central on linear regression

March 16, 2024

1 TUGUME JAMES : 2023-U-MMU-BCS-0I680, LINEAR RE-GRESSION

```
[]: # importing the neccessary
      import pandas as pd
      import numpy as np
      from sklearn.model_selection import train_test_split
      from sklearn.metrics import mean_absolute_error, mean_squared_error,r2_score
      from sklearn.preprocessing import StandardScaler
      from sklearn.linear_model import LinearRegression
[79]: # reading the dataset
      data = pd.read_csv("C:\\Users\\tugumejame\\Desktop\\LINEAR PROGRAMMING CENTRAL_
       →TEST\\Linear Regression - Sheet1.csv")
[80]: data
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      [300 rows x 2 columns]
[81]: X = np.array(data["X"]).reshape(-1,1)
      y = np.array(data["y"])
[82]: X
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                                                        1.88888889])
[87]: # Spliting data into training and testing sets
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, __
       \rightarrowrandom state = 42)
[88]: #Standardizing the independent variable, data preprocessing
      scaler = StandardScaler()
      X_train_scaled = scaler.fit_transform(X_train)
      X_test_scaled = scaler.transform(X_test)
[89]: # BUILDING LINEAR REGRESSION MODEL
      model = LinearRegression()
      model.fit(X train scaled, y train)
      y_pred = model.predict(X_test_scaled)
[90]: y_pred
[90]: array([135.74657151, 175.63456787, 103.45628874, 12.91686842,
             154.74085549, 150.3088559, 131.31457191, 76.23114836,
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             158.53971229, 54.70429318, 195.26199465, 183.23228147,
             68.63343477, 65.46772077, 128.78200072, 23.04715321])
[91]: # Evaluate the model
      mas = mean_absolute_error(y_test, y_pred)
      mse = mean_squared_error(y_test, y_pred)
      r2 = r2_score(y_test, y_pred)
[92]: mas
[92]: 2.8293196617609264
[93]: mse
[93]: 11.554304857221384
```

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[94]: r2
[94]: 0.9966137419987549
[95]: # getting the intercept, evualting the model performance
      model.intercept_
[95]: 101.73888889500417
[96]: model.coef_
[96]: array([54.66833305])
[97]: | score = model.score(X_test_scaled, y_test)
      score
[97]: 0.9966137419987549
         model optmization on linear regression
[98]: # importing necessary libraries
      from sklearn.model_selection import train_test_split, GridSearchCV
      from sklearn.linear model import LinearRegression
      from sklearn.metrics import r2_score
      import numpy as np
      import pandas as pd
[99]: # reading the dataset
      data = pd.read_csv("C:\\Users\\tugumejames\\Desktop\\LINEAR PROGRAMMING CENTRAL_
       →TEST\\Linear Regression - Sheet1.csv")
[74]: X = \text{np.array}(\text{data}["X"]).\text{reshape}(-1,1)
                                                # independent variables
      y = np.array(data["y"])
                                                # dependent variables
[75]: # spliting the data into test and train
      X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2,__
       \negrandom_state = 42)
[76]: #Standardizing the independent variable
      scaler = StandardScaler()
      X_train_scaled = scaler.fit_transform(X_train)
      X_test_scaled = scaler.transform(X_test)
      # Initialize linear regression model
      lr = LinearRegression()
[77]: # Defining hyperparameters to tune
      param_grid = {
```

```
'fit_intercept': [True, False],
          'positive': [True, False] # Adding 'positive' parameter
      }
      # Perform grid search with cross-validation
      grid_search = GridSearchCV(lr, param_grid, cv=5,__

¬scoring='neg_mean_squared_error')
      grid_search.fit(X_train_scaled, y_train)
[77]: GridSearchCV(cv=5, estimator=LinearRegression(),
                   param_grid={'fit_intercept': [True, False],
                               'positive': [True, False]},
                   scoring='neg_mean_squared_error')
[78]: # Get best hyperparameters
      best_params = grid_search.best_params_
      print(f"best_params",best_params)
      # Create a new instance of LinearRegression with best parameters
      best_lr = LinearRegression(**best_params)
      # Fit the model with best parameters to the training data
      best_lr.fit(X_train_scaled, y_train)
      # Step 5: Evaluation
      # Evaluate the model on test data
      y_pred = best_lr.predict(X_test_scaled)
      r2 = r2_score(y_test, y_pred)
      print(f'R-squared Score: {r2}')
     best_params {'fit_intercept': True, 'positive': False}
     R-squared Score: 0.9966137419987549
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