# UNIVERSITY OF MUMBAI **DEPARTMENT OF COMPUTER SCIENCE**

M.Sc. Computer Science with Spl. in Data Science – Semester III

Predictive Modeling and Analytics

JOURNAL

2022-2023

Seat No. <u>30283</u>





# UNIVERSITY OF MUMBAI **DEPARTMENT OF COMPUTER SCIENCE**

# **CERTIFICATE**

This is to certify that the work entered in this journal was done in the University Department of Computer Science laboratory by Mr./Ms. <u>Sumon Singh</u> Seat No. <u>30283</u> for the course of M.Sc. Computer Science with Spl. in Data Science - Semester III (CBCS) (Revised) during the academic year 2022-2023 in a satisfactory manner.

Subject In-charge	Head of Department
External Examiner	

# Index

Name of the practical	Page No.	Date	Sign
Least Squar Estimation	1	31/7/22	
Trend Values using Least-Squares	3	14/8/22	
Linear Regression 5 Equation		18/8/22	
Linear Regression Equation	7	28/8/22	
Autocorrelation	9	9/10/22	
T-test	12	23/10/22	
F-test	14	6/11/22	
Anova test	16	13/12/22	
	Least Squar Estimation  Trend Values using Least-Squares  Linear Regression Equation  Linear Regression Equation  T-test  F-test	Least Squar Estimation1Trend Values using Least-Squares3Linear Regression Equation5Linear Regression Equation7Autocorrelation9T-test12F-test14	Least Squar Estimation       1       31/7/22         Trend Values using Least-Squares       3       14/8/22         Linear Regression Equation       5       18/8/22         Linear Regression Equation       7       28/8/22         Autocorrelation       9       9/10/22         T-test       12       23/10/22         F-test       14       6/11/22

# **Least Square estimation**

#### Problem:

The following table relates to the tourist arrivals during 1990 to 1996 in India:

Years: 1990 1991 1992 1993 1994 1995 1996 Tourist's arrivals: 18 20 23 25 24 28 30 (in millions)

Fit a straight line trend by the method of least squares and estimates the number of tourists that would arrives in the year 2000.

#### Libraries

```
In [1]:
```

```
import numpy as np
import pandas as pd
from sklearn.linear_model import LinearRegression
import matplotlib.pyplot as plt
```

#### Method: 1

```
In [2]:

years = [1990,1991,1992,1993,1994,1995,1996]
tourists = [18,20,23,25,24,28,30]
In [3]:
```

```
In [3]:
years=np.array(years).reshape(-1,1)
```

```
In [4]:
model = LinearRegression().fit(years,tourists)
```

```
In [5]:
```

```
model.intercept_
Out[5]:
```

```
-3748.464285714285
```

```
In [6]:
model.coef_
```

```
Out[6]:
array([1.89285714])
```

```
In [7]:
model.predict(np.array([2000]).reshape(-1,1))
```

```
Out[7]:
array([37.25])
```

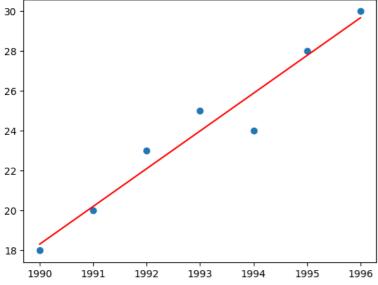
#### Method: 2

```
In [8]:

x= [1990,1991,1992,1993,1994,1995,1996]

y= [18,20,23,25,24,28,30]
```

```
In [9]:
m,c=np.polyfit(x,y,deg= 1)
In [10]:
m
Out[10]:
1.8928571428569125
In [11]:
С
Out[11]:
-3748.464285713826
In [12]:
y_line= [m*i+c for i in x]
In [13]:
y_line
Out[13]:
[18.321428571429806,
 20.21428571428669,
 22.10714285714357,
 24.000000000000455,
 25.892857142857338,
 27.785714285714675,
 29.67857142857156]
In [14]:
plt.scatter(x,y)
plt.plot(x,y_line,'r')
Out[14]:
[<matplotlib.lines.Line2D at 0x7f247a745f60>]
 30
 28
 26
 24
```



# **Tourists in 2000**

```
In [15]:
m*2000+c
Out[15]:
```

37.24999999999999

# **Trend Values Using Least-Squares**

#### **Problem**

Below are given the figures of production (in thousand quintals) of a sugar factory.

Year	Production	10			63	J	
	(thousand quintals	)					
1993	77						
1995	88						
1996	94						
1997	85						
1998	91						
1999	98						
2002	90						
(i)	Fit a straight line	by the le	east squares' i	method and	d tabula	te the tre	nd values.

# Libraries

```
In [1]:
```

```
import numpy as np
import matplotlib.pyplot as plt
```

#### Code

```
In [2]:
```

```
Years=[1993,1995,1996,1997,1998,1999,2002]
Production=[77,88,94,85,91,98,90]
```

```
In [3]:
```

```
m,c=np.polyfit(Years,Production,deg=1)
```

```
In [4]:
```

```
m,c
```

# Out[4]:

(1.3764044943820066, -2659.8764044943505)

#### In [5]:

```
y_line=[m*i+c for i in Years]
```

#### **Trend values**

# In [6]:

```
y_line
```

#### Out[6]:

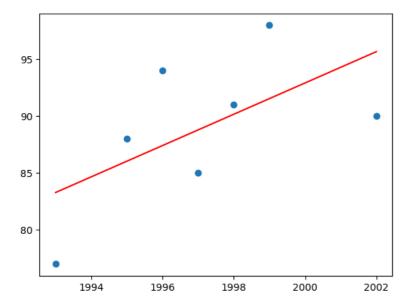
```
[83.29775280898866,
86.05056179775283,
87.4269662921347,
88.80337078651655,
90.17977528089887,
91.55617977528073,
95.68539325842676]
```

# In [7]:

plt.scatter(Years,Production)
plt.plot(Years,y\_line,'r')

#### Out[7]:

[<matplotlib.lines.Line2D at 0x7f4e78d96ce0>]



# **Linear Regression Equation**

#### **Problem**

The following measurements have been obtained in a study:

Nr.	1	2	3	4	5	6	7	8
у	9.29	12.67	12.42	0.32	20.77	9.52	2.38	7.46
X1	1.00	2.00	3.00	4.00	5.00	6.00	7.00	8.00
X2	4.00	12.00	16.00	8.00	32.00	24.00	20.00	28.00

The estimated linear regression equation is:  $y = bo + b_1 *x_1 + b_2 *X_2$ 

#### Libraries

```
In [10]:
```

```
from sklearn.linear_model import LinearRegression
import pandas as pd
```

# Code

```
In [11]:

x1 = [1.00,2.00,3.00,4.00,5.00,6.00,7.00,8.00]

x2 = [4.00,12.00,16.00,8.00,32.00,24.00,20.00,28.00]

y = [9.29,12.67,12.42,0.38,20.77,9.52,2.38,7.46]
```

```
In [12]:
```

```
df = pd.DataFrame({'X1':x1,'X2':x2,'Y':y})
```

```
In [13]:
```

df

#### Out[13]:

	<b>X1</b>	X2	Υ
0	1.0	4.0	9.29
1	2.0	12.0	12.67
2	3.0	16.0	12.42
3	4.0	8.0	0.38
4	5.0	32.0	20.77
5	6.0	24.0	9.52

**6** 7.0 20.0 2.38

**7** 8.0 28.0 7.46

```
In [14]:

x= df[['X1','X2']]
y = df['Y']
```

```
In [15]:
```

```
lm = LinearRegression().fit(x,y)
```

```
In [16]:
```

```
lm.intercept_
```

#### Out[16]:

8.032533783783787

```
In [17]:
```

lm.coef\_

#### Out[17]:

array([-3.57336486, 0.96715878])

#### In [18]:

```
print(f'The \ estimated \ linear \ regression \ equation \ will \ be :- \ y = \{lm.intercept_\} \ + \ \{lm.coef_[0]\}*x1 \ + \ \{lm.coef_[1]\}*x2'
```

The estimated linear regression equation will be :- y = 8.032533783787 + -3.573364864864868\*x1 + 0.9671587837837837844\*x2

# **Linear Regression Equation**

#### **Problem**

The following measurements have been obtained in a study:

Nr.	1	2	3	4	5	6	7	8	9	10	11	12	13
Y	1.4	1.93	0.81	0.6	1.55	0.9	0.45	1.14	0.7	0.98	1.4	0.81	0.89
	5			1		5			4		1		
X1	0.5	0.86	0.29	0.2	0.56	0.2	0.08	0.41	0.2	0.35	0.5	0.22	0.26
	8			0		8			2		9		
X2	0.7	0.13	0.79	0.2	0.56	0.9	0.01	0.60	0.7	0.73	0.1	0.96	0.27
	1			0		2			0		3		

Nr.	14	15	16	17	18	19	20	21	22	23	24	25
Y	0.68	1.39	1.53	0.91	1.49	1.38	1.73	1.11	1.68	0.66	0.6	1.98
											9	
X1	0.12	0.65	0.70	0.30	0.70	0.39	0.72	0.45	0.81	0.04	0.2	0.95
											0	
X2	0.21	0.88	0.30	0.15	0.09	0.17	0.25	0.30	0.32	0.82	0.9	0.00
											8	

The estimated linear regression equation is:  $y = bo + b_1 *x_1 + b_2 *x_2$ 

#### Libraries

#### In [19]:

from sklearn.linear\_model import LinearRegression
import pandas as pd

# Code

```
In [20]:
```

 $\begin{array}{l} \textbf{x1} = [0.58, 0.86, 0.29, 0.20, 0.56, 0.28, 0.08, 0.41, 0.22, 0.35, 0.59, 0.22, 0.26, 0.12, 0.65, 0.70, 0.30, 0.70, 0.39, 0.72, 0.45, 0.81, 0.\\ \textbf{x2} = [0.71, 0.13, 0.79, 0.20, 0.56, 0.92, 0.01, 0.60, 0.70, 0.73, 0.13, 0.96, 0.27, 0.21, 0.88, 0.30, 0.15, 0.09, 0.17, 0.25, 0.30, 0.32, 0.\\ \textbf{y} = [1.45, 1.93, 0.81, 0.61, 1.55, 0.95, 0.45, 1.14, 0.74, 0.98, 1.41, 0.81, 0.89, 0.68, 1.39, 1.53, 0.91, 1.49, 1.38, 1.73, 1.11, 1.68, 0.64, 0.89,$ 

#### In [21]:

```
df = pd.DataFrame({'X1':x1,'X2':x2,'Y':y})
```

```
In [22]:
df
Out[22]:
    X1 X2
 0 0.58 0.71 1.45
 1 0.86 0.13 1.93
 2 0.29 0.79 0.81
 3 0.20 0.20 0.61
 4 0.56 0.56 1.55
 5 0.28 0.92 0.95
 6 0.08 0.01 0.45
 7 0.41 0.60 1.14
 8 0.22 0.70 0.74
 9 0.35 0.73 0.98
10 0.59 0.13 1.41
11 0.22 0.96 0.81
12 0.26 0.27 0.89
13 0.12 0.21 0.68
14 0.65 0.88 1.39
15 0.70 0.30 1.53
16 0.30 0.15 0.91
17 0.70 0.09 1.49
18 0.39 0.17 1.38
19 0.72 0.25 1.73
20 0.45 0.30 1.11
21 0.81 0.32 1.68
22 0.04 0.82 0.66
23 0.20 0.98 0.69
24 0.95 0.00 1.98
In [23]:
x= df[['X1','X2']]
y = df['Y']
In [24]:
lm = LinearRegression().fit(x,y)
In [25]:
lm.intercept_
Out[25]:
0.43354711505518506
In [26]:
lm.coef_
Out[26]:
array([1.65299345, 0.00394488])
In [27]:
print(f'The\ estimated\ linear\ regression\ equation\ will\ be\ :-\ y\ =\ \{lm.intercept_\}\ +\ \{lm.coef_[0]\}*x1\ +\ \{lm.coef_[1]\}*x2'\}
0.0039448751847171865*x2
```

#### **Autocorrelation**

#### **Problem**

Calculate the Lag 3 Autocorrelation for the sample dataset below. This data has 24 observations (two years of monthly sales data)

Sr No	Original Data	1-Unit Lag	2-Unit Lag	3-Unit Lag
1	9.08			
2	12.63	9.08		
3	15	12.63	9.08	
4	20.73	15	12.63	9.08
5	2.2	20.73	15	12.63
6	18	2.2	20.73	15
7	7.16	18	2.2	20.73
8	18.28	7.16	18	2.2
9	21	18.28	7.16	18
10	19.68	21	18.28	7.16
11	15.54	19.68	21	18.28
12	24	15.54	19.68	21
13	16.1	24	15.54	19.68
14	1193	16.1	24	15.54
15	27	1193	16.1	24
16	12.51	27	1193	16.1
17	20.04	12.51	27	11.93
18	30	20.04	12.51	27
19	12.41	30	20.04	12.51
20	14.33	12.41	30	20.04
21	33	14.33	12.41	30
22	22.11	33	14.33	12.41
23	17.91	22.11	33	14.33
24	36	17.91	22.11	33

# Libraries

```
In [23]:
```

```
import statsmodels.api as sm
from statsmodels.graphics import tsaplots
import matplotlib.pyplot as plt
import pandas as pd
```

#### Code

```
In [24]:
```

```
data = [9.08,12.63,15,20.73,2.2,18,7.16,18.28,21,19.68,15.54,
24,16.1,11.93,27,12.51,20.04,30,12.41,14.33,33,22.11,
17.91,36]
```

```
In [25]:
```

```
df = pd.DataFrame({'Original_Data':data})
```

#### In [26]:

```
One_Unit_Lag = df.shift(1,axis=0)
```

#### In [27]:

```
Second_Unit_Lag = df.shift(2,axis=0)
```

#### In [28]:

```
Third_Unit_Lag = df.shift(3,axis=0)
```

```
In [29]:
```

```
df['1_Unit_Lag'] = One_Unit_Lag
df['2_Unit_Lag'] = Second_Unit_Lag
df['3_Unit_Lag'] = Third_Unit_Lag
```

# In [30]:

df

#### Out[30]:

	Original_Data	1_Unit_Lag	2_Unit_Lag	3_Unit_Lag
0	9.08	NaN	NaN	NaN
1	12.63	9.08	NaN	NaN
2	15.00	12.63	9.08	NaN
3	20.73	15.00	12.63	9.08
4	2.20	20.73	15.00	12.63
5	18.00	2.20	20.73	15.00
6	7.16	18.00	2.20	20.73
7	18.28	7.16	18.00	2.20
8	21.00	18.28	7.16	18.00
9	19.68	21.00	18.28	7.16
10	15.54	19.68	21.00	18.28
11	24.00	15.54	19.68	21.00
12	16.10	24.00	15.54	19.68
13	11.93	16.10	24.00	15.54
14	27.00	11.93	16.10	24.00
15	12.51	27.00	11.93	16.10
16	20.04	12.51	27.00	11.93
17	30.00	20.04	12.51	27.00
18	12.41	30.00	20.04	12.51
19	14.33	12.41	30.00	20.04
20	33.00	14.33	12.41	30.00
21	22.11	33.00	14.33	12.41
22	17.91	22.11	33.00	14.33
23	36.00	17.91	22.11	33.00

#### In [31]:

```
lag_no = 3
```

#### In [32]:

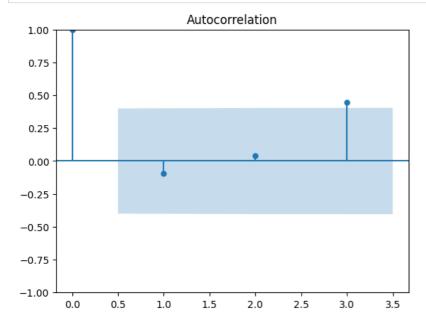
```
sm.tsa.acf(data,nlags=lag_no)
```

#### Out[32]:

```
array([ 1. , -0.0928397 , 0.03872485, 0.44511117])
```

# In [33]:

fig = tsaplots.plot\_acf(data,lags=lag\_no)
plt.show()



Autocorrelation for 3 lags is 0.44511117

#### T-test

#### **Problem**

Ten rats were fed with rice in 1st month and body weights of the rats were recorded. In the next month, they were fed with grams and their weights were measured again. The respective weights of ten rats in two months are as follows:

Weights in 1 month	50	60	58	52	51	62	58	55	50	65
Weights in 2 month	56	58	68	61	56	59	64	60	50	62

Prove the hypothesis

Ho: Weights of 1st and 2nd months are equal Given: the tabulated value for 5% is 1.833

#### Libraries

```
In [1]:
```

```
from scipy import stats
import pingouin as pg
```

# Code

```
In [2]:
```

```
alpha = 0.05
t_val = 1.833
```

#### In [3]:

```
weights_1st_month = [50,60,58,52,51,62,58,55,50,65]
weights_2nd_month = [56,58,68,61,56,59,64,60,50,62]
```

#### In [4]:

```
t_result,p_val = stats.ttest_rel(weights_1st_month,weights_2nd_month)
```

#### In [5]:

```
t_result,p_val
```

#### Out[5]:

(-2.129647923401715, 0.062056988380769965)

#### In [6]:

```
if p_val <= alpha:
    print('Reject Null Hypothesis')
else:
    print('Accept Null Hypothesis')</pre>
```

Accept Null Hypothesis

# **Alternative Way**

In [7]:

pg.ttest(weights\_1st\_month,weights\_2nd\_month,paired=True)

Out[7]:

	Т	dof	alternative	p-val	CI95%	cohen-d	BF10	power
T-test	-2.129648	9	two-sided	0.062057	[-6.81, 0.21]	0.643549	1.498	0.443569

# F-Test

# **Problem**

From the data given below, find out whether the mean of the three samples differ significantly or not.

Sample 1	Sample 2	Sample 3
20	19	13
10	13	12
17	17	10
17	12	15
16	9	5

Given the tabulated F-score is 2.9 for 5% significance level.

# Libraries

```
In [1]:
```

```
from scipy.stats import f_oneway
```

#### Code

```
In [2]:
```

```
Sample_1 = [20,10,17,17,16]

Sample_2 = [19,13,17,12,9]

Sample_3 = [13,12,10,15,5]
```

```
In [3]:
```

```
alpha = 0.05
```

```
In [4]:
```

```
result,p_val = f_oneway(Sample_1,Sample_2,Sample_3)
```

# In [5]:

```
result,p_val
```

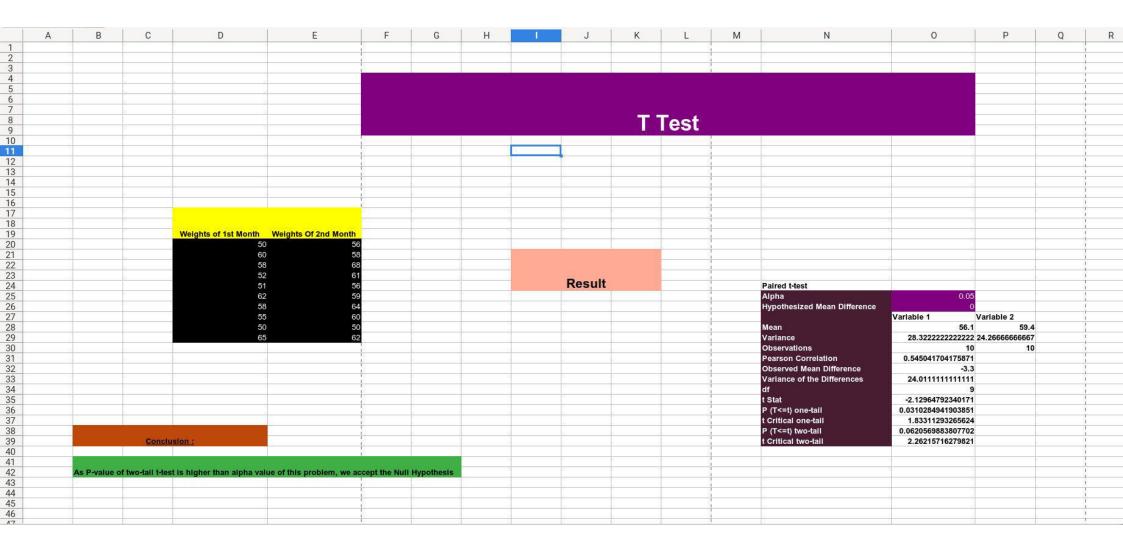
#### Out[5]:

(2.159090909090909, 0.15814551132051272)

#### In [6]:

```
if p_val <= alpha:
    print('Reject Null Hypothesis')
else:
    print('Accept Null Hypothesis')</pre>
```

Accept Null Hypothesis



# Anova test

# **Problem:**

In an experiment, the men yields of three rice varieties grown with four nitrogen rates were recorded. Analyze the data using the test of analysis of variance to determine whether there is any difference in the mean yield of three varieties with nitrogen doses. The results are given in the following table

Nitrogen rate kg/ha	V1	V2	V3
0	4.50	5.01	6.11
30	4.30	6.17	6.92
60	5.60	6.37	6.37
90	5.21	6.48	6.48

١			_					1									,				
	A	В		С	D	E	F	G	Н	1	J	K	L	М	N	0	Р	Q	R	S	
1																					
2	Problem - 8	88																			
3									[											·i	
4	grown with four nitrog	nen rates w	ere rec	orded. A	Analyze the				1	T				i	T					1	
5	data using the test of	analysis of	varianc	ce to det	termine				1	T				i	1					i	
6	data using the test of a whether there is any di varieties with nitrogen	ven in the			1	1	T				i l	T				1	i				
7	following table	. 40000. 111	o . coul	are gr	in tile			1		1				î l	T					i	
8	<b>J</b>							Res	sult					i l	T .					i	
9	1	-						1						T	T				<u> </u>	i	
	Nitrogen rate kg/ha	V1	V2		V3	·		Anova: Two-F	actor Without	Replication			1	T	†	1	<u> </u>		i	i	
11	0	4.5		5.01		·		1	1111100					T	†	<u> </u>			<del> </del>	i	
12	30			6.17				SUMMARY	Count	Sum	Average	Variance		1	†				1		
13	60			6.37		·		0			5.206666667				†				1	i	
14	90			6.48		·		30			5.796666667			†	†	<u> </u>			1	i	
15			+-		1			60			6.1133333333			†	†				+	\	
16	1							90			6.056666667			1	†	<u> </u>			+	·i	
17	+				+			1 30		10.17				1	†				1	\	
18	1							V1	4	19.61	4.9025	0.368691667		·	†				1	·	
19	1	-						V2	4	24.03		0.458691667		i l	†	<u> </u>			<u> </u>	·i	
20	1							V3	4	25.88		0.114066667		1	†				<del> </del>		
21	1								<u> </u>	25.50	5.77				†				1	i	
22	1	-						i	1	†					†	<u> </u>	<u> </u>			i	
23	1							ANOVA							†				1	i	
24	1	-						Source of Varia	SS	df	MS	F	P-value	F crit	1				1		
25	1	-						Rows	1.5478		0.515933333				T	T			+	·	
26	1	-							5.189316667					5.14325285		1			1	·i	
27	1	-						Error	1.27655		0.212758333			1	$\top$	T			1	·	
28	1	-						<u> </u>	1.2.000	† †				i l	†	1				·	
29	1	-						Total	8.013666667	11			1	T	T	1			1	i	
30	1	-							1130001	<del>' '</del>				T	T	T			1	i	
31	1	-							1	T I				1	T	1				i	
32	1	-						i	1	†					†	<u> </u>	<u> </u>			i	
33	1	-						i	1	†				1	†	1			1	·i	
34	1	-												†	†				1		
35	1							!						†	†				+	\	
36	1							1	<u> </u>	†				1	†	<u> </u>			+	·i	
37	+				+			1						1	†				1	\	
38			世					1						1	<u> </u>				+		