- sklearn包

```python
# 导入一些包里含有的数据
diabetes = datasets.load_diabetes()
X = diabetes.data
y = diabetes.target

# 多元线性回归
regr = linear_model.LinearRegression()
regr.fit(X_tr,y_tr)
# 各个自变量的系数
regr.coef_
# 常数系数
regr.intercept_
y_tr_pred = regr.predict(X_tr)
```

分割数据

```python
from sklearn.model_selection import train_test_split
ntr = 50000
nts = 10000
Xtr, Xts, ytr, yts = train_test_split(X,y,train_size=ntr, test_size=nts,shuffle=True)
```