

## Machine Learning Regression

### Algorithm Validation:

#### 1. SVM (Support Vector Machine)

Support Vector Machine					
Serial number	Hyper parameter	Linear (r2 value)	RBF(Non Linear) r2 value	Poly (r2 value)	Sigmoid (r2 value)
1	C1.0	0.8950	-0.0574	-0.0571	-0.0572
2	C10	-2.4370	-0.0568	-0.0537	-0.0547
3	C100	-357.0790	-0.0507	-0.0198	-0.030453
4	C1000	-36014.0206	0.0068	0.2662	0.1851
5	C1500	not checked	0.0378	0.3875	0.2949
6	C3000	not checked	0.1232	0.6370	0.59136
7	C6000	not checked	0.2452	0.8226	0.79725
8	C8000	not checked	0.3150	0.8286	0.83652

The Kernel type Linear  $R^2$  value is 0.8950. This model looks good (1<sup>st</sup> choice)

The Kernel type Sigmoid  $R^2$  value is 0.836 (2<sup>nd</sup> choice)

#### 2. Decision Tree

Decision Tree				
Sno	Criterion	Splitter	Max Features	R Value
1	squared_error	best	log2	0.662
2	squared_error	best	sqrt	0.424
3	friedman_mse	best	log2	-0.443
4	friedman_mse	best	sqrt	0.202
5	friedman_mse	random	sqrt	0.823
6	friedman_mse	random	log2	0.673
7	absolute_error	best	log2	0.702
8	absolute_error	random	log2	0.246
9	absolute_error	best	sqrt	0.414
10	absolute_error	random	sqrt	0.210
11	poisson	best	sqrt	0.773
12	poisson	best	log2	0.893
13	poisson	random	log2	0.676
14	poisson	random	sqrt	0.793
15	squared_error	random	log2	0.709
16	squared_error	random	sqrt	0.483

The Decision tree algorithm gives a better  $R^2$  value (0.893) when using  
 Criterion =poisson, splitter=best and max\_features=log2

### 3. Random Forest Algorithm

Random Forest				
Sno	Criterion	n_estimators	random_state	R2 value
1	Squared_error	10	0	0.9253
2	Squared_error	50	0	0.9446
3	Squared_error	100	0	0.9460
4	Squared_error	100	5	0.9322
5	Squared_error	200	0	0.9439
6	friedman_mse	10	0	0.9207
7	friedman_mse	50	0	0.9389
8	friedman_mse	100	0	0.9413
9	friedman_mse	150	0	0.9429
10	friedman_mse	200	0	0.9442
11	friedman_mse	200	0	0.9417
12	poisson	10	0	0.9305
13	poisson	50	0	0.9464
14	poisson	100	0	0.9414
15	poisson	60	0	0.9457
16	poisson	75	0	0.9403
17	poisson	70	0	0.9433

Random Forest Algorithm gives a better  $R^2$  value (0.9460) while using the following

Criterion: Squared\_error , n\_estimators=100 and random\_state=0

Criterion: poisson , n\_estimators=50 and random\_state=0

### 4.Adaboost algorithm

Adaboost				
Sno	loss	n_estimators	random_state	R2 value
1	linear	50	0	0.9260
2	linear	100	0	0.9269
3	linear	150	0	0.9299
4	linear	200	0	0.9300
5	linear	500	0	0.9361
6	square	50	0	0.9176
7	square	100	0	0.9198
8	square	1000	0	0.9189
9	exponential	50	0	0.9205
10	exponential	100	0	0.9287
11	exponential	150	0	0.9330
12	exponential	200	0	0.9344
13	exponential	500	0	0.9378
14	exponential	600	0	0.9351

## 5. Gradient Boost Algorithm

Gradient Boost					
Sno	loss	Criterion	n_estimators	random_state	R2 value
1	squared_error	friedman_mse	50	0	0.9277376
2	squared_error	friedman_mse	100	0	0.922624257
3	squared_error	friedman_mse	200	0	0.922009
4	squared_error	squared_error	50	0	0.92773769
5	squared_error	squared_error	100	0	0.92262
6	squared_error	squared_error	200	0	0.922009
7	absolute_error	friedman_mse	50	0	0.842872
8	absolute_error	friedman_mse	100	0	0.8500
9	absolute_error	squared_error	50	0	0.84287249
10	absolute_error	squared_error	100	0	0.84995457
11	huber	squared_error	50	0	0.9221035
12	huber	squared_error	100	0	0.91884
13	huber	friedman_mse	50	0	0.9252189
14	huber	friedman_mse	100	0	0.922004
15	quantile	friedman_mse	100	0	0.8238
16	quantile	friedman_mse	50	0	0.548121
17	quantile	squared error	100	0	0.82387429

