Assignment2

February 18, 2022

Complete each problem below and print to pdf. Submit the pdf. You will need to work with the three datasets attached to this assignment:

- poverty.csv
- poverty_2.csv
- real_estate.csv

1 Problem 1: Univariate Linear Regression

1.1 1) import the libraries you will need:

numpy pandas matplotlab.pyplot statsmodels.api

```
[1]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import statsmodels.api as sm
```

/usr/local/lib/python3.7/dist-packages/statsmodels/tools/_testing.py:19: FutureWarning: pandas.util.testing is deprecated. Use the functions in the public API at pandas.testing instead.

import pandas.util.testing as tm

1.2 2) Import the date poverty.csv dataset

<IPython.core.display.HTML object>

```
[2]: from google.colab import files uploaded = files.upload()
```

Saving real_estate.csv to real_estate (4).csv

1.3 3) Print the dataset indexed upon the location column.

[]:	<pre>poverty = pd.read_csv("poverty.csv",index_col = 0)</pre>
	poverty

poverty					
	PovPct	Brth15to17	Brth18to19	ViolCrime	TeenBrth
Location					
Alabama	20.1	31.5	88.7	11.2	54.5
Alaska	7.1	18.9	73.7	9.1	39.5
Arizona	16.1	35.0	102.5	10.4	61.2
Arkansas	14.9	31.6	101.7	10.4	59.9
California	16.7	22.6	69.1	11.2	41.1
Colorado	8.8	26.2	79.1	5.8	47.0
Connecticut	9.7	14.1	45.1	4.6	25.8
elaware	10.3	24.7	77.8	3.5	46.3
District_of_Columbia	22.0	44.8	101.5	65.0	69.1
lorida	16.2	23.2	78.4	7.3	44.5
Georgia	12.1	31.4	92.8	9.5	55.7
Hawaii	10.3	17.7	66.4	4.7	38.2
daho	14.5	18.4	69.1	4.1	39.1
Illinois	12.4	23.4	70.5	10.3	42.2
Indiana	9.6	22.6	78.5	8.0	44.6
Iowa	12.2	16.4	55.4	1.8	32.5
Kansas	10.8	21.4	74.2	6.2	43.0
entucky	14.7	26.5	84.8	7.2	51.0
ouisiana	19.7	31.7	96.1	17.0	58.1
Maine	11.2	11.9	45.2	2.0	25.4
aryland	10.1	20.0	59.6	11.8	35.4
lassachusetts	11.0	12.5	39.6	3.6	23.3
ichigan	12.2	18.0	60.8	8.5	34.8
linnesota	9.2	14.2	47.3	3.9	27.5
Mississippi	23.5	37.6	103.3	12.9	64.7
Missouri	9.4	22.2	76.6	8.8	44.1
Montana	15.3	17.8	63.3	3.0	36.4
lebraska	9.6	18.3	64.2	2.9	37.0
levada	11.1	28.0	96.7	10.7	53.9
<pre>lew_Hampshire</pre>	5.3	8.1	39.0	1.8	20.0
lew_Jersey	7.8	14.7	46.1	5.1	26.8
Tew_Mexico	25.3	37.8	99.5	8.8	62.4
lew_York	16.5	15.7	50.1	8.5	29.5
Torth_Carolina	12.6	28.6	89.3	9.4	52.2
North_Dakota	12.0	11.7	48.7	0.9	27.2
Ohio	11.5	20.1	69.4	5.4	39.5
Oklahoma	17.1	30.1	97.6	12.2	58.0
Oregon	11.2	18.2	64.8	4.1	36.8
Pennsylvania	12.2	17.2	53.7	6.3	31.6
Rhode_Island	10.6	19.6	59.0	3.3	35.6
South_Carolina	19.9	29.2	87.2	7.9	53.0

South_Dakota	14.5	17.3	67.8	1.8	38.0
Tennessee	15.5	28.2	94.2	10.6	54.3
Texas	17.4	38.2	104.3	9.0	64.4
Utah	8.4	17.8	62.4	3.9	36.8
Vermont	10.3	10.4	44.4	2.2	24.2
Virginia	10.2	19.0	66.0	7.6	37.6
Washington	12.5	16.8	57.6	5.1	33.0
West_Virginia	16.7	21.5	80.7	4.9	45.5
Wisconsin	8.5	15.9	57.1	4.3	32.3
Wyoming	12.2	17.7	72.1	2.1	39.9

1.4 4) Get useful descriptive statistial data on the dataset.

Hint: this is a single line, data.____

```
[]: poverty.describe()
```

[]:		PovPct	Brth15to17	Brth18to19	ViolCrime	TeenBrth	
	count	51.000000	51.000000	51.000000	51.000000	51.000000	
	mean	13.117647	22.282353	72.019608	7.854902	42.243137	
	std	4.277228	8.043499	18.975563	8.914131	12.318511	
	min	5.300000	8.100000	39.000000	0.900000	20.000000	
	25%	10.250000	17.250000	58.300000	3.900000	33.900000	
	50%	12.200000	20.000000	69.400000	6.300000	39.500000	
	75%	15.800000	28.100000	87.950000	9.450000	52.600000	
	max	25.300000	44.800000	104.300000	65.000000	69.100000	

1.5 5) Print the columns

```
[]: print(poverty.columns)
```

```
Index(['PovPct', 'Brth15to17', 'Brth18to19', 'ViolCrime', 'TeenBrth'],
dtype='object')
```

1.6 6) Create a regression line based upon the dependent and independent variables:

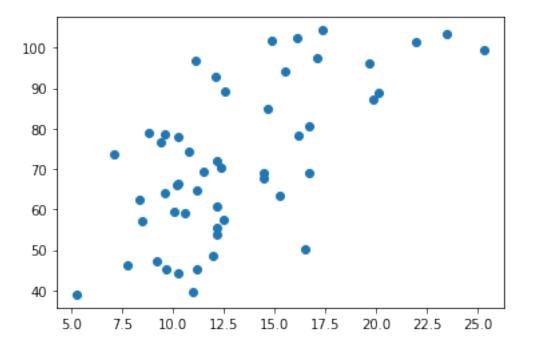
PovPct Brth18to19

In this step only create a scatterplot of the two variables, simply plotting the data.

Note: The variable PovPct is the percent of a state's population in 2000 living in households with incomes below the federally defined poverty level.

```
[]: plt.scatter(poverty.PovPct, poverty.Brth18to19)
```

[]: <matplotlib.collections.PathCollection at 0x7efc09f48d50>



1.7 7) Lets create a new variable, x1, as well as the results variable:

Example would be 1. $x1 = sm.add_constant(x)$ 2. results = sm.OLS(y, x1).fit() 3. results.summary() This gives you the OLS Regression results, the coefficients table, and some additional tests. The data that you are interested in is the coefficient values. This is the value for the constant you created is b0, and birth19to19 is b1 in the regression equation.

```
[]: x1 = sm.add_constant(poverty.PovPct)
```

/usr/local/lib/python3.7/dist-packages/statsmodels/tsa/tsatools.py:117: FutureWarning: In a future version of pandas all arguments of concat except for the argument 'objs' will be keyword-only

x = pd.concat(x[::order], 1)

```
[]: results = sm.OLS(poverty.Brth18to19,x1).fit()
[]: results.summary()
```

[]: <class 'statsmodels.iolib.summary.Summary'>

OLS Regression Results

Dep. Variable:	Brth18to19	R-squared:	0.422
Model:	OLS	Adj. R-squared:	0.410
Method:	Least Squares	F-statistic:	35.78
Date:	Thu, 17 Feb 2022	Prob (F-statistic):	2.50e-07
Time:	02:35:21	Log-Likelihood:	-207.98

No. Observ	ations:	Į.	51 AIC:			420.0
Df Residua	ls:	4	49 BIC:			423.8
Df Model:			1			
Covariance	Type:	nonrobust				
	coef	std err	t	P> t	[0.025	0.975]
const	34.2124	6.641	5.151	0.000	20.866	47.559
PovPct	2.8822	0.482	5.982	0.000	1.914	3.850
========	========	========		========	========	=======
Omnibus:		1.1	75 Durbin	-Watson:		2.161
<pre>Prob(Omnibus):</pre>		0.5	56 Jarque	-Bera (JB):		0.988
Skew:		0.08	38 Prob(J	B):		0.610
Kurtosis:		2.34	41 Cond.	No.		45.1

Warnings:

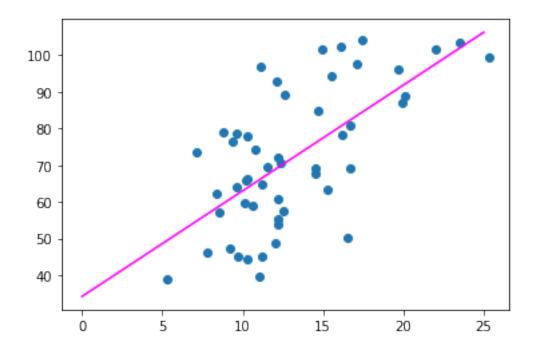
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

11 11 11

1.8 8) Taking the coefficient values for the new constant and the Y variable, create a scatterplot:

e.g. yhat = 0.1464*x + 0.25712 fig = plt.plot(x, yhat, lw=4, c='red', label = 'regression line')

- []: plt.scatter(poverty.PovPct, poverty.Brth18to19) plt.plot([0,25],[34.2124,2.8822*25+34.2124], color="magenta")
- []: [<matplotlib.lines.Line2D at 0x7fb63c15ab10>]

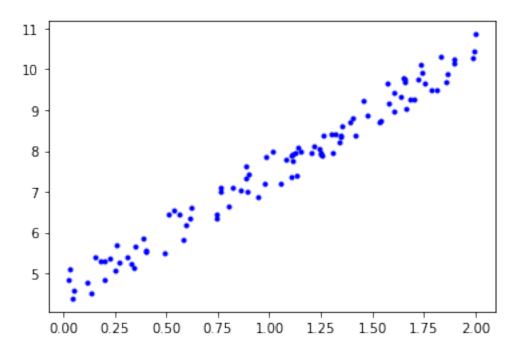


2 Problem 2: Implement code from lecture

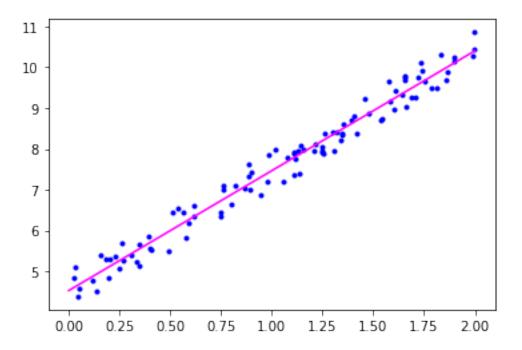
2.1 1) Perform linear regression using the normal equation, as done in slides.

```
[]: X = 2* np.random.rand(100,1)
y=4+3*X + np.random.rand(100,1)
[]: plt.plot(X,y,"b.")
```

[]: [<matplotlib.lines.Line2D at 0x7fb641086710>]



```
[]: X_b = np.c_[np.ones((100,1)),X]
[]: theta_best = np.linalg.inv(X_b.T.dot(X_b)).dot(X_b.T).dot(y)
[]: theta_best
[]: array([[4.52769162],
           [2.93813808]])
[]: plt.plot(X,y,"b.")
   plt.plot([0,2],[theta_best[0],theta_best[1]*2+theta_best[0]], color="magenta")
[]: [<matplotlib.lines.Line2D at 0x7fb63be61190>]
```



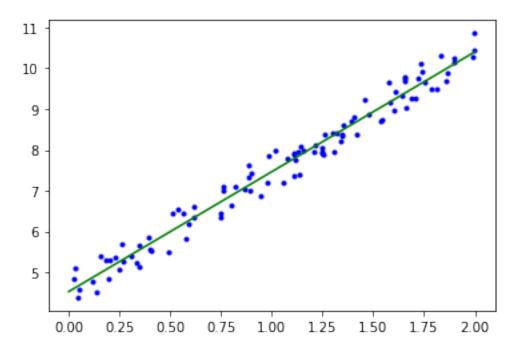
2.2 2) Perform linear regression using Scikit-Learn, as done in the slides.

```
[]: from sklearn.linear_model import LinearRegression as lr
[]: lin_reg = lr()
   lin_reg.fit(X,y)
   lin_reg.intercept_, lin_reg.coef_
[]: (array([4.52769162]), array([[2.93813808]]))
[]: plt.plot(X,y,"b.")
   plt.plot([0,2],[lin_reg.intercept_,lin_reg.intercept_+2*lin_reg.coef_],__

→color="green")
```

/usr/local/lib/python3.7/dist-packages/numpy/core/shape_base.py:65: VisibleDeprecationWarning: Creating an ndarray from ragged nested sequences (which is a list-or-tuple of lists-or-tuples-or ndarrays with different lengths or shapes) is deprecated. If you meant to do this, you must specify 'dtype=object' when creating the ndarray. ary = asanyarray(ary)

[]: [<matplotlib.lines.Line2D at 0x7fb63bf92d50>]



3 Problem 3: Multivariate Linear Regression

In this problem we will continue using the poverty dataset. Do poverty and violent crimes affect teen pregnancy?

3.1 1) import the libraries you will need:

numpy pandas matplotlab.pyplot statsmodels.api

```
[]: import numpy as np
import pandas as pd
from sklearn.preprocessing import normalize
```

3.2 2) Import the dataset, poverty_2.csv, and print it.

```
[]: poverty2 = pd.read_csv("poverty_2.csv")
   poverty2
[]:
        PovPct
               ViolCrime
                            TeenBrth
   0
          20.1
                      11.2
                                 54.5
                                 39.5
   1
           7.1
                       9.1
   2
          16.1
                      10.4
                                 61.2
   3
          14.9
                      10.4
                                59.9
   4
          16.7
                      11.2
                                41.1
   5
           8.8
                       5.8
                                47.0
           9.7
                       4.6
                                25.8
```

_	40.0	o =	4.0.0
7	10.3	3.5	46.3
8	22.0	65.0	69.1
9	16.2	7.3	44.5
10	12.1	9.5	55.7
11	10.3	4.7	38.2
12	14.5	4.1	39.1
13	12.4	10.3	42.2
14	9.6	8.0	44.6
15	12.2	1.8	32.5
16	10.8	6.2	43.0
17	14.7	7.2	51.0
18	19.7	17.0	58.1
19	11.2	2.0	25.4
20	10.1	11.8	35.4
21	11.0	3.6	23.3
22	12.2	8.5	34.8
23	9.2	3.9	27.5
24	23.5	12.9	64.7
25	9.4	8.8	44.1
26	15.3	3.0	36.4
27	9.6	2.9	37.0
28	11.1	10.7	53.9
29	5.3	1.8	20.0
30	7.8	5.1	26.8
31	25.3	8.8	62.4
32	16.5	8.5	29.5
33	12.6	9.4	52.2
34	12.0	0.9	27.2
35	11.5	5.4	39.5
36	17.1	12.2	58.0
37	11.2	4.1	36.8
38	12.2	6.3	31.6
39	10.6	3.3	35.6
40	19.9	7.9	53.0
41	14.5	1.8	38.0
42	15.5	10.6	54.3
43	17.4	9.0	64.4
44	8.4	3.9	36.8
45	10.3	2.2	24.2
46	10.2	7.6	37.6
47	12.5	5.1	33.0
48	16.7	4.9	45.5
49	8.5	4.3	32.3
50	12.2	2.1	39.9

3.3 3) We need to normalize the input variables.

```
[]: poverty2 = normalize(poverty2)
```

3.4 4) Split the data into input variables, X, and the output variable, Y.

```
[]: X = poverty2[:,0:2]
Y = poverty2[:,2:]
x=X
y=Y
```

3.5 5) Graph the dataset with a seed of 42.

Replace the FILLINTHESEVALUES fields.

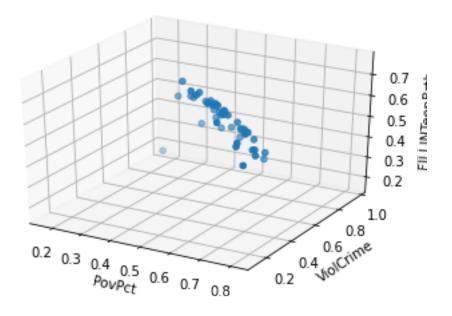
```
[]: np.random.seed(42)

fig = plt.figure()
ax = fig.add_subplot(111, projection='3d')

xs = X[:,0]
ys = X[:,1]
zs = Y
ax.scatter(xs, ys, zs)

ax.set_xlabel('PovPct')
ax.set_ylabel('ViolCrime')
ax.set_zlabel('FILLINTeenBrth')

plt.show()
```

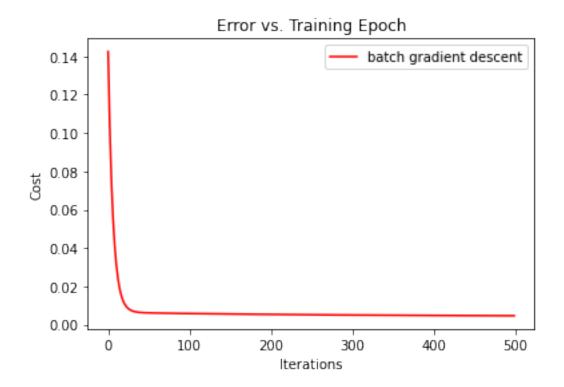


3.6 6) Implement Gradient Descent.

This section has be provided. Please run and understand the code.

```
[]: # hyperparameters
   learning_rate = 0.05
   max_iteration = 500
   #parameters
   theta = np.zeros((poverty2.shape[1], 1))
[]: def hypothesis (theta, X) :
     tempX = np.ones((X.shape[0], X.shape[1] + 1))
     tempX[:,1:] = X
     return np.matmul(tempX, theta)
[]: def loss (theta, X, Y) :
     return np.average(np.square(Y - hypothesis(theta, X))) / 2
[]: def gradient (theta, X, Y) :
     tempX = np.ones((X.shape[0], X.shape[1] + 1))
     tempX[:,1:] = X
     d_theta = - np.average((Y - hypothesis(theta, X)) * tempX, axis= 0)
     d_theta = d_theta.reshape((d_theta.shape[0], 1))
     return d_theta
[]: def gradient_descent (theta, X, Y, learning_rate, max_iteration, gap) :
     cost = np.zeros(max_iteration)
     for i in range(max_iteration) :
```

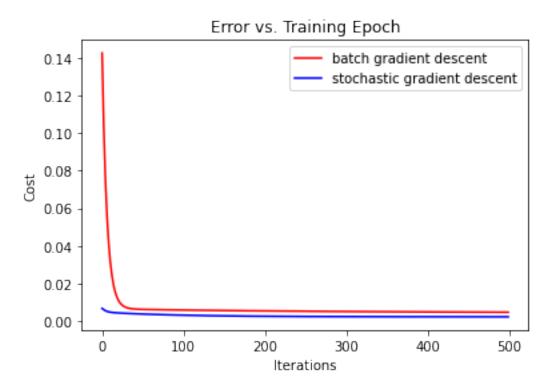
```
d_theta = gradient (theta, X, Y)
       theta = theta - learning_rate * d_theta
       cost[i] = loss(theta, X, Y)
       if i % gap == 0 :
         print ('iteration : ', i, ' loss : ', loss(theta, X, Y))
     return theta, cost
[]: # Training model
   theta, cost = gradient_descent (theta, X, Y, learning_rate, max_iteration, 100)
  iteration: 0 loss: 0.14248615838353396
  iteration: 100 loss: 0.005841062708110685
  iteration: 200 loss: 0.005374637890296291
  iteration: 300 loss: 0.005059239296919674
  iteration: 400 loss: 0.0048406904218634165
[]: #optimal value is :
   theta
[]: array([[0.41375839],
          [0.26569717],
          [0.00707897]])
[]: #plot cost
   fig, ax = plt.subplots()
   ax.plot(np.arange(max_iteration), cost, 'r')
   ax.legend(loc='upper right', labels=['batch gradient descent'])
   ax.set_xlabel('Iterations')
   ax.set_ylabel('Cost')
   ax.set_title('Error vs. Training Epoch')
   plt.show()
```



3.7 7) Implement Stochastic Gradient Descent. Please run.

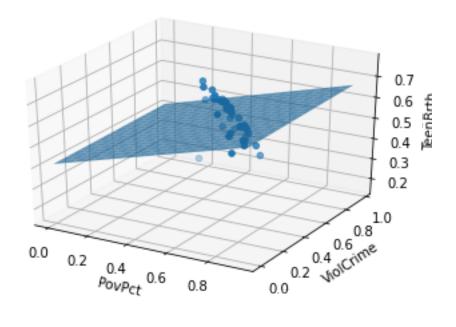
iteration : 0 loss : 0.0066577245043739405
iteration : 100 loss : 0.003102327706993443
iteration : 200 loss : 0.002532377208293092

iteration: 300 loss: 0.0023333911770596814 iteration: 400 loss: 0.0022626837845736957



```
fig = plt.figure()
ax = fig.add_subplot(111, projection='3d')

xs = X[:, 0]
ys = X[:, 1]
zs = Y
```



4 Problem 4, predict house price.

- import real_estate.csv
- Are there any null values in the dataset? Drop any missing data if exist.
- Create X as a 1-D array of the distance to the nearest MRT station, and y as the housing price
- What is the number of samples in the data set? To do this, you can look at the "shape" of X and y
- Split the data into train and test sets using sklearn's train_test_split, with test_size = 1/3

- Find the line of best fit using a Linear Regression and show the result of coefficients and intercept (you can use sklearn's linear regression)
- Using the predict method, make predictions for the test set and evaluate the performance (e.g., MSE or other metrics).

```
[3]: import sklearn as sk
    import sklearn.model_selection as ms
    import sklearn.metrics as me
[4]: realEstate = pd.read_csv("real_estate.csv",index_col=0)
    realEstate
[4]:
         X1 transaction date ...
                                     Y house price of unit area
    No
    1
                     2012.917
                                                             37.9
    2
                     2012.917
                                                             42.2
                     2013.583
                                                             47.3
    3
    4
                     2013.500
                                                             54.8
    5
                     2012.833
                                                             43.1
                           . . .
                                                              . . .
    410
                     2013.000
                                                             15.4
                     2012.667
                                                             50.0
    411
    412
                     2013.250
                                                             40.6
    413
                     2013.000
                                                             52.5
    414
                     2013.500
                                                             63.9
    [414 rows x 7 columns]
[5]: realEstate.dropna() ##No Missing data
[5]:
                                     Y house price of unit area
         X1 transaction date
                               . . .
    No
    1
                     2012.917
                                                             37.9
    2
                     2012.917
                                                             42.2
    3
                     2013.583
                                                             47.3
    4
                     2013.500
                                                             54.8
    5
                     2012.833
                                                             43.1
                               . . .
                                                               . . .
    . .
                           . . .
                                . . .
    410
                     2013.000
                                                             15.4
    411
                     2012.667
                                                             50.0
                     2013.250
    412
                                                             40.6
    413
                     2013.000
                                                             52.5
    414
                     2013.500
                                                             63.9
    [414 rows x 7 columns]
[6]: data=realEstate[["X3 distance to the nearest MRT station", "Y house price of □
     →unit area"]]
```

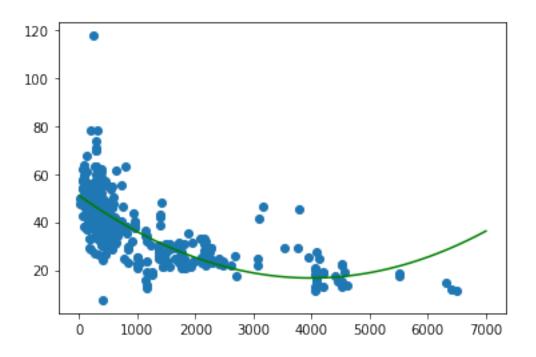
[7]: data.shape

```
[7]: (414, 2)
 [67]: x = data[["X3 distance to the nearest MRT station"]]
      y = data["Y house price of unit area"].to_numpy()
 [11]: from sklearn.preprocessing import PolynomialFeatures
      from sklearn.model_selection import train_test_split
      from sklearn.linear_model import LinearRegression
[109]: x_train,x_val,y_train,y_val = train_test_split(x,y,test_size=1/
      →3,random_state=42)
      poly_features = PolynomialFeatures(degree=2,include_bias=False)
      x_poly = poly_features.fit_transform(x_train)
      lin_reg = LinearRegression()
      lin_reg.fit(x_poly,y_train)
      xp = np.linspace(0,7000,100).reshape(100,1)
      xp_poly = poly_features.transform(xp)
      yp = lin_reg.predict(xp_poly)
      plt.plot(xp,yp,"green")
      plt.scatter(x,y)
```

/usr/local/lib/python3.7/dist-packages/sklearn/base.py:451: UserWarning: X does not have valid feature names, but PolynomialFeatures was fitted with feature names

"X does not have valid feature names, but"

[109]: <matplotlib.collections.PathCollection at 0x7f578280b050>

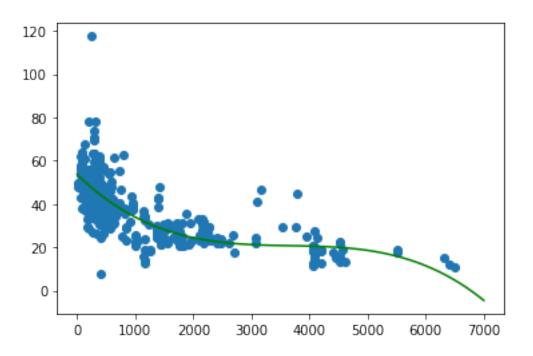


```
[110]: x_val_poly = poly_features.transform(x_val)
      y_val_predict = lin_reg.predict(x_val_poly)
      me.mean_squared_error(y_val,y_val_predict)
[110]: 82.27443641911879
[112]: x_train,x_val,y_train,y_val = train_test_split(x,y,test_size=1/
      \rightarrow3,random_state=42)
      poly_features = PolynomialFeatures(degree=3,include_bias=False)
      x_poly = poly_features.fit_transform(x_train)
      lin_reg = LinearRegression()
      lin_reg.fit(x_poly,y_train)
      xp = np.linspace(0,7000,100).reshape(100,1)
      xp_poly = poly_features.transform(xp)
      yp = lin_reg.predict(xp_poly)
      plt.plot(xp,yp,"green")
      plt.scatter(x,y)
      x_val_poly = poly_features.transform(x_val)
      y_val_predict = lin_reg.predict(x_val_poly)
      me.mean_squared_error(y_val,y_val_predict)
```

/usr/local/lib/python3.7/dist-packages/sklearn/base.py:451: UserWarning: X does not have valid feature names, but PolynomialFeatures was fitted with feature names

"X does not have valid feature names, but"

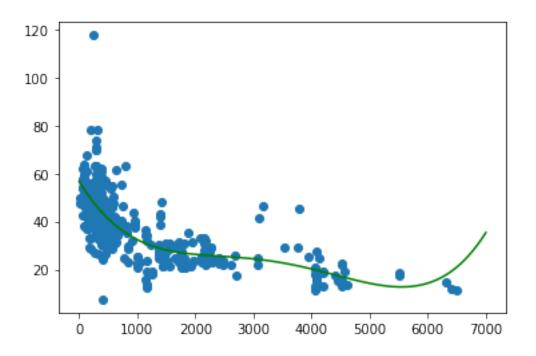
[112]: 73.4172288261123



/usr/local/lib/python3.7/dist-packages/sklearn/base.py:451: UserWarning: X does not have valid feature names, but PolynomialFeatures was fitted with feature names

"X does not have valid feature names, but"

[113]: 72.16393207172295



Quartic has the least squared error, got larger for 5 or 6 powered, MSE is 72.1639

```
[122]: def colab_pdf(file_name, notebookpath="/content/drive/MyDrive/"):
         import os
          # Checking if file_name passed is a string.
         if not isinstance(file_name, str):
             raise TypeError(
                 f"expected a string as file_name, but got {type(file_name)} instead.
             )
          # Using the defaults used by google.colab
         drive_mount_point = "/content/drive/"
         gdrive_home = os.path.join(drive_mount_point, "My Drive/")
         # If the drive is not already mounted, attempt to mount it.
         if not os.path.isdir(gdrive_home):
             from google.colab import drive
             drive.mount(drive_mount_point)
         # Check if the notebook exists in the Drive.
         if not os.path.isfile(os.path.join(notebookpath, file_name)):
             raise ValueError(f"file '{file_name}' not found in path_
```

```
get_ipython().system(
            "apt update >> /dev/null && apt install texlive-xetex_
    →texlive-fonts-recommended texlive-generic-recommended >> /dev/null"
       # If pdf with the same name exists, remove it.
       pdf_file = os.path.join(gdrive_home, file_name.split(".")[0] + ".pdf")
       if os.path.isfile(pdf_file):
           os.remove(pdf_file)
       # Attempt to convert to pdf and save it in Gdrive home dir using jupyter_
    \rightarrownbconvert command.
       try:
           get_ipython().system(
                "jupyter nbconvert --output-dir='$gdrive_home'
    →'$notebookpath''$file_name' --to pdf"
       except:
           return "nbconvert error"
       # Attempt to download the file to system.
       try:
           from google.colab import files
           file_name = file_name.split(".")[0] + ".pdf"
           files.download(gdrive_home + file_name)
       except:
           return "File Download Unsuccessful. Saved in Google Drive"
       return "File ready to be Downloaded and Saved to Drive"
[]: colab_pdf("Assignment2.ipynb")
  Mounted at /content/drive/
  WARNING: apt does not have a stable CLI interface. Use with caution in scripts.
  WARNING: apt does not have a stable CLI interface. Use with caution in scripts.
  Extracting templates from packages: 100%
```

Installing all the recommended packages.