# **Assignment:-**

# **Applying SGD on Boston House Prices**

About the dataset Title: Boston House Prices dataset. Link: <a href="http://archive.ics.uci.edu/ml/datasets/Housing">http://archive.ics.uci.edu/ml/datasets/Housing</a>
 (<a href="http://archive.ics.uci.edu/ml/datasets/Housing">http://archive.ics.uci.edu/ml/datasets/Housing</a>)

Relevant Information: This dataset was taken from the StatLib library which is maintained at Carnegie Mellon University. The Boston house-price data of Harrison, D. and Rubinfeld, D.L. 'Hedonicprices and the demand for clean air', J. Environ. Economics & Management, vol. 5, 81-102, 1978. Used in Belsley, Kuh & Welsch, 'Regression diagnostics..', Wiley, 1980. N.B. Various transformations are used in the table on pages 244-261 of the latter. The Boston house-price data has been used in many machine learning papers that address regression problems.

Data includes: Number of Instances: 506 Number of Attributes: 13 numeric/categorical predictive \*Median Value (attribute 14) is usually the target

Attribute Information: 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 tenthousand dollar 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

### 1. Objective:-

In Boston House Price dataset where we need to predict house price for a given set of attributes. So, this is a regression problem and we will use linear-regression to predict the house prices. Apart from that we will implement linear regression using both gradient descent optimizer and stochastic gradient descent(SGD) optimizer and will compare their performance.

#### In [1]:

```
# Loading required libraries
%matplotlib inline
import numpy as np
import pandas as pd
import scipy.stats as stats
import seaborn as sns
import matplotlib.pyplot as plt
import sklearn
import string
import warnings
warnings.filterwarnings("ignore",category=DeprecationWarning)
```

### 2. Loading boston data set from sklearn.

```
In [2]:
# loading boston dataset from sklearn
from sklearn.datasets import load_boston
boston=load_boston()
#Knowing datapoints and feature names
print('This dataset contains data about {} homes and each containing {} features about them
#The boston variable itself is a dictionary, so we can check for its keys using the snippet
print(boston.keys())
#Knowing column names in our dataset
print(boston.feature names)
This dataset contains data about 506 homes and each containing 13 features a
bout them
dict_keys(['data', 'target', 'feature_names', 'DESCR', 'filename'])
['CRIM' 'ZN' 'INDUS' 'CHAS' 'NOX' 'RM' 'AGE' 'DIS' 'RAD' 'TAX' 'PTRATIO'
 'B' 'LSTAT'1
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 oxide 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 centers

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)<sup>2</sup>, where Bk is the proportion of [people of African American descent] by town

LSTAT: Percentage of lower status of the population

MEDV: Median value of owner-occupied homes in \$1000s

### In [3]:

print(boston.target)

```
21.6 34.7 33.4 36.2 28.7 22.9 27.1 16.5 18.9 15.
                                                     18.9 21.7 20.4
18.2 19.9 23.1 17.5 20.2 18.2 13.6 19.6 15.2 14.5 15.6 13.9 16.6 14.8
18.4 21. 12.7 14.5 13.2 13.1 13.5 18.9 20. 21.
                                                24.7 30.8 34.9 26.6
25.3 24.7 21.2 19.3 20. 16.6 14.4 19.4 19.7 20.5 25.
                                                     23.4 18.9 35.4
24.7 31.6 23.3 19.6 18.7 16. 22.2 25. 33. 23.5 19.4 22. 17.4 20.9
24.2 21.7 22.8 23.4 24.1 21.4 20. 20.8 21.2 20.3 28.
                                                     23.9 24.8 22.9
23.9 26.6 22.5 22.2 23.6 28.7 22.6 22. 22.9 25.
                                                20.6 28.4 21.4 38.7
43.8 33.2 27.5 26.5 18.6 19.3 20.1 19.5 19.5 20.4 19.8 19.4 21.7 22.8
18.8 18.7 18.5 18.3 21.2 19.2 20.4 19.3 22. 20.3 20.5 17.3 18.8 21.4
15.7 16.2 18.
              14.3 19.2 19.6 23. 18.4 15.6 18.1 17.4 17.1 13.3 17.8
    14.4 13.4 15.6 11.8 13.8 15.6 14.6 17.8 15.4 21.5 19.6 15.3 19.4
    15.6 13.1 41.3 24.3 23.3 27. 50. 50. 50. 22.7 25.
                                                          50.
23.8 22.3 17.4 19.1 23.1 23.6 22.6 29.4 23.2 24.6 29.9 37.2 39.8 36.2
37.9 32.5 26.4 29.6 50. 32.
                             29.8 34.9 37. 30.5 36.4 31.1 29.1 50.
33.3 30.3 34.6 34.9 32.9 24.1 42.3 48.5 50. 22.6 24.4 22.5 24.4 20.
21.7 19.3 22.4 28.1 23.7 25. 23.3 28.7 21.5 23. 26.7 21.7 27.5 30.1
44.8 50. 37.6 31.6 46.7 31.5 24.3 31.7 41.7 48.3 29. 24. 25.1 31.5
23.7 23.3 22.
              20.1 22.2 23.7 17.6 18.5 24.3 20.5 24.5 26.2 24.4 24.8
                             36.
                                  30.1 33.8 43.1 48.8 31.
29.6 42.8 21.9 20.9 44. 50.
                                                          36.5 22.8
30.7 50.
         43.5 20.7 21.1 25.2 24.4 35.2 32.4 32. 33.2 33.1 29.1 35.1
45.4 35.4 46.
              50. 32.2 22. 20.1 23.2 22.3 24.8 28.5 37.3 27.9 23.9
21.7 28.6 27.1 20.3 22.5 29.
                             24.8 22.
                                       26.4 33.1 36.1 28.4 33.4 28.2
22.8 20.3 16.1 22.1 19.4 21.6 23.8 16.2 17.8 19.8 23.1 21. 23.8 23.1
20.4 18.5 25. 24.6 23. 22.2 19.3 22.6 19.8 17.1 19.4 22.2 20.7 21.1
19.5 18.5 20.6 19. 18.7 32.7 16.5 23.9 31.2 17.5 17.2 23.1 24.5 26.6
22.9 24.1 18.6 30.1 18.2 20.6 17.8 21.7 22.7 22.6 25.
                                                     19.9 20.8 16.8
21.9 27.5 21.9 23.1 50. 50. 50. 50. 50. 13.8 13.8 15. 13.9 13.3
13.1 10.2 10.4 10.9 11.3 12.3 8.8 7.2 10.5 7.4 10.2 11.5 15.1 23.2
9.7 13.8 12.7 13.1 12.5 8.5 5.
                                   6.3 5.6 7.2 12.1 8.3
                                                           8.5
11.9 27.9 17.2 27.5 15. 17.2 17.9 16.3 7.
                                            7.2 7.5 10.4
                                                          8.8
                                                                8.4
16.7 14.2 20.8 13.4 11.7 8.3 10.2 10.9 11.
                                            9.5 14.5 14.1 16.1 14.3
11.7 13.4 9.6 8.7 8.4 12.8 10.5 17.1 18.4 15.4 10.8 11.8 14.9 12.6
14.1 13. 13.4 15.2 16.1 17.8 14.9 14.1 12.7 13.5 14.9 20.
                                                          16.4 17.7
19.5 20.2 21.4 19.9 19. 19.1 19.1 20.1 19.9 19.6 23.2 29.8 13.8 13.3
         14.6 21.4 23.
                        23.7 25. 21.8 20.6 21.2 19.1 20.6 15.2 7.
8.1 13.6 20.1 21.8 24.5 23.1 19.7 18.3 21.2 17.5 16.8 22.4 20.6 23.9
22.
   11.9]
```

#### In [4]:

```
#Create a DataFrame bos containing all the data to use in predicting Boston Housing prices.
bos = pd.DataFrame(boston.data)
print(bos.head())
        0
               1
                     2
                           3
                                  4
                                          5
                                                6
                                                         7
                                                              8
                                                                      9
                                                                            10
                                                                                 ١
   0.00632
            18.0
                   2.31
                         0.0
                                      6.575
                                              65.2
                                                    4.0900
                                                             1.0
                                                                   296.0
                                                                          15.3
                               0.538
0
   0.02731
              0.0
                   7.07
                         0.0
                               0.469
                                      6.421
                                              78.9
                                                     4.9671
                                                             2.0
                                                                   242.0
                                                                          17.8
1
2
   0.02729
              0.0
                   7.07
                         0.0
                               0.469
                                      7.185
                                              61.1
                                                     4.9671
                                                             2.0
                                                                   242.0
                                                                          17.8
                                      6.998
3
   0.03237
              0.0
                   2.18
                         0.0
                               0.458
                                              45.8
                                                    6.0622
                                                             3.0
                                                                   222.0
                                                                          18.7
4
   0.06905
              0.0
                   2.18
                         0.0
                               0.458
                                      7.147
                                              54.2
                                                    6.0622
                                                             3.0
                                                                   222.0
                                                                          18.7
```

```
11
              12
0
   396.90
           4.98
1
   396.90
           9.14
2
   392.83
           4.03
3
   394.63
           2.94
4
   396.90
           5.33
```

### In [5]:

```
bos.columns = boston.feature_names
print(bos.head())
```

```
CRIM
               ΖN
                   INDUS
                           CHAS
                                    NOX
                                             RM
                                                  AGE
                                                           DIS
                                                                RAD
                                                                        TAX
                    2.31
   0.00632
             18.0
                            0.0
                                 0.538
                                         6.575
                                                 65.2
                                                       4.0900
                                                                1.0
                                                                      296.0
   0.02731
              0.0
                    7.07
                            0.0
                                 0.469
                                         6.421
                                                 78.9
                                                       4.9671
                                                                      242.0
1
                                                                2.0
2
   0.02729
              0.0
                    7.07
                            0.0
                                 0.469
                                         7.185
                                                 61.1
                                                       4.9671
                                                                2.0
                                                                      242.0
                                 0.458
3
   0.03237
              0.0
                    2.18
                            0.0
                                         6.998
                                                 45.8
                                                       6.0622
                                                                3.0
                                                                      222.0
4
   0.06905
              0.0
                    2.18
                            0.0
                                 0.458
                                         7.147
                                                 54.2
                                                       6.0622
                                                                3.0
                                                                      222.0
   PTRATIO
                     LSTAT
                  В
            396.90
                       4.98
0
      15.3
```

```
1
      17.8
            396.90
                      9.14
2
      17.8
            392.83
                      4.03
3
      18.7
            394.63
                      2.94
4
      18.7
            396.90
                      5.33
```

### In [6]:

```
print(boston.target.shape)
```

(506,)

### In [7]:

```
boston.target[:5]
```

#### Out[7]:

```
array([24., 21.6, 34.7, 33.4, 36.2])
```

### In [8]:

```
bos['PRICE'] = boston.target
print(bos.head())
      CRIM
              ΖN
                  INDUS
                         CHAS
                                  NOX
                                          RM
                                               AGE
                                                        DIS
                                                             RAD
                                                                     TAX
                                                                          \
0
  0.00632
           18.0
                   2.31
                           0.0
                               0.538
                                       6.575
                                              65.2
                                                     4.0900
                                                             1.0
                                                                  296.0
  0.02731
             0.0
                   7.07
                           0.0
                                0.469
                                       6.421
                                              78.9
                                                     4.9671
                                                             2.0
                                                                  242.0
1
2
  0.02729
             0.0
                   7.07
                           0.0
                               0.469
                                       7.185
                                              61.1
                                                     4.9671
                                                             2.0
                                                                  242.0
                           0.0 0.458
3
  0.03237
             0.0
                   2.18
                                       6.998
                                              45.8
                                                     6.0622
                                                             3.0
                                                                  222.0
4
  0.06905
             0.0
                   2.18
                           0.0
                                0.458
                                       7.147
                                               54.2
                                                     6.0622
                                                             3.0
                                                                  222.0
   PTRATIO
                 В
                   LSTAT
                            PRICE
0
      15.3
            396.90
                     4.98
                             24.0
      17.8
            396.90
                     9.14
                             21.6
1
2
      17.8
            392.83
                     4.03
                             34.7
3
      18.7
            394.63
                     2.94
                             33.4
4
      18.7
            396.90
                      5.33
                             36.2
```

### In [9]:

print(bos.describe())

```
CRIM
                             ZN
                                       INDUS
                                                     CHAS
                                                                   NOX
                                                                                 R
M \
count
       506.000000
                    506.000000
                                 506.000000
                                              506.000000
                                                           506.000000
                                                                        506.00000
0
         3.613524
                     11.363636
                                  11.136779
                                                 0.069170
                                                             0.554695
                                                                           6.28463
mean
4
std
         8.601545
                     23.322453
                                    6.860353
                                                 0.253994
                                                             0.115878
                                                                          0.70261
7
min
         0.006320
                      0.000000
                                    0.460000
                                                 0.000000
                                                             0.385000
                                                                          3.56100
0
25%
         0.082045
                      0.000000
                                    5.190000
                                                 0.000000
                                                             0.449000
                                                                          5.88550
0
50%
         0.256510
                      0.000000
                                    9.690000
                                                 0.000000
                                                             0.538000
                                                                          6.20850
0
75%
         3,677083
                     12.500000
                                  18.100000
                                                 0.000000
                                                             0.624000
                                                                          6.62350
0
max
        88.976200
                    100.000000
                                  27.740000
                                                 1.000000
                                                             0.871000
                                                                          8.78000
0
               AGE
                            DIS
                                         RAD
                                                      TAX
                                                              PTRATIO
В
count
       506.000000
                    506.000000
                                 506.000000
                                              506.000000
                                                           506.000000
                                                                        506.00000
0
        68.574901
                       3.795043
                                    9.549407
                                              408.237154
                                                            18.455534
                                                                        356.67403
mean
2
        28.148861
                      2.105710
                                    8.707259
                                              168.537116
                                                              2.164946
                                                                         91.29486
std
4
         2.900000
                      1.129600
                                    1.000000
                                                            12.600000
                                                                          0.32000
min
                                              187.000000
25%
        45.025000
                      2.100175
                                   4.000000
                                              279.000000
                                                            17.400000
                                                                        375.37750
0
        77.500000
                      3.207450
                                    5.000000
                                              330.000000
                                                            19.050000
50%
                                                                        391.44000
0
75%
        94.075000
                      5.188425
                                  24.000000
                                              666.000000
                                                            20.200000
                                                                        396.22500
0
                                                                        396.90000
       100.000000
                     12.126500
                                  24.000000
                                              711.000000
                                                            22.000000
max
0
             LSTAT
                          PRICE
count
       506.000000
                    506.000000
        12.653063
                     22.532806
mean
         7.141062
                      9.197104
std
         1.730000
                      5.000000
min
25%
         6.950000
                     17.025000
        11.360000
                     21.200000
50%
75%
        16.955000
                     25.000000
                     50.000000
        37.970000
max
In [10]:
X = bos.drop('PRICE', axis = 1)
```

### 2.1 Standardizing Data

Y = bos.PRICE

#### In [11]:

```
from sklearn.preprocessing import StandardScaler
X_scaler = StandardScaler().fit(X)
standardized_X = X_scaler.transform(X)
print(standardized_X.shape)
```

(506, 13)

### 3. Applying Stochatic Gradient Descent From Scratch

### 3.1 Calculating cost function

### In [12]:

```
# The below function will compute the cost for each point:
def cal_cost(theta,X,y,m):
    #m = Len(y)

predictions = X.dot(theta)

cost = (1/2*506) * np.sum(np.square(predictions-y))

return cost
```

### 3.2 Determining Optimal Weights and cost

#### In [13]:

```
#The below method will compute the optimal weights and cost :
def stochastic_gradient_descent(X,y,theta,learning_rate=0.2,iterations=10):

    m = len(y)  #length of the data set
    cost_value = np.zeros(iterations)

for it in range(iterations):
    cost =0.0

    for i in range(m):
        rand_ind = np.random.randint(0,m)
        X_i = X[rand_ind,:].reshape(1,X.shape[1])
        y_i = y[rand_ind].reshape(1,1)
        prediction = np.dot(X_i,theta)

        theta = theta -(2/m)*learning_rate*( X_i.T.dot((prediction - y_i)))
        cost_value[it] = cost

    return theta, cost_value
```

```
In [14]:
```

```
#learning rate
1r = 0.2
#no. of iterations
n iter = 100
theta = np.random.randn(14,1)
#adding the bias weight's features
X_b = np.c_[np.ones((len(standardized_X),1)),standardized_X]
 # calling the sqd function
theta_updated,cost_history = stochastic_gradient_descent(X_b,Y,theta,lr,n_iter)
print(cost_history)
[42984674.45981438 19065733.90753102 10100948.15109663
                                                        8472760.97784814
  5167627.84629632 3430928.84321833
                                      3013691.84990894
                                                        3540639.58368588
 3088216.4269686
                                      2540935.32050461 2396364.74808609
                    2745874.80156676
 3323220.08855247 3337823.65750375
                                      3151228.09614569
                                                        2591115.6388071
  3282577.94878804
                   2381458.35051078
                                      2667218.4559602
                                                        2635620.91858626
  3041193.08491147
                    2979550.96528399
                                      2596305.11386917
                                                        2710421.34551427
 2450213.98256632 1860192.32301035
                                      2885561.58217175
                                                        2579718.76019554
 2567065.01151585 2929302.56167601
                                                        2826613.60790927
                                      2923785.25396308
 2819304.8996654
                    2566193.08040736
                                      2513590.64232507
                                                        2981537.02644306
 2792195.58638274 2392780.84937154
                                      3103699.88455786
                                                        2359831.42289333
```

2615822.77890918

2743010.22879668

2938482.52444306

2603094.61621942

2682190.63531021

3216155.34728603

2674166.01654458

2812172.8526802

3792499.93705481

3025690.13502377

3366382.60543423

3031033.20320776

2715281.96937225

2449271.41140047

2617958.81933454

2600783.65765379

2963275.24282101

2379091.79684328

2868723.85986166

2172807.26742458

2877625.24240584

2849259.42555033

2296220.65092211

3040413.43473542

2964236.91601047

2840758.48235684

2623860.03788896

2252623.71277724

3105800.59590797

2151702.83684743

### 3.3 Calculating weights

2740740.48878731 2725267.73357724

2890373.52524421 2640192.34712254

2757439.79199756 3283084.56033509

2407846.87668732 2590718.62530185

2437438.44395425 2433990.72280406

2463001.62624044 2532173.25271

3022727.71142724

3086494.0306036

3644139.43679201

3011939.46403327

3212445.09303528

2376422.74378408

2437364.26079213

2872979.3472489

2680314.4561199

2474455.15942701

2472223.94112213

2600522.76977445

2599895.56115197

2605900.55416047

2818975.75947017

2192285.56040966

2881006.83812535

2369198.31902153

```
In [15]:
```

```
print('Intercept Term(bias term) : {:0.3f}\n'.format(theta updated[0][0]))
print('*'*100)
print('Predicted Weights(without bias term :)')
weight_vector = theta_updated[1:]
print(weight_vector)
Intercept Term(bias term) : 22.357
*****************************
*********
Predicted Weights(without bias term :)
[[-1.02675933]
[ 1.08694025]
[ 0.15820468]
[ 0.63007197]
[-1.92812299]
[ 2.79943447]
[-0.05714188]
[-2.89220411]
[ 2.26386162]
[-1.95011786]
[-2.02916807]
[ 0.81521694]
[-3.59298243]]
```

### 3.4 Calculating Different metrics

```
In [16]:
```

```
y_predicted = X_b.dot(theta_updated)
y_predicted = y_predicted.ravel()

from sklearn import metrics

print('MAE:', metrics.mean_absolute_error(Y, y_predicted))
print('MSE:', metrics.mean_squared_error(Y, y_predicted))
print('RMSE:', np.sqrt(metrics.mean_squared_error(Y, y_predicted)))
```

MAE: 3.2196879117976898 MSE: 22.07329507367132 RMSE: 4.698222544076783

#### In [17]:

```
from scipy import stats
x = Y
y = y_predicted
slope, intercept, r_value, p_value, std_err = stats.linregress(x,y)

idx = ['slope', 'intercept', 'r_value', 'p_value', 'std_err']
data = np.array([slope, intercept, r_value, p_value, std_err])

print(pd.DataFrame(data= data, index= idx , columns =['values']))

regline = lambda S: 0.7466*x +6.0860359
S=np.array([x.min(),x.max()])
```

values slope 7.505434e-01 intercept 5.445072e+00 r\_value 8.596936e-01 p\_value 3.789703e-149 std\_err 1.986444e-02

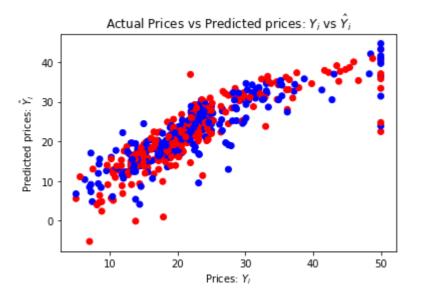
### 3.5 Plotting graph between Actual Prices vs Predicted prices

### In [18]:

```
plt.scatter(Y, y_predicted,color=['red','blue'])
plt.xlabel("Prices: $Y_i$")
plt.ylabel("Predicted prices: $\hat{Y}_i$")
plt.title("Actual Prices vs Predicted prices: $Y_i$ vs $\hat{Y}_i$")
```

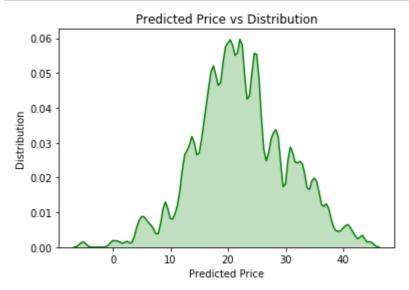
### Out[18]:

Text(0.5,1,'Actual Prices vs Predicted prices: \$Y i\$ vs \$\\hat{Y} i\$')



#### In [19]:

```
sns.kdeplot(y_predicted, bw = 0.5, color = "g", shade = True)
plt.xlabel("Predicted Price")
plt.ylabel("Distribution")
plt.title("Predicted Price vs Distribution")
plt.show()
```



## 4. Applying SGD Regressor from sklearn

### In [20]:

```
#Computing the intercept and weight coffecients using the sklearn library:
from sklearn import linear_model

clf =linear_model.SGDRegressor(n_iter = 100 , penalty=None ,eta0=0.2, loss='squared_loss' clf.fit(standardized_X , Y)
print("\n Accuracy of model using L1 Regularization",clf.score(standardized_X, Y))
#Predicting the target values for standardised data :
y_pred = clf.predict(standardized_X)
print('\n Number of coefficients',len(clf.coef_))
print("\n Intercept of the Best fit line : {} ".format(clf.intercept_))
```

```
Accuracy of model using L1 Regularization 0.7271994230572881

Number of coefficients 13

Intercept of the Best fit line : [22.13122229]
```

# 4.1 Calculating intercepts and weights

### In [21]:

```
# Intercept and weight vector Coffecient Calculation :
print('\n Intercept term :' , clf.intercept_ )
print('\n Weight vector :' , clf.coef_.reshape(-1 , 1))
```

```
Intercept term : [22.13122229]
Weight vector : [[-0.8294618 ]
[ 0.96874363]
[ 0.53636924]
[ 1.18495862]
[-2.28718941]
[ 2.13450772]
[ 0.09676401]
[-2.91377429]
[ 2.74079082]
[-1.82246344]
[-1.98559165]
[ 0.70719972]
[-3.91391879]]
```

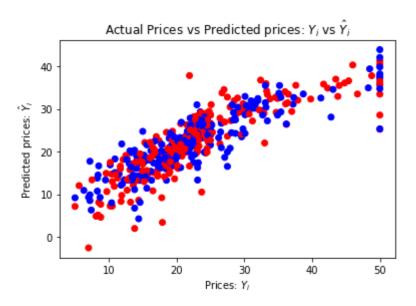
# 4.2 Plotting a graph between Actual Prices vs Predicted prices

### In [22]:

```
plt.scatter(Y, y_pred,color=['red','blue'])
plt.xlabel("Prices: $Y_i$")
plt.ylabel("Predicted prices: $\hat{Y}_i$")
plt.title("Actual Prices vs Predicted prices: $Y_i$ vs $\hat{Y}_i$")
```

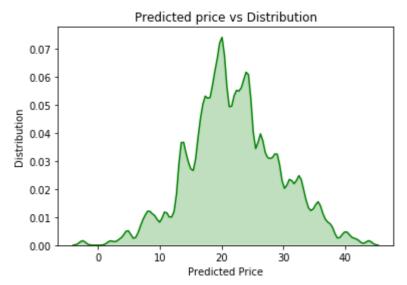
### Out[22]:

Text(0.5,1,'Actual Prices vs Predicted prices: \$Y\_i\$ vs \$\\hat{Y}\_i\$')



### In [23]:

```
sns.kdeplot(y_pred, bw = 0.5, color = "g", shade = True)
plt.xlabel("Predicted Price")
plt.ylabel("Distribution")
plt.title("Predicted price vs Distribution")
plt.show()
```



# 4.3 Calculating different metrics

### In [24]:

```
from sklearn import metrics

print('MAE:', metrics.mean_absolute_error(Y, y_pred))
print('MSE:', metrics.mean_squared_error(Y, y_pred))
print('RMSE:', np.sqrt(metrics.mean_squared_error(Y, y_pred)))
```

MAE: 3.348244499466222 MSE: 23.029703624649628 RMSE: 4.798927341047125

### In [25]:

```
from scipy import stats
x = Y
y = y_pred
slope, intercept, r_value, p_value, std_err = stats.linregress(x,y)

idx = ['slope', 'intercept', 'r_value', 'p_value', 'std_err']
data = np.array([slope, intercept, r_value, p_value, std_err])

print(pd.DataFrame(data= data, index= idx , columns =['values']))

regline = lambda S: 0.7466*x +6.0860359
S=np.array([x.min(),x.max()])
```

values slope 6.808384e-01 intercept 6.790022e+00 r\_value 8.560335e-01 p\_value 1.524802e-146 std\_err 1.831309e-02

# Comparing results of SGD from scratch and SGD Regressor

**#SGD From Scratch** 

- 1) The Mean absolute error of SGD from scratch is 3.330089
- 2) The Root Mean Squared error of SGD from scratch is 4.713072

SGD Regressor from sklearn

- 1) The Mean absolute error of SGD Regressor from sklearn is 3.357264
- 2) The Root Mean Squared error of SGD Regressor from sklearn is 4.781386

	Type of Algorithm	MSE	MAE	RMSE
•	SGD from scratch	22.073295	3.219687	4.698222

Type of Algorithm MSE MAE RMSE

SGD Regressor from SKlearn 23.02970 3.348244 4.798927

### Conclusion

Stochastic gradient descent also known as incremental gradient descent, is an iterative method for optimizing a differentiable objective function, a stochastic approximation of gradient descent optimization.

The gradient of the loss is estimated each sample at a time and the model is updated along the way with a decreasing strength schedule (aka learning rate).

The regularizer is a penalty added to the loss function that shrinks model parameters towards the zero vector using either the squared euclidean norm L2 or the absolute norm L1 or a combination of both (Elastic Net).

Learning rate. Learning rate is a decreasing function of time. Two forms that are commonly used are a linear function of time and a function that is inversely proportional to the time t

Steps Involved:-

- 1) Loading Boston dataset from sklearn
- 2) Standardizing Data
- 3) Applying Stochatic Gradient Descent From Scratch
- 4) calculated weights and intercepts values
- 5) Calculating Different metrics like mean squared error, mean absolute error, Root mean square error
- 6) Plotting graph between Actual Prices vs Predicted prices
- 7) Applying SGD Regressor from sklearn
- 8) Calculating intercepts and weights
- 9) Plotting a graph between Actual Prices vs Predicted prices
- 10) Calculating different metrics
- 11) Comparing results of SGD from scratch and SGD Regressor from sklearn

In [ ]:			