.059
SO2         8.4066       2.638       3.187      0.004        2.99
5      13.819
NOX         0.7231       0.664       1.089      0.286       -0.63
9       2.085
BENZENE     25.4305     10.279       2.474      0.020         4.34
0      46.521

```

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Omnibus:              6.365    Durbin-Watson:
      2.119
Prob(Omnibus):        0.041    Jarque-Bera (JB):
      4.642
Skew:                 0.819    Prob(JB):
      0.0982
Kurtosis:             3.954    Cond. No.
      418.

```

## Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.