



Galaxies' Redshift Estimates

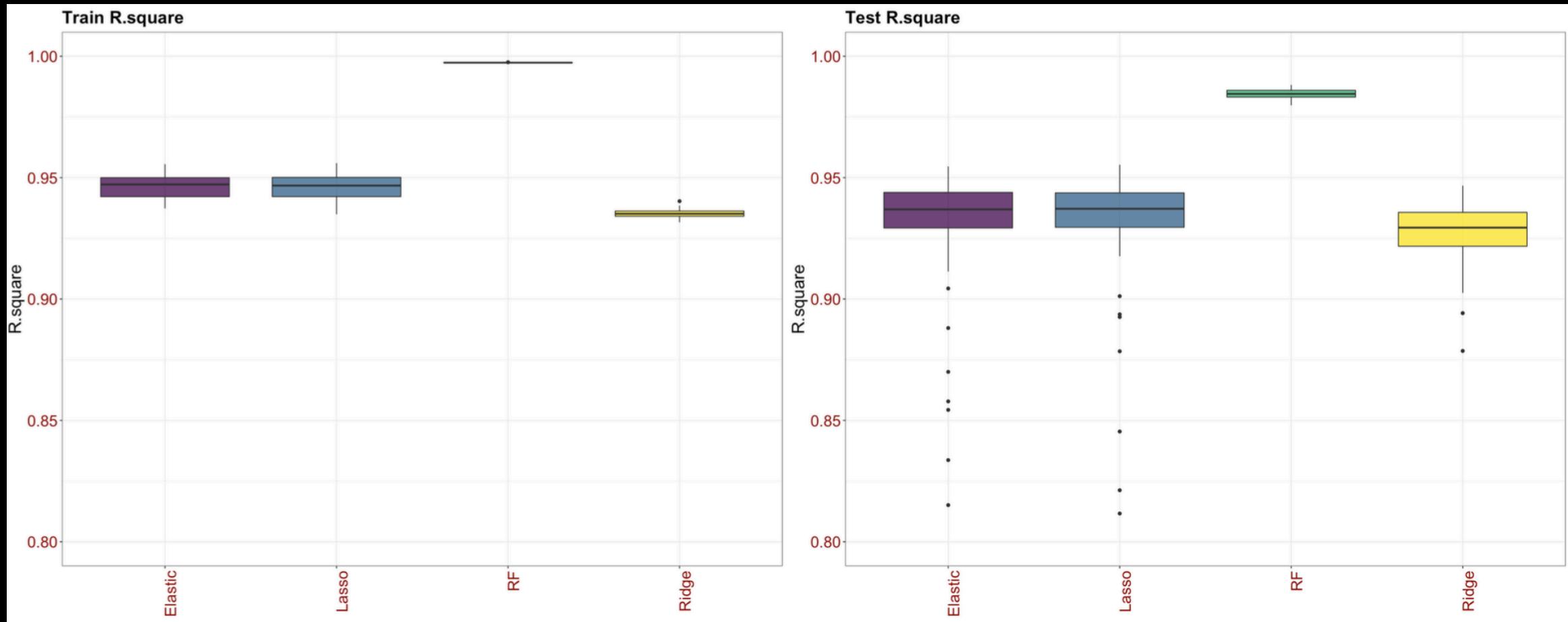
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INTRODUCTION

- The target variable is photometric estimates of redshift, a measure of distance from us to an object.
- The predictors variables are mainly the measurements and errors of brightness of color bands of galaxies.
- $n = 3438$, number of galaxies samples (after removing missing values)
- $p = 60$ (number of predictors)
- We will be able to predict the velocity of a galaxy based on the brightness of color bands of a galaxy



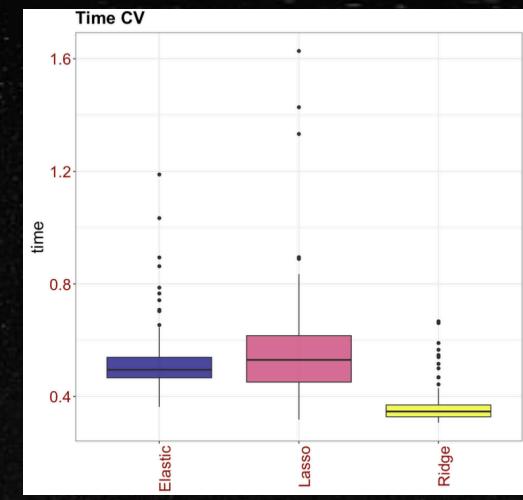
R2



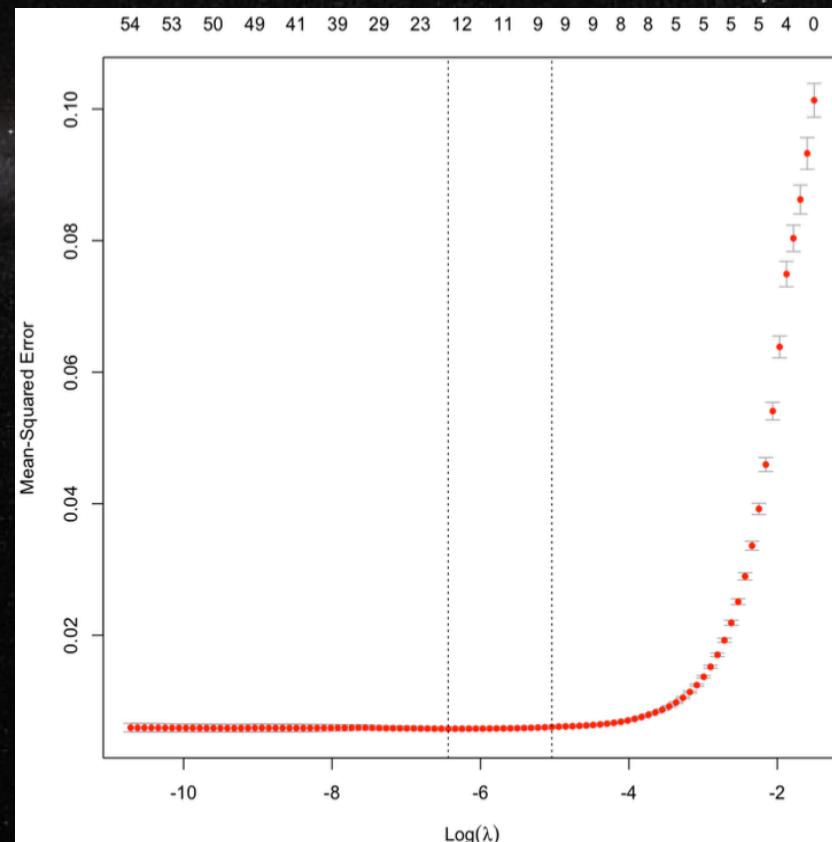
- Random Forest has the best train R-square and test R-square, while Ridge is the lowest on both train and test set.
- Test R-square values are lower and more spread on all models

10-FOLD CV CURVE

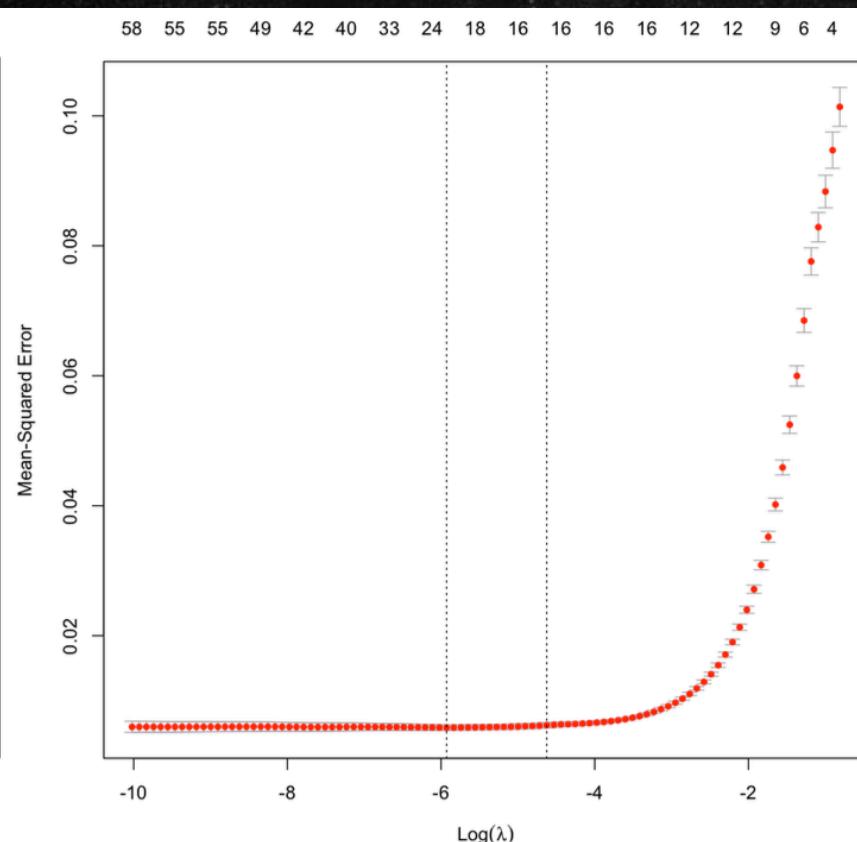
- In overall, the variance of CV MSE does not look so different between all 3 models
- Optimized Lasso has around 12-23 non-zero coefficients
- Optimized ElasticNet has around 22-23 non-zero coefficients
- As expected, Optimized Ridge has maintained all predictors coefficients



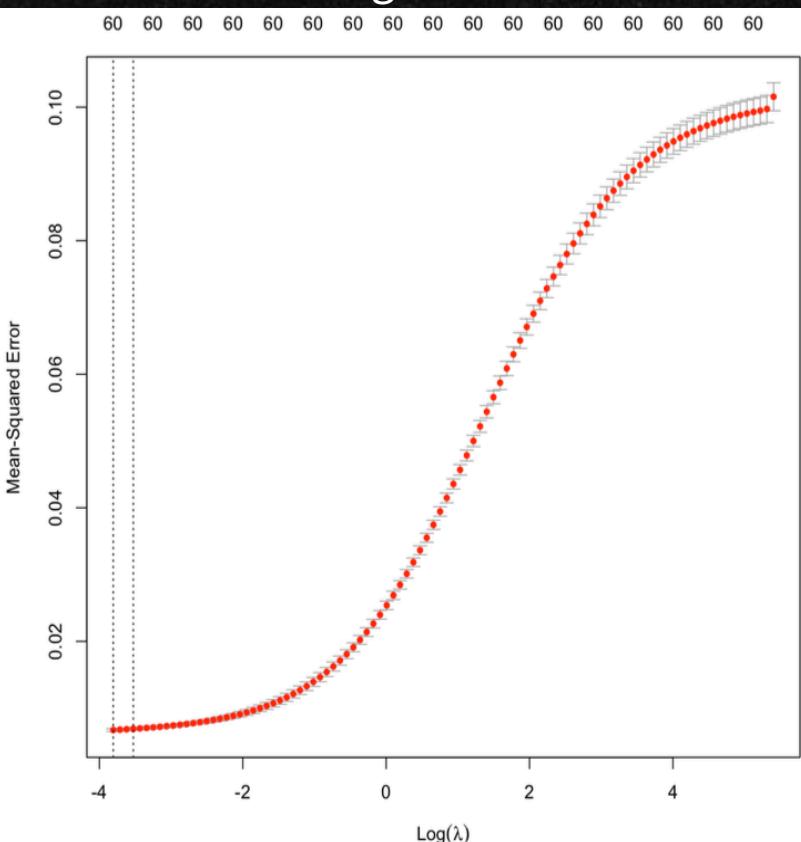
LASSO



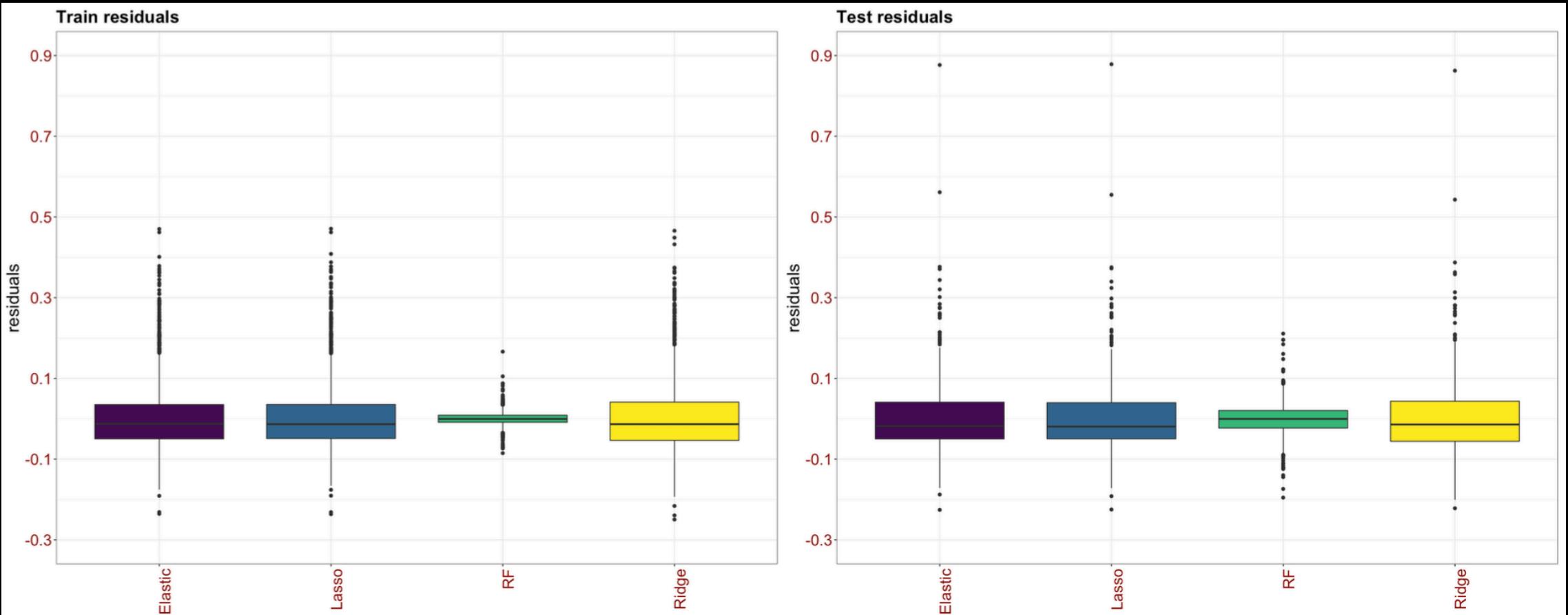
Elastic Net



Ridge



RESIDUALS



- Train size is 2750 and test size is 688.
- Random Forest has smallest spread while all constrained models have larger spread.
- Extreme residual outliers are detected on test set of all 3 constrained models.

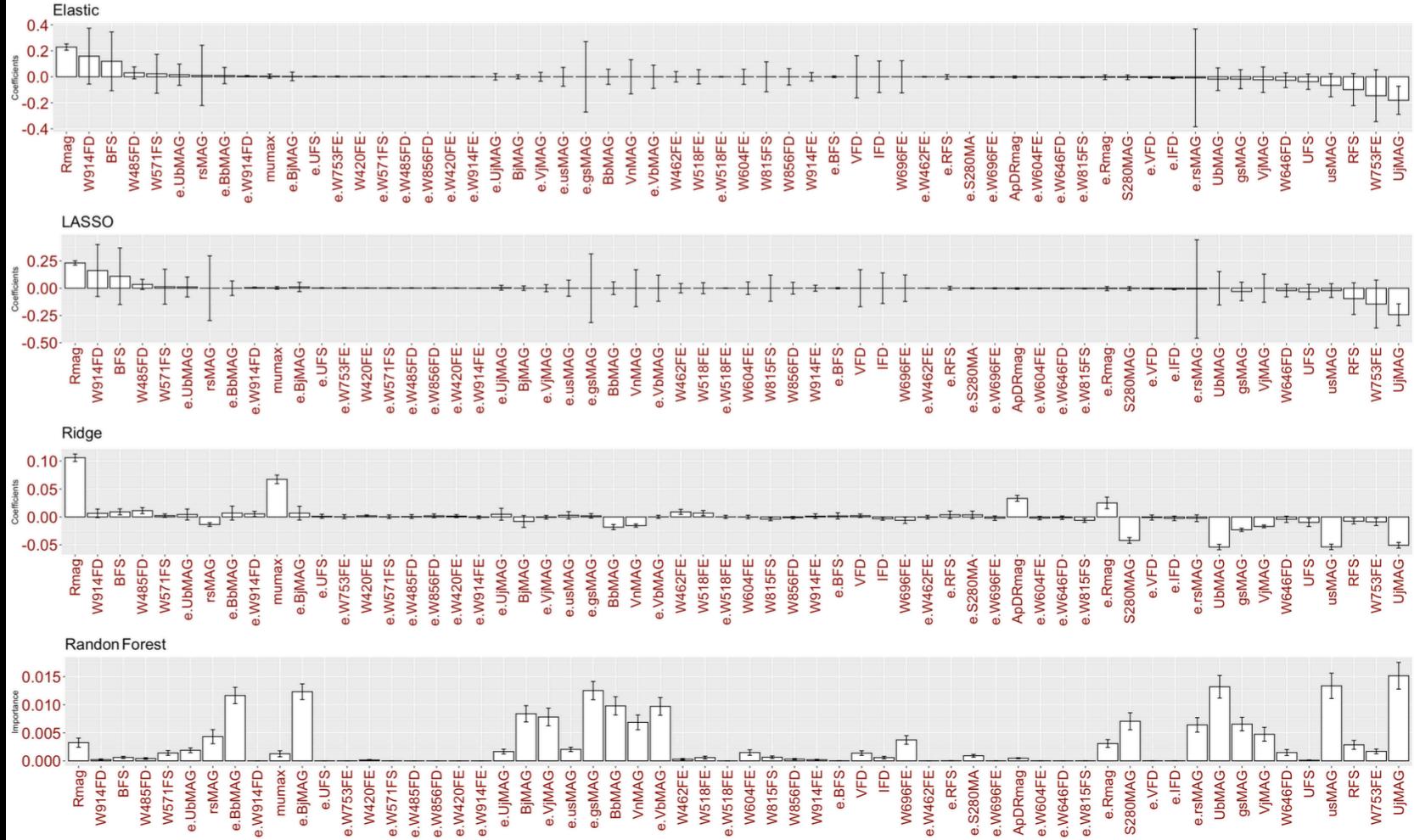
Performance

- There is a trade off between time and model performance comparing between 3 constrained linear models and RF.
- Elastic Net is considered the best amongst linear constrained models considering its test R2 and time.
- Lasso takes longest time to run but does not perform much better than Lasso.
- Ridge is fastest, but its score is less comparable.

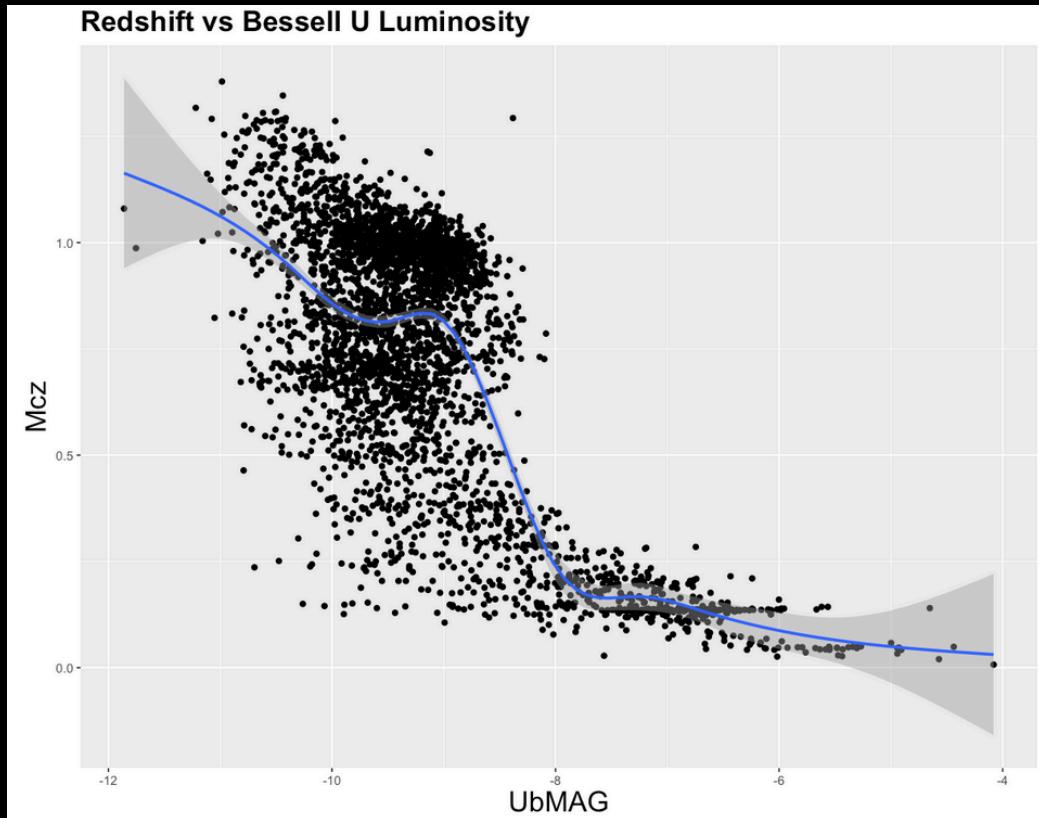
Models	90% test R2	Time (s)
Lasso	(0.92183, 0.947541)	0.683
ElasticNet	(0.91962, 0.948475)	0.549
Ridge	(0.91070, 0.93855)	0.551
RF	(0.98144, 0.98680)	44.316

Coefficients (100 Bootstrap Samples)

- All linear models have similar feature importance: UjMAG (Johnson U luminosity) and Rmag (red band magnitude) are the two largest coefficients in 3 linear models.
- With Random Forest, it is UjMAG (Johnson U luminosity) and UbMAG (Bessell U luminosity)
- Lasso and Elastic Net seem to have similar coefficients magnitudes.
- All linear models have more spread in features importance than Random Forest.
- Some features in Elastic Net and Lasso have very wide standard deviation.



Conclusion:



- There is not a big difference between train and test R-squared, train and test residuals which proves that all our predictive models have good performance.
- Taking time and test R-squared into account, elastic net has the best performance between 3 linear models.
- Even though RF takes longest time to run, but RF is still the best model considering its 90% test R-squared.
- The features importance between RF and linear models are different, there might be underlying non-linear processes so that RF can achieve significantly better score than the linear models. The Bessell U luminosity could be the non-linear feature.