

# 使用线性回归预测房价

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
import matplotlib.image as mpimg
```

```
In [2]: x = np.loadtxt('boston/x.txt')
y = np.loadtxt('boston/y.txt')
```

```
In [3]: x.shape
```

```
Out[3]: (506, 13)
```

```
In [4]: y.shape
```

```
Out[4]: (506,)
```

```
In [5]: np.ones((5, 1))
```

```
Out[5]: array([[1.],
               [1.],
               [1.],
               [1.],
               [1.]])
```

```
In [6]: img = mpimg.imread('duoyuan.png')
img.shape
plt.imshow(img)
plt.axis('off')
plt.show()
```

多元线性回归

$$X = \begin{bmatrix} 1 & X_1^{(1)} & X_2^{(1)} & \cdots & X_n^{(1)} \\ 1 & X_1^{(2)} & X_2^{(2)} & \cdots & X_n^{(2)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & X_1^{(m)} & X_2^{(m)} & \cdots & X_n^{(m)} \end{bmatrix}$$
$$\theta = (X^T X)^{-1} X^T y$$
$$\hat{y} = X \cdot \theta$$

```
In [7]: x = np.hstack([np.ones((len(x), 1)), x])
```

```
In [8]: x.shape
```

```
Out[8]: (506, 14)
```

```
In [9]: theta = np.linalg.inv(x.T.dot(x)).dot(x.T).dot(y)      # dot() 点乘
```

```
In [10]: # numpy.linalg模块包含线性代数的函数。使用这个模块，可以计算逆矩阵、求特征值、解线性方程组以及求解行列式等。
```

```
In [11]: theta
```

```
Out[11]: array([ 3.64911033e+01, -1.07170557e-01,  4.63952195e-02,  2.08602395e-02,
                2.68856140e+00, -1.77957587e+01,  3.80475246e+00,  7.51061703e-04,
                -1.47575880e+00,  3.05655038e-01, -1.23293463e-02, -9.53463555e-01,
                9.39251272e-03, -5.25466633e-01])
```

```
In [12]: y_predict = x.dot(theta)
```

```
In [13]: y_predict.shape
```

```
Out[13]: (506,)
```

```
In [14]: y_predict[:5]
```

```
Out[14]: array([30.00821269, 25.0298606 , 30.5702317 , 28.60814055, 27.94288232])
```

```
In [15]: from ML.linear import LinearRegression
         from ML.model_selection import train_test_split
```

```
In [16]: x = np.loadtxt('boston/x.txt')
         y = np.loadtxt('boston/y.txt')
```

```
In [17]: x_train, x_test, y_train, y_test = train_test_split(x, y, seed=10)
```

```
In [18]: reg = LinearRegression()
         reg.fit(x_train, y_train)
```

```
Out[18]: <ML.linear.LinearRegression at 0x116ae0208>
```

```
In [19]: reg.accuracy_rate(x_test, y_test)
```

```
Out[19]: 0.6696493622827584
```

```
In [20]: x = x[:, 5]
```

```
In [21]: x.shape
```

```
Out[21]: (506,)
```

```
In [22]: from ML.linear import SimpleLinearRegression
```

```
In [23]: sreg = SimpleLinearRegression()
```

```
In [24]: %timeit sreg.fit(x, y)
```

479  $\mu$ s  $\pm$  23.6  $\mu$ s per loop (mean  $\pm$  std. dev. of 7 runs, 1000 loops each)

```
In [25]: x = x.reshape(-1, 1)
%timeit reg.fit(x, y)
```

43.4  $\mu$ s  $\pm$  1.77  $\mu$ s per loop (mean  $\pm$  std. dev. of 7 runs, 10000 loops each)

上面说明：矩阵运算比循环快