OPTION #1: Simple Linear Regression in Scikit Learn

Scott Miner

Colorado State University – Global Campus

Abstract

```
1
   import numpy as np
2
   import pandas as pd
3
   import matplotlib.pyplot as plt
   import seaborn as sns
4
   from sklearn.datasets import load_boston
5
   from sklearn.linear_model import LinearRegression, Lasso, Ridge
6
   from sklearn.model_selection import train_test_split, cross_val_score
7
8
   from sklearn.metrics import mean squared error, make scorer
9
   from sklearn.dummy import DummyRegressor
10
   from sklearn.preprocessing import StandardScaler
11
   from sklearn.pipeline import make_pipeline
   from sklearn.utils import shuffle
12
   from itertools import combinations
13
14
   #set output options
15
16
   params = {'legend.fontsize': 20,
             'figure.figsize' : (15, 5),
17
           'axes.labelsize' : 30,
'axes.titlesize' : 30,
18
19
           'xtick.labelsize' : 25,
20
            'ytick.labelsize' : 25,
21
           'lines.markersize': 25,
22
            'lines.linewidth' : 5}
23
24 plt.rcParams.update(params)
25
   pd.options.display.width = 0
26
   pd.options.display.float format = '{:,.2f}'.format
27
   #load data as a bunch object (bo)
28
29
   boston dataset = load boston()
   print(f'Loading boston dataset...')
30
   print(f'Type dataset object: {type(boston_dataset)}')
31
32
   print(f'Dataset keys: {boston_dataset.keys()}')
33
   # create dataframe
34
   boston_df = pd.DataFrame(boston_dataset.data, columns=boston_dataset.feature_names)
35
   # add target column
36
   boston_df['MEDV'] = boston_dataset.target
37
   # apply log transformation
38
   boston_df['LOGLSTAT'] = boston_df['LSTAT'].apply(np.log)
39
40
41
   # basic dataset informatoin
42
   rows, cols = boston df.shape
43
   print(f'Dataset rows: {rows}')
   print(f'Dataset cols: {cols} ({cols-1} features and 1 target variable)')
44
45
   print(f'Total elements in dataset: {boston_df.size}')
   print('-----')
46
47
   # print column descriptions
   lines = boston_dataset.DESCR.splitlines()[11:28]
48
49
   print('Description of cols:')
   print(*lines, sep='\n')
50
   print('-----')
51
   print('Info:')
52
   print(boston_df.info())
53
   print('-----')
54
55
   print(boston_df.describe())
```

Figure 1. Program code (part 1)

```
56
    print('-----')
57
    print('First 5 and last 5 rows of the dataset:')
58
    print(pd.concat([boston df.head(), boston df.tail()]))
59
60
    # graphs
61
62
    63
    mask = np.zeros_like(boston_df.corr())
    mask[np.triu_indices_from(mask)] = True
64
65
    ax = sns.heatmap(boston_df.corr().round(2), square=True,
66
                   annot=True, mask=mask, cmap='coolwarm', annot_kws={'size': 20})
67
68
    ax.set title('Heatmap of the Boston Housing Dataset',
69
                fontsize=25)
    ax.tick_params(axis='both', labelsize=20)
70
71
    # color bar object
72
    cbar = ax.collections[0].colorbar
73
    cbar.ax.tick params(labelsize=20)
74
    75
76
    g = sns.displot(boston_df['LSTAT'], bins=30)
77
    g.fig.suptitle('Distribution of LSTAT\n(% lower status of the population)',
78
                 fontsize=25)
    g.axes[0,0].set_xlabel('LSTAT', fontsize=20)
79
    g.axes[0,0].set ylabel('Count', fontsize=20)
80
    g.axes[0,0].tick_params(axis='both', labelsize=20)
81
82
83
    84
    fig, axes = plt.subplots(round(len(boston_df.columns)/3),3,figsize=(20, 40))
85
    i = 0

for triaxis in axes:

86
87
       for axis in triaxis:
           if i < len(boston df.columns):</pre>
88
89
               boston df.hist(column = boston df.columns[i], bins = 100, ax=axis)
90
               axis.set title(boston df.columns[i], fontsize=25)
91
               axis.tick params(axis='both', labelsize=20)
92
               i += 1
   fig.suptitle('Histograms for All Variables in the Boston Housing Dataset',
93
94
               fontsize=26)
95
    96
97
    features = ['LSTAT', 'RM']
98
    target = boston df['MEDV']
   fig, axes = plt.subplots(1, len(features), figsize=(10,5))
99
100
   ofor col,ax in zip(features, axes.flat):
101
102
       x = boston df[col]
103
       y = target
       ax.scatter(x,y,marker='o',s=150)
104
       ax.set title(col, fontsize=26)
105
       ax.set_xlabel(col, fontsize=20)
106
       ax.set_ylabel('MEDV', fontsize=20)
107
       ax.tick_params(axis='both', labelsize=20)
108
109 fig.suptitle('Scatterplot showing the LSTAT and RM variables against MEDV',
```

Figure 2. Program code (part 2)

```
fig.suptitle('Scatterplot showing the LSTAT and RM variables against MEDV',
109
                fontsize=30)
110
111
    112
113
    fig, axes = plt.subplots(1, 2)
    xs = ['LSTAT', 'LOGLSTAT']
114
    colors = ['green', 'red']
115
116
    x_line_points = [[0,40],[0,4]]
117
    y_line_points = [[30,0],[50,0]]
118
119
    for ax,x,color,x_lp,y_lp in zip(axes.flat,xs,colors,
120
                                x line points,y line points):
121
        ax.scatter(boston df[x], boston df['MEDV'], color=color, s=150)
122
        ax.set_xlabel(x,fontsize=20)
123
        ax.set_ylabel('MEDV',fontsize=20)
124
        ax.tick_params(axis='both', labelsize=20)
        ax.plot(x_lp,y_lp)
125
126
127
   def rms error(actual, predicted):
128
        ' root-mean-squared-error function'
129
         # lesser values are better(a<b means a is better)</pre>
130
         mse = mean squared error(actual, predicted)
131
        return np.sqrt(mse)
132
   rms_scorer = make_scorer(rms_error)
133
    boston_ftrs = boston_df[['LOGLSTAT', 'RM']]
134
    boston_tgt = boston_df['MEDV']
135
136
137
    boston tts = train test split(boston ftrs, boston tgt,random state=2021)
138
139
    (boston_train_ftrs, boston_test_ftrs,
140
    boston_train_tgt, boston_test_tgt) = boston_tts
141
   print('-----')
142
    print('Split the data into training and test features:' )
143
    print(f'Training Features: {boston_train_ftrs.shape}')
144
   print(f'Training Target: {boston_train_tgt.shape}')
145
   print(f'Testing Features: {boston_test_ftrs.shape}')
146 print(f'Testing Target: {boston_test_tgt.shape}')
   print('------')
147
148 # preprocessing
149 scaler = StandardScaler()
150 # create models
151 | lr = LinearRegression()
152 lasso = Lasso()
153
   ridge = Ridge()
154
155
    std_lr_pipe = make_pipeline(scaler, lr)
156
    std_lasso_pipe = make_pipeline(scaler, lasso)
157
    std_ridge_pipe = make_pipeline(scaler, ridge)
158
159
    # Create models
   160
161
                'std_lasso_pipe' : std_lasso_pipe,
'std ridge pipe' : std ridge pipe}
162
163
```

Figure 3. Program code (part 3)

```
fig, ax = plt.subplots(1, 1, figsize=(8,4))
165
166
     scores = {}
167
     for mod name, model in regressors.items():
168
          cv results = cross val score(model,
169
                                      boston train ftrs, boston train tgt,
170
                                      scoring = rms scorer,
171
                                      cv=10)
          key = mod name
172
          scores[key] = [cv_results.mean(), cv_results.std()]
173
174
          lbl = f'{mod_name:s} ({cv_results.mean():5.3f})$\pm${cv_results.std():.2f}'
          ax.plot(cv results, 'o--', label=lbl, markersize=11)
175
          ax.set_xlabel('CV-Fold #')
176
          ax.set ylabel('RMSE')
177
178
          ax.legend(bbox to anchor=(1.00, 1.00), fancybox=True, shadow=True)
179
180 df = pd.DataFrame.from dict(scores, orient='index').sort values(0)
181
     df.columns = ['RMSE', 'STD DEV']
182
    print('Results on training data')
183 print(df)
184 y predicted = std lr pipe.fit(boston train ftrs, boston train tgt).predict(boston test ftrs)
    185
186
    from itertools import permutations
187
    def regression errors(figsize, predicted, actual, errors='all'):
         ''' figsize -> subplots;
188
             predicted/actual data -> columns in a DataFrame
189
             errors -> 'all' or sequence of indices
190
         ....
191
         fig, axes = plt.subplots(1, 2, figsize=figsize,
192
193
                                 sharex=True, sharey=True)
194
         df = pd.DataFrame({'actual':actual,
195
                            'predicted': predicted})
196
         for ax, (x,y) in zip(axes, permutations(['actual',
197
                                                    'predicted'])):
198
             # plot the data as '.'; perfect as y=x line
199
             ax.plot(df[x], df[y], '.', label='data')
200
             ax.plot(df['actual'], df['actual'], '-',
201
                   label='perfection')
202
203
             ax.legend()
204
             ax.set_xlabel('{} Value'.format(x.capitalize()))
205
206
             ax.set_ylabel('{} Value'.format(y.capitalize()))
207
             ax.set_aspect('equal')
208
209
         axes[1].yaxis.tick_right()
210
         axes[1].yaxis.set label position('right')
211
         # show connecting bars from data to perfect
212
213
         # for all or only those specified?
         if errors == 'all':
214
            errors = range(len(df))
215
         if errors:
216
217
             acts = df.actual.iloc[errors]
```

Figure 4. Program code (part 4)

```
217
             acts = df.actual.iloc[errors]
             preds = df.predicted.iloc[errors]
218
             axes[0].vlines(acts, preds, acts, 'r')
219
220
             axes[1].hlines(acts, preds, acts, 'r')
221
222
     regression errors((10, 5), y predicted, boston test tgt, errors=[0,1,2,3,4,
223
                                                                    122,123,124,125,126])
224
225
     def regression_residuals(ax, predicted, actual,
226
                             show errors=None, right=False):
         ''' figsize -> subplots;
227
228
             predicted/actual data -> columns of a DataFrame
            errors -> 'all' or sequence of indices
229
         ...
230
231
         df = pd.DataFrame({'actual':actual,
232
                            'predicted':predicted})
         df['error'] = df.actual - df.predicted
233
234
         ax.plot(df.predicted, df.error, '.')
235
         ax.plot(df.predicted, np.zeros_like(predicted), '-')
236
237
         if right:
238
             ax.yaxis.tick right()
239
             ax.yaxis.set label position('right')
240
             ax.set xlabel('Predicted Value')
241
            ax.set ylabel('Residual')
242
         if show errors == 'all':
243
244
             show_errors = range(len(df))
245
         if show errors:
             preds = df.predicted.iloc[show_errors]
246
247
             errors = df.error.iloc[show_errors]
            ax.vlines(preds, 0, errors, 'r')
248
249
250
     fig, ax= plt.subplots(1,1,figsize=(8,8))
251
     regression_residuals(ax, y_predicted, boston_test_tgt, show_errors=[0,1,2,3,4,
252
253
                                                                       122, 123, 124, 125, 126
254
     ax.set xlabel('Predicted')
255
     ax.set_ylabel('Residual')
256
257
     coeff = list(zip(boston_ftrs, std_lr_pipe.named_steps['linearregression'].coef_))
258
259
260
     df_coeff = pd.DataFrame(coeff)
     df_coeff.columns = ['variable', 'coeff']
261
     df_coeff.set_index('variable')
262
     df_intercept = pd.DataFrame([['INTERCEPT', std_lr_pipe.named_steps['linearregression'].intercept_]])
263
     df intercept.columns = ['variable', 'coeff']
264
265
     df_results = df_intercept.append(df_coeff, ignore_index=True)
266 df_results = df_results.set_index(['variable'])
267
     df results.index.name=None
268 df results
     print('-----')
269
270
     print('RMSE on hold-out data:')
271 test_score = np.sqrt(mean_squared_error(boston_test_tgt, y_predicted))
```

Figure 5. Program code (part 5)

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```
269
   print('------')
270
   print('RMSE on hold-out data:')
271 test_score = np.sqrt(mean_squared_error(boston_test_tgt, y_predicted))
272 test_results = pd.DataFrame([('std_lr_pipe', test_score)])
273 test_results.columns = ['pipeline', 'RMSE']
274 test results = test results.set index('pipeline')
275
   test results.index.name=None
   print(test_results)
276
277
   print('------')
278 print('Coefficients:')
   print(df_results)
279
280 print('------')
281 print('Display True vs. Actual Values:')
282 y_test = pd.DataFrame(boston_test_tgt)
283 y test['PREDS'] = y predicted
284 y_test = y_test.rename(columns={'MEDV': 'TRUE'})
   y_test = y_test[['PREDS', 'TRUE']]
285
286 print(y test)
287
288 plt.show()
```

Figure 6. Program code (part 6)

Loading boston dataset Type dataset object: <class 'sklearn.utils.bunch'=""> Dataset keys: dict.keys(['data', 'target', 'feature_names', 'DESCR', 'filename']) Dataset cols: 15 (14 features and 1 target variable) Total elements in dataset: 7590</class>	
Description of cols: :Attribute Information (in order): - CRIM per capita crime rate by Town - ZN - CRIM per capita crime rate by Town - ZN - ZNAS - ZN	
Info: <class 'pandas.core.frame.dataframe'=""> RangeIndex: Sofe entries, to 505 Data columns (total 15 columns): # column Non-Null Count Dtype</class>	
0 GRIM 506 non-null float64 1 Z 506 non-null float64 2 ZHAS 506 non-null float64 3 CHAS 506 non-null float64 4 NOX 506 non-null float64 5 RM 506 non-null float64 6 AGE 506 non-null float64 7 DIS 506 non-null float64 7 DIS 506 non-null float64 7 DIS 506 non-null float64 9 TAX 506 non-null float64 10 PTBATIS 506 non-null float64 11 B 506 non-null float64 12 LSTAI 506 non-null float64 12 LSTAI 506 non-null float64 12 LSTAI 506 non-null float64 13 MEON_TAI float64 506 14 MEON_TAI float64 506<	
CB1M 5 Z M 14015 CH-MS NOM PM ACE D15 RAD TX PTATID 8 LSTAT MEDV LOCI CB1M 5 Z M 14015 CH-MS NOM PM ACE D15 RAD TX PTATID 8 LSTAT MEDV LOCI mean 3.61 11.36 11.14 0.07 0.55 6.2 56.6 56.6 50 56.6 00 57.6 00	STA 6.0 2.3 0.6 0.5 1.9 2.4 2.8 3.6
First S and last S rows of the dataset: AGE D1S RAO TAX PTRATIO B LSTAT MEDV LOGISTAT 0 0.01 18.00 73.31 0.00 0.54 6.58 65.20 1.00 7.80	

Figure 7. Program output (part 1)

Split the data into training and test features Training Features: (379, 2) Training Target: (379,) Testing Features: (127, 2) Testing Target: (127,)	:
Results on training data RMSE STD_DEV ridge 4.93 0.86 lr 4.93 0.85 lasso 5.20 1.02 baseline 9.47 1.52	
RMSE on hold-out data: RMSE lr 5.05	
Coefficients: coeff INTERCEPT 24.52 LOGLSTAT -10.35 RM 3.58	
Display True vs. Actual Values: LSTAT RM PREDS TRUE 210 17.27 5.96 16.37 21.70 24 16.30 5.92 16.84 15.60 36 11.41 5.84 20.24 20.00 439 22.88 5.63 12.27 12.80 161 1.73 7.49 45.66 50.00	
336 9.80 5.87 21.91 19.50 385 30.81 5.28 7.94 7.20 352 7.79 5.88 24.34 18.60 106 18.66 5.84 15.13 19.50 391 18.76 6.05 15.84 23.20	

Figure 8. Program output (part 2)

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Figure 9. Histogram of variables in the Boston housing dataset



Figure 10. Heatmap of the Boston housing dataset



Figure 11. Distribution of the LSTAT variable



Figure 12. Scatterplots showing the LSTAT and RM variables against MEDV



Figure 13. Performing a logarithmic transformation of the LSTAT variable



Figure 14. Model evaluation on 10-fold cross-validation



Figure 15. Regression Errors



Figure 16. Residual Plot

OPTION #1: Simple Linear Regression in Scikit Learn

This paper describes a linear regression model in Python that predicts the median value of an owner-occupied home in the \$1,000s from the Boston housing dataset. The dataset contains 506 rows and 14 features, totaling 7,804 values. Figure 7, the first half of the program's console output, shows each dataset feature's name and the corresponding description. Figures 1 - 6 show the code to create the program and its output. There are no null values in the dataset, and all the variables are floating-point numbers that occupy 64 bits in memory.

Exploratory Data Analysis (EDA)

The program outputs descriptive statistics for all the variables and the first and last five rows of the dataset. Figure 9 shows a histogram for all dataset variables. Agarwal (2018) writes that the target variable, *MEDV*, which indicates the median value of an owner-occupied home in the \$1,000s, appears normally distributed with a few outliers. Figure 10 shows a correlation matrix and any multicollinearity that exists between variables. When performing linear regression, we seek to identify variables that strongly correlate with the target variable. The correlation matrix shows that *RM*, the average number of rooms per house, correlates positively with the target variable (r=0.7) and that *LSTAT*, the percent of the lower status of the population, correlates negatively with the target (r=-0.74). Therefore, our linear regression model will focus on these two variables and ignore the remainder since they do not strongly correlate with the target variable.

Figure 11 takes a closer look at the distribution of the *LSTAT* variable. In contrast to the distribution of the *RM* variable, which is normally distributed, the distribution of the *LSTAT* variable appears positively skewed—it has a tail on the right side. Figure 12 plots the *RM* and *LSTAT* variables against the *MEDV* variable. The data in the scatterplot on the left-hand side of the image, showing *LSTAT* against *MEDV*, appears to follow more of a curved distribution than

the plot of *RM* against *MEDV*, shown on the figure's right-hand side. Therefore, Chung (2019) writes that we can transform the *LSTAT* variable logarithmically to prevent the model from underfitting.

Underfitting occurs when the model is incapable of capturing the variability of the training data (Jabbar & Khan, 2014). Chung states that by logarithmically transforming the *LSTAT* variable, we minimize the nonlinear relationship in the data and create a more accurate model. Figure 13 compares the *LSTAT* variable with its logarithmically transformed counterpart, *LOGLSTAT*, plotted against *MEDV*. We capture more data by drawing a diagonal line through the right-hand image, which contains the logarithmically transformed variable, rather than the left-hand image containing the untransformed data. Therefore, using this transformed variable to train our linear regression model allows it to capture more of the training data's variability.

Model Training, Evaluation, and Results

The program divides the training features, which contain just the *LOGLSTAT* and *RM* variables, and the target variable, *MEDV*, into 75% and 25% training and testing sets, respectively. The training set contains 379 rows, and the testing set contains 127 rows, as shown by the program's console output in Figure 8. The program then computes the root mean squared error (RMSE) for a baseline regressor that uses the target variable's mean as its prediction and three linear regression models, (a) good old-fashioned (GOF) linear regression, (b) lasso regression, and (c) ridge regression, using 10-fold cross-validation over the training data.

Figure 14 shows the RMSE for each of the models across each of the ten folds. The lower the RMSE, the better the model. The image shows that GOF linear regression ($RMSE = 4.932 \pm 0.85$) and ridge regression ($RMSE = 4.931 \pm 0.86$) performed nearly identically. Therefore, GOF linear regression was chosen to make predictions on the test data. The model achieved an RMSE of 5.05 on the test data, as shown in Figure 8, using the following equation:

 $\hat{Y}_i = -10.35 \times \ln(LSTAT_i) + 3.58 \times RM_i + 24.52$. The program outputs the independent variables and their corresponding coefficients to the console, as shown in Figure 8.

Discussion and Predictions

How can we interpret this output? The RMSE values of 4.93 and 5.05, which the GOF linear regression model achieved on the training and testing sets, respectively, can be interpreted as saying that the model is roughly \$5,000 off the actual value, on average. Additionally, in the equation that generates the model's predictions, we can interpret the coefficient of the *LSTAT* variable, the percentage of the lower status of the population, as saying that a 1% increase in *LSTAT decreases* the median value of an owner-occupied home by about $\frac{10.35}{100} = .1035$ or \$103.5, holding all other independent variables constant (Chung, 2019; *Interpreting Log Transformations in a Linear Model / University of Virginia Library Research Data Services* + *Sciences*, n.d.). Further, Chung (2019) writes that we can interpret the coefficient of the *RM* variable, the average number of rooms per home, as saying that for every one-unit increase in a house's average number of rooms, the median value increases by about \$3,580, holding all other independent variables constant. Lastly, the y-intercept indicates that the starting price of a house in Boston in 1979 would be around \$24,520.

The program's final output, shown in Figure 8, displays ten records from the test data set and their corresponding *LSTAT*, *RM*, predicted, and true values. One can plug the values from the *LSTAT* and *RM* variables into the equation above to understand how the model generates its predictions. Furthermore, Figures 15 and 16, which plot the *actual vs. predicted values* and the *predicted vs. residual values* of the test dataset, respectively, display these same ten records with their predictive errors highlighted in red. For instance, residual plots indicate what we need to do to fix our predictions (Fenner, 2019). From Figure 16, we can see that the model consistently under-predicts a few records around the \$15,000 mark by about \$5,000, as can be verified with the program's console output, shown in Figure 8.

Conclusion

In conclusion, this paper described a simple linear regression model in Python, developed using scikit-learn, to predict the median value of an owner-occupied home in the \$1,000s from the Boston housing dataset. The paper gave a brief overview of the dataset and used graphical approaches, including heatmaps, to explore the data to determine variables strongly correlated with the target variable. The paper also discussed techniques to logarithmically transform the independent variables to avoid underfitting the model and used graphical output to verify the correctness of these techniques. The best performing linear regression model was selected to create predictions on the test data and achieved an RMSE of 5.05. Finally, the paper discussed the implications of this model and its predictions and used graphical output to support these discussions.

References

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