

Exercises

Jumping Rivers

Exercise 1: Slopes and intercepts

For graphs A, B & C, draw what you think is the line of best fit through the points, then calculate the slope and the gradient

Graph	β_0	β_1
A		
B		
C		

Exercise 2: Residuals

With your new knowledge of residuals, redraw the lines of best fits for graphs A, B & C. Calculate the residuals and RSS for each line you've drawn. Do you think there's a better line with a smaller RSS?

Graph	β_0	β_1	RSS
A			
B			
C			

Exercise 3: Loading the data

Create a new ipython notebook, and call it "python_exercises". You'll benefit from having the workings from these exercise stored in a different notebook to the rest of your working. The following code will load the data in.

```
import pandas as pd
import jrpyml
hd = jrpyml.datasets.load_head_size()
hd.head()

##   gender age_range head_size brain_weight height
## 0   Male    20-46     4512         1530      69
## 1   Male    20-46     3738         1297      72
## 2   Male    20-46     4261         1335      77
## 3   Male    20-46     3777         1282      72
## 4   Male    20-46     4177         1590      65
```

This is a data set consisting of 237 people, where we have collected their gender, age range, head size (cm^3), brain weight (grams) and

height (inches). Let's say we're a scientist who is interested in predicting a person's brain weight based upon their head size.

- a) Write down the simple linear regression model we could use to do this.
- b) Set up the correct training data and response variable for this.

Exercise 4: Visualising the data

Using **seaborn**, produce a scatter plot of the head size against brain weight. What does the graph tell you?

Exercise 5: fitting the model

Fit the simple linear regression model you described in exercise 3

Exercise 6: predictions

- a) A patient comes into a doctor's with a head size of 5000 cm^3 . After assessing an MRI, Dr. Frankenstein predicts that his brain weight is between 1500-1550 grams. Is he right?
- b) After seeing how great your model is, Dr. Frankenstein would like some help in assessing the brain weight of his 3 new patients. Their head sizes are 2500, 3000 & 4500. Do this inside one call to `model.predict()`.

Exercise 7: fitted values

Using the fitted values, overlay the model line over the scatter plot you produced in exercise 4

Exercise 8: residuals

Using the fitted values, calculate the residual sum of squares

Exercise 9: model coefficients

- a) Can you write down β_0 and β_1 for your model? We've seen how to extract β_1 in the notes. For β_0 , take a look at the methods available with `dir(model)`. Remember, β_0 is the y-intercept.
- b) What do these coefficients tell you about the relationship between head size and brain weight?

Exercise 10: multiple linear regression

Dr Frankenstein thinks that not only does head size affect brain weight, but that there also might be a relationship between a person's height and their brain weight.

- a) Write down the multiple linear regression model you would now fit to examine this claim.
- b) Train the model.
- c) What are the coefficients for your model?
- d) What is the residual sum of squares for your model? How does this compare to your previous model?
- e) Dr Frankenstein has 3 new patients:

Patient	Head size	Height
1	4000	80
2	3000	70
3	2000	60

Give him an estimate of each patient's brain weight using your model. Hint: create a **pandas** DataFrame containing the new values to pass to `model.predict()`

Exercise 11: standardised residuals

Calculate the standardised residuals for the model in exercise 10.

Exercise 12: polynomials

Come up with graphs for the third and fourth order polynomials, $y = X^3$ and $y = X^4$

Exercise 13: More polynomials

The following code generates some data and places it in a pandas data frame.

```
import numpy as np
import pandas as pd
import seaborn as sns
import matplotlib.pyplot as plt
x = np.arange(-5,5.1,0.1)
y = pow(x,3) + np.sin(x) + np.random.normal(loc = 0, scale = 20, size = 101)
```

```
example = pd.DataFrame({
    "x":x,
    "y":y
})
```

- a) Create a scatter plot of x against y. Do you think a linear line would accurately represent the data? If not, what order polynomial do you think would suit this data?
- b) Using the `PolynomialFeatures()` function, appropriately transform your predictor, x, and fit your model.
- c) Using the fitted values, overlay your model line onto the scatter plot produced earlier in the exercise.

Exercise 14: Standardisation

Given that this is now day 2, we've probably lost the data. So here is the code to load it in again

```
import pandas as pd
import jrpyml
hd = jrpyml.datasets.load_head_size()
```

- a) Create a new variable called "head_size_stand", that is the standardised version of head_size. For now, don't use the *preprocessing* module. Do it using only **NumPy** functionality.
- b) Produce a boxplot of the new standardised head size, comparing males and females. Which gender has the biggest head (Metaphorically it's men, obviously)? **Hint:** use `sns.boxplot()`
- c) Let's say we want to fit the model $brainweight = \beta_0 + \beta_1 \times headsize + \beta_2 \times height$. Set up your `X_train` and `y_train` objects, and standardise both `head_size` and `height` but this time using `StandardScaler()`
- d) Fit the model and predict the brain weight for a person with head size $4000cm^3$ and 70 inches tall.

Exercise 15: Min-Max

Repeat exercise 14, but using the min max transform instead of the standardisation transform. Do you get the same prediction as exercise 14?

Exercise 16: Pipelines

Repeat the previous prediction, but this time do it by setting up a pipeline that first does a min-max transformation, and then second performs linear regression. You should get the same result.

Exercise 17: Categorical data

Up until this point, we've pretty much ignored the fact that we have two categorical variables in the data, `gender` and `age_range`. Let's say we want to build a model, that is able to estimate someone's brain weight by their gender and nothing else.

- a) What do you think the predicted value of brain weight for each gender will be?
- b) Set up your `X_train` variable such that it only has `gender` in it
- c) Set up a model pipeline that preprocesses the data via a one-hot encoding scheme, then using linear regression.
- d) Train the model and then predict what brain sizes a `Male` and `Female` would have.
- e) What model have you trained? **Hint:** Look at `model.named_steps["regression"].intercept_` and `model.named_steps["regression"].coef_`.
- f) What is the average of brain weight for men and women in this data set? How does this compare with your previous predictions? Why do you think this is?
- g) What is the RSS for this model? How does this compare to the RSS you calculated in question 8?

Exercise 18: Combining steps

Let's say we want to try both gender and head size as predictors. a) Set up the correct `X_train` variable

- b) Using `ColumnTransformer`, create a preprocessor that one-hot encodes gender and does a standardisation transform on `head_size`.
- c) Create a pipeline where the preprocessor is the first step, and a linear regression model is the second step
- d) Fit the model, and predict the brain weight of a `Male` with a 4000cm^3 head and a `Female` with a 2000cm^3 head.
- e) What is the residual sum of squares of this model? How does it compare to the RSS in questions 8 & 17?
- f) Draw the fitted values against `head_size`, what do you notice?

Exercise 19: Validation set approach

Let's go back to our very first model, $brainweight = \beta_0 + \beta_1 \times headsize$.

Set up your predictor and response like so

```
X = hd["head_size"]
y = hd["brain_weight"]
```

- Split the data into a training and validation set, using `train_test_split()`. Remember to reshape `X_train` and `X_test` after using `.reshape(-1,1)`.
- Set up a pipeline to Standardise `head_size`, and then run a linear regression. Fit the model, then calculate the training and test error. Which is bigger? Can you think why this might be?

Exercise 20: cross validation

- Set up the same model as you used in exercise 19.
- We're going to use 10-fold cross validation to estimate the test error of our model. Set up a scoring function to do this.
- Run 10-fold cross validation on the model.
- What is the average test error?

Exercise 21: bootstrap

Using the bootstrap method, obtain a density plot, like the ones in section 4.6, of the coefficient to the predictor *head_size* in your model.

Exercise 22: Logistic regression

We're going to switch this model around now, and instead of modelling the brain weight of a patient, we're going to the model the gender of a patient using their head size. The following code will set up the `X_train` and `y_train` objects for you

```
import pandas as pd
import jrpyml
hd = jrpyml.datasets.load_head_size()
X = hd.drop(columns = "gender")
y = hd["gender"]
X_train = hd[["head_size"]]
y_train = y
```

- The following code will show you a boxplot of head sizes per gender. What does this tell you about the relationship between gender and head size?

```
sns.boxplot(y = "head_size", x = "gender", data = hd)
```

- b) Write a pipeline to standardise the predictor then perform logistic regression. Use that to fit the model
- c) If a patient was to have a head size of 3500, what gender would you predict they were? What is the associated probability?

Exercise 23: More logistic regression

- a) For the model in exercise 22. What percentage of predictions did you get right in the training data?
- b) Of those the model classified as Male, what percentage were actually Male?
- c) The following code will set up and perform 10-fold cross validation on the data. How does the average estimate of the accuracy on the test set compare to the accuracy in part a) ?

```
from sklearn.model_selection import cross_validate
from sklearn.metrics import make_scorer, accuracy_score, precision_score, recall_score
import pandas as pd
```

```
acc = make_scorer(accuracy_score)
```

```
def precision(y_true,y_pred):
    return precision_score(y_true,y_pred,pos_label = "Male")
```

```
def recall(y_true,y_pred):
    return recall_score(y_true, y_pred, pos_label = "Male")
```

```
prec = make_scorer(precision)
rec = make_scorer(recall)
output = cross_validate(model,X_train,y_train,scoring={
    'acc' : acc,
    'prec' : prec,
    'rec' : rec
}, cv = 10, return_train_score=False)
```