Lab 8: Regression with Scikit-Learn

The objective of this notebook is to learn about the Scikit-Learn library (official documentation) and regression.

In this lab, we will train a regression model that predicts the price of the house given some input features such as 'price', 'area', 'bedrooms', 'bathrooms', 'stories', 'parking'.

Outline

- 1. Load Dataset
- 2. Data Exploration
- 3. Linear Regression with 1D input features
- 4. Regression with all input features

First, run the following cell to import some useful libraries to complete this Lab. If not already done, you must install them in your virtual environment

```
In [31]: import pandas as pd
```

import numpy as np
import matplotlib.pyplot as plt

```
from sklearn import datasets, linear_model
from sklearn.model_selection import train_test_split
from sklearn import svm
```

from sklearn.metrics import mean_squared_error, mean_absolute_error, r2_score

1. Load dataset

Firstly, you will load the first dataset for this lab into a DataFrame df. The dataset is stored in the csv file from the following path "data_lab8/Housing.csv".

```
In [3]: data_path = "data_lab8/Housing.csv"
    df = pd.read_csv(data_path)
```

```
In [4]: df.head()
```

Out[4]:		price	area	bedrooms	bathrooms	stories	mainroad	guestroom	basement	hotwaterheating	airconditioning	parking	prefarea	furni
	0	13300000	7420	4	2	3	yes	no	no	no	yes	2	yes	
	1	12250000	8960	4	4	4	yes	no	no	no	yes	3	no	
	2	12250000	9960	3	2	2	yes	no	yes	no	no	2	yes	sei
	3	12215000	7500	4	2	2	yes	no	yes	no	yes	3	yes	
	4	11410000	7420	4	1	2	yes	yes	yes	no	yes	2	no	

In [5]: print(f"There are {len(df)} samples in the dataset.")

There are 545 samples in the dataset.

```
In [6]: df.columns
```

As you can see, the dataset is composed of many columns. Some are **numerical attributes** (i.e., price, area, bedrooms, bathrooms, stories, and parking). In contrast, other columns are categorical attributes (i.e., mainroad, guestroom, basement, hotwaterheating, airconditioning, prefarea, and furnishingstatus). Remember that Machine Learning algorithms works only with numerical features. Therefore, categorical feature must be encoded to numbers as a pre-prcessing step. We will learn more about pre-processing in the next lectures. For now, let's focus on numerical features.

Exercise 1.1

Select the list of columns in numerical_columns from the DataFrame df and assign the selected subset DataFrame to the same variable df.

```
In [7]: numerical_columns = ['price', 'area', 'bedrooms', 'bathrooms', 'stories', 'parking']
#### START CODE HERE (~1 line) ####
df = df[numerical_columns]
```

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END CODE HERE

```
In [8]: df.head()
```

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	price	area	bedrooms	bathrooms	stories	parking
0	13300000	7420	4	2	3	2
1	12250000	8960	4	4	4	3
2	12250000	9960	3	2	2	2
3	12215000	7500	4	2	2	3
4	11410000	7420	4	1	2	2

Expected output

pri	ce area	bedrooms	bathrooms	stories	parking	
0	13300000	7420	4	2	3	2
1	12250000	8960	4	4	4	3
2	12250000	9960	3	2	2	2
3	12215000	7500	4	2	2	3
4	11410000	7420	4	1	2	2

2. Data Exploration

Exercise 2.1

Let's start by exploring the target column price. Compute the mean, the standard deviation, and the variance of the price column. Store the mean, the standard deviation, and the variance in the variables price_mean , price_std , and price_var respectively.

```
In [13]: #### START CODE HERE (~2 lines) ####
```

price_mean = df["price"].mean() price_std = df["price"].std() price_var = df["price"].var()

END CODE HERE

```
In [14]: print(f"Price mean: {price_mean:.2f}")
         print(f"Price standard deviation: {price_std:.2f}")
         print(f"Price variance: {price_var:.2f}")
```

```
Price mean: 4766729.25
Price standard deviation: 1870439.62
Price variance: 3498544355820.57
```

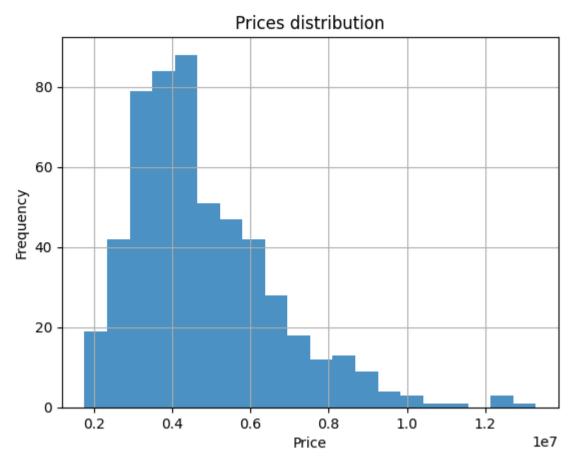
Expected output

Price mean: 4766729.25 Price standard deviation: 1870439.62 Price variance: 3498544355820.57

The next cell plots the distributions of the prices. Please run the following cell to show the plot.

```
In [11]: ax = df["price"].plot.hist(bins=20, alpha=0.8)
         ax.set_xlabel("Price")
         ax.set_title("Prices distribution")
         ax.grid(True)
         plt.show()
```

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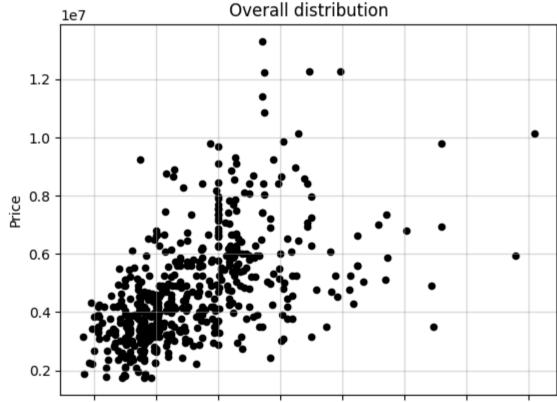


3. Linear Regression with 1D input features

Now you will implement a **Linear Regression** using a one-dimensional input feature (i.e., the *area* of the houses). Therefore, the task is to predict the *Price* of the houses given the *Area*.

Firstly, run the next cell to plot the points in the space.

```
In [15]: df.plot(x='area', y='price', kind='scatter', c='black')
plt.title("0verall distribution")
plt.xlabel("Area")
plt.ylabel("Price")
plt.grid(True, alpha=0.5)
plt.show()
```



2000 4000 6000 8000 10000 12000 14000 16000

Area

You can see that some **noisy points** are present. **Noisy points** can affect the performance of your learning algorithms. Indeed, some points have a really big area far from the distribution of the other points. We will perform a simple pre-processing step to remove the points with *area* >= 12000.

Run the next cell to perform the pre-processing.

In [16]: df_1d = df.loc[df.area < 12000]</pre>

In [17]: print(len(df_1d))

538

Now, we will select only the Area as input feature df_X_1d and the Price as target variable df_Y_1d.

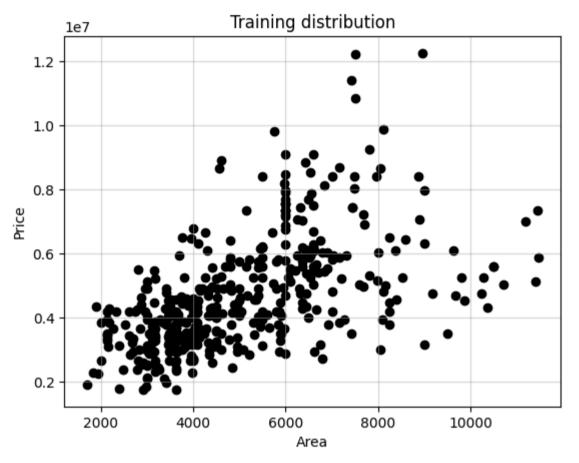
In [18]: df_X_1d = df_1d[["area"]]
 df_Y_1d = df_1d[["price"]]

As usual, we will split our data into training and test set.

In [22]: X_train_1d, X_test_1d, y_train_1d, y_test_1d = train_test_split(df_X_1d, df_Y_1d, test_size=0.2, shuffle=True, random_

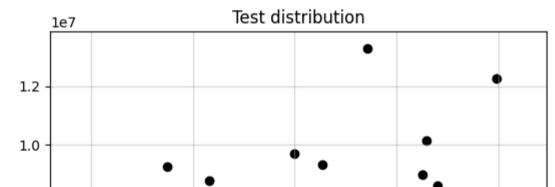
The following cell plots the distribution of the training points in the plane. Run the next cell to visualize the training points.

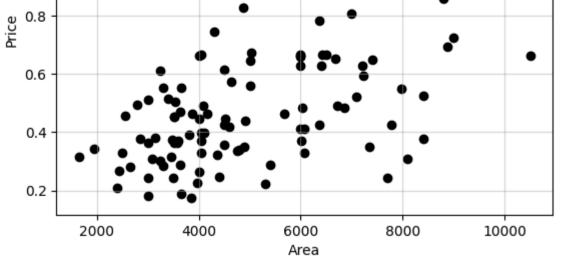
```
In [23]: fig, ax = plt.subplots()
ax.scatter(x=X_train_1d, y=y_train_1d, c='black')
ax.set_title("Training distribution")
ax.set_xlabel("Area")
ax.set_ylabel("Price")
plt.grid(True, alpha=0.5)
plt.show()
```



The following cell plots the distribution of the test points in the plane. Run the next cell to visualize the test points.

```
In [24]: fig, ax = plt.subplots()
ax.scatter(x=X_test_1d, y=y_test_1d ,c='black')
ax.set_title("Test distribution")
ax.set_xlabel("Area")
ax.set_ylabel("Price")
plt.grid(True, alpha=0.5)
plt.show()
```





Exercise 3.1

Create a LinearRegression() object and fit the linear regression on the training data. Replace None with your code.

```
In [25]: #### START CODE HERE (~2 lines) ####
    regr = linear_model.LinearRegression()
    regr.fit(X_train_1d, y_train_1d)
    #### END CODE HERE ####
Out[25]: v LinearRegression
LinearRegression()
```

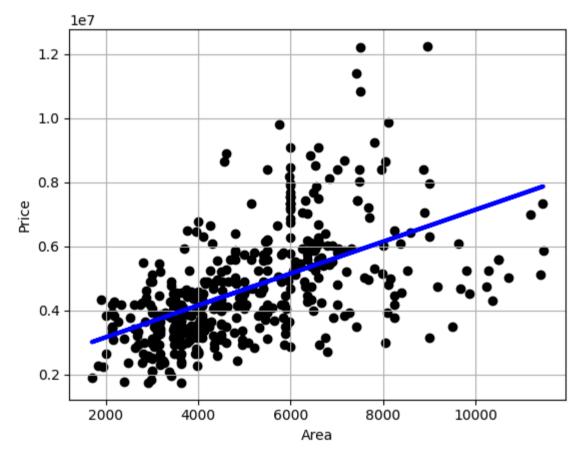
Exercise 3.2

Predict the prices of the houses for your **training data** in a variable y_pred_train_1d.

```
In [26]: #### START CODE HERE (~1 line) ####
y_pred_train_1d = regr.predict(X_train_1d)
#### END CODE HERE ####
```

The next cell visualize the learned straight line on your **training data**. Run the following cell to visualize the learned line.

```
In [27]: plt.scatter(X_train_1d, y_train_1d, color="black")
    plt.plot(X_train_1d, y_pred_train_1d, color="blue", linewidth=3)
    plt.xlabel("Area")
    plt.ylabel("Price")
    plt.xticks()
    plt.yticks()
    plt.grid(True)
    plt.show()
```



Exercise 3.3

Predict the prices of the houses for your **test data** in a variable y_pred_test_1d .

In [28]: #### START CODE HERE (~1 line) ####

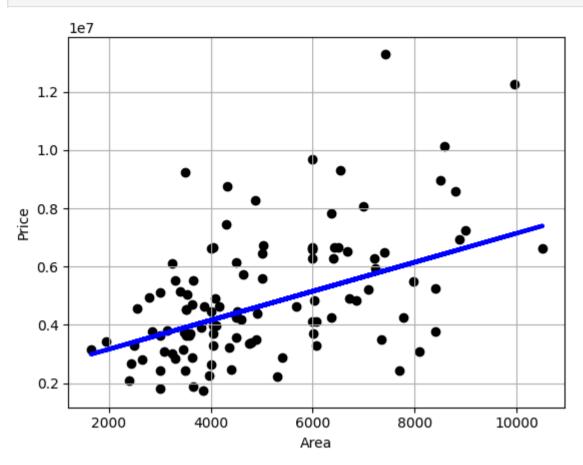
y_pred_test_1d = regr.predict(X_test_1d)

END CODE HERE

The next cell visualize the learned straight line on your training data and the points of the **test data**. Run the following cell to visualize the learned line.

```
In [29]: plt.scatter(X_test_1d, y_test_1d, color="black")
plt.plot(X_test_1d, y_pred_test_1d, color="blue", linewidth=3)
plt.xlabel("Area")
plt.ylabel("Price")
plt.xticks()
plt.yticks()
```

plt.grid(True) plt.show()



Exercise 3.4

Compute the **Mean Absolute Error**, the **Mean Squared Error** and the **R2** in the variables mae_test , mse_test , and r2_test , respectively. Replace None with your code.

You read more on such metrics in the official documentation:

- mean_absolute_error
- mean_squared_error
- r2_score

```
In [33]: #### START CODE HERE (~3 lines) ####
```

```
mae_test = mean_absolute_error(y_test_1d, y_pred_test_1d)
mse_test = mean_squared_error(y_test_1d, y_pred_test_1d)
r2_test = r2_score(y_test_1d, y_pred_test_1d)
```

```
#### END CODE HERE ####
```

In [38]: print(f"Mean of the prices: {price_mean}")
print(f"Std of the prices: {price_std}")
print(f"Variance of the prices: {price_var}")

```
print(f"\nMean Absolute Error on test data: {mae_test}")
print(f"Mean Squared Error on test data: {mse_test}")
print(f"R2 score on test data: {r2_test}")
```

Mean of the prices: 4766729.247706422 Std of the prices: 1870439.6156573922 Variance of the prices: 3498544355820.573

Mean Absolute Error on test data: 1407509.8013314893 Mean Squared Error on test data: 3575212178202.1855 R2 score on test data: 0.2467447918823492

The model does not seem to perform very well. Let's see if we can improve by using all the input features.

4. Regression with all input features

Now you will train and evaluate several regression models with all the numerical input features.

In [39]: df.head()

Out[39]:		price	area	bedrooms	bathrooms	stories	parking
	0	13300000	7420	4	2	3	2
	1	12250000	8960	4	4	4	3
	2	12250000	9960	3	2	2	2
	3	12215000	7500	4	2	2	3
	4	11410000	7420	4	1	2	2

Out

Out

Run the next cell to select all the numerical input features as input.

In [40]: df_X = df.loc[:, "area":] df_y = df[["price"]]

Run the next cell to split the data into training and test sets.

```
In [42]: X_train, X_test, y_train, y_test = train_test_split(df_X, df_y, test_size=0.2, shuffle=True, random_state=42)
```

```
In [43]: X_train.head()
```

[43]:		area	bedrooms	bathrooms	stories	parking
	46	6000	3	2	4	1
	93	7200	3	2	1	3
	335	3816	2	1	1	2
	412	2610	3	1	2	0
	471	3750	3	1	2	0

In [44]: X_test.head()

[44]:		area	bedrooms	bathrooms	stories	parking
	316	5900	4	2	2	1
	77	6500	3	2	3	0
	360	4040	2	1	1	0
	90	5000	3	1	2	0
	493	3960	3	1	1	0

As you can see, the input features have very different scales. As discussed in previous labs, features with different scales differentially impact the calculation of validation metrics. We must therefore perform, separately for each column, the normalization of the input features.

However, this time we have both training and test set. When you have both training and test, you have to calculate statistics for the normalization on the training (i.e., with the fit_transform() method) and use those statistics on the test set (i.e., with the transform() method). This is because the model cannot learn on the test data. This data simulates data never seen by the model on which it will have to make predictions. Therefore, they cannot even be used to estimate some statistics about the data.

In this case, we want to perform min-max normalization of the dataset. To achieve this in scikit-learn is simple. There is a function in the pre-processing module to do this. However, as introduced before, the min and max are calculated only on the training and are used to normalize both the training and the test.

If this step is not clear to you, don't worry. We will see it in detail when we talk about data pre-processing.

Run the following cell to perform the Min-Max normalization.

In [45]: from sklearn import preprocessing

min_max_scaler = preprocessing.MinMaxScaler()

X_train_processed = min_max_scaler.fit_transform(X_train) X_train_processed = pd.DataFrame(X_train_processed, columns=X_train.columns)

X_test_processed = min_max_scaler.transform(X_test) X_test_processed = pd.DataFrame(X_test_processed, columns=X_test.columns)

In [46]: X_train_processed.head()

	area	bedrooms	bathrooms	stories	parking
0	0.298969	0.4	0.333333	1.000000	0.333333
1	0.381443	0.4	0.333333	0.000000	1.000000
2	0.148866	0.2	0.000000	0.000000	0.666667
3	0.065979	0.4	0.000000	0.333333	0.000000
4	0.144330	0.4	0.000000	0.333333	0.000000
	1 2 3	 0.298969 1.0.381443 2.0.148866 3.0.065979 	0 0.298969 0.4 1 0.381443 0.4 2 0.148866 0.2 3 0.065979 0.4	0 0.298969 0.4 0.333333 1 0.381443 0.4 0.333333 2 0.148866 0.2 0.000000 3 0.065979 0.4 0.000000	0 0.298969 0.4 0.333333 1.000000 1 0.381443 0.4 0.333333 0.000000 2 0.148866 0.2 0.000000 0.000000 3 0.065979 0.4 0.000000 0.333333

In [47]: X_test_processed.head()

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	area	bedrooms	bathrooms	stories	parking
0	0.292096	0.6	0.333333	0.333333	0.333333
1	0.333333	0.4	0.333333	0.666667	0.000000
2	0.164261	0.2	0.000000	0.000000	0.000000
3	0.230241	0.4	0.000000	0.333333	0.000000
4	0.158763	0.4	0.000000	0.000000	0.000000

As you can see, after normalization, all features in the training set are in the range [0, 1].

Exercise 4.1

Now you will train and evaluate several regression models on the preprocessed data. Note that you should use X_train_processed and X_test_processed as input of your models.

This exercise is open. So it's up to you to choose regression models from those available on scikit-learn, train and validate them.

In []:

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