# ISL Final Project Phase II

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```
library(ggplot2)
library(dplyr)
##
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
       intersect, setdiff, setequal, union
library(tidyr)
library(corrplot)
## corrplot 0.95 loaded
library(gridExtra)
##
## Attaching package: 'gridExtra'
## The following object is masked from 'package:dplyr':
##
##
       combine
library(tidyverse)
## -- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
## v forcats 1.0.0
                        v readr
                                     2.1.5
## v lubridate 1.9.3
                                     1.5.1
                         v stringr
## v purrr
               1.0.2
                                     3.2.1
                         v tibble
## -- Conflicts -----
                                         -----cidyverse_conflicts() --
## x gridExtra::combine() masks dplyr::combine()
## x dplyr::filter()
                          masks stats::filter()
## x dplyr::lag()
                          masks stats::lag()
## i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become error
library(reshape2)
## Attaching package: 'reshape2'
## The following object is masked from 'package:tidyr':
```

##

```
## smiths
library(moments)

library(caret)

## Loading required package: lattice
##
## Attaching package: 'caret'
##
## The following object is masked from 'package:purrr':
##
## lift
data_path <- "clean_data.csv"
data <- read.csv(data_path, stringsAsFactors = TRUE)</pre>
```

# **Data Preparation**

The first to columns assume no role in our estimation, they can be omitted. After reading the file each feature must take its datatype by definition. Then we separate out target variable from predictive features.

```
# Remove the first two columns
data %>% select(!c(URL, Name)) -> data

# Convert binary columns to factors
for (col in names(data)){
   if (all(unique(data[,col]) == c(0,1) ) || all(unique(data[,col]) == c(1,0)))
      data[,col] = factor(data[,col])
}

# Define the target variable
target <- data$Amtiaz

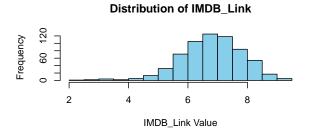
# Remove the target variable column from the features
features <- data %>% select(!Amtiaz)
```

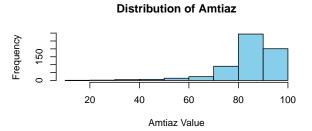
## **Exploratory Data Analysis**

Histograms for key numerical variables

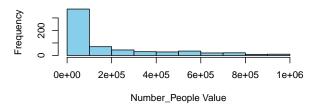
```
num_cols <- c("IMDB_Link", "Amtiaz", "Number_People", "Total_Episodes")

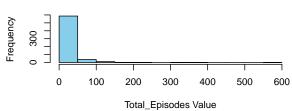
par(mfrow=c(2,2))
for (col in num_cols) {
  hist(
    data[[col]],
    main=paste("Distribution of", col),
    xlab = paste(col, "Value"),
    col="skyblue",
    border="black")
}</pre>
```





## **Distribution of Number\_People**





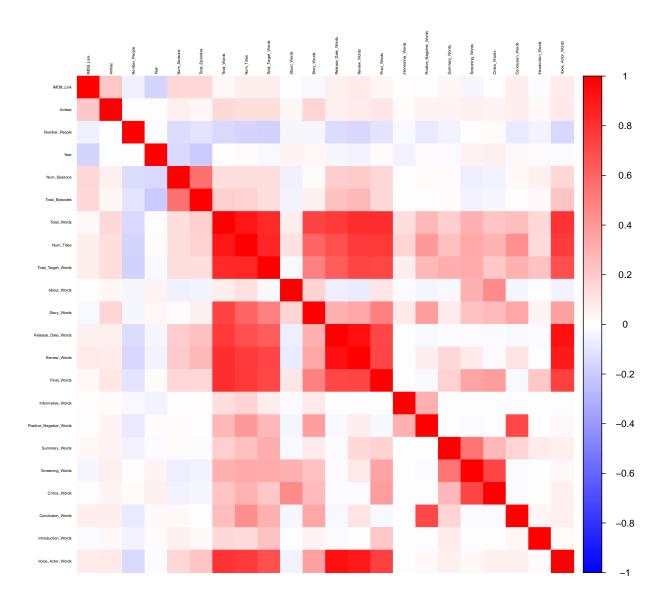
Distribution of Total\_Episodes

## Correlation Heatmap

```
num_data <- data %>% select_if(is.numeric)
corr_matrix <- cor(num_data, use="complete.obs")

corrplot(
   corr_matrix,
   method="color",
   col=colorRampPalette(c("blue", "white", "red"))(200),
   tl.cex=0.35, tl.col="black",
   title="Correlation Heatmap")</pre>
```

#### Correlation neatinap



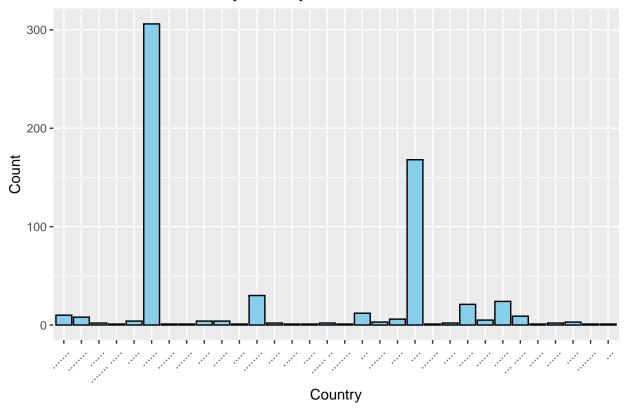
Strong correlations exist between IMDB\_Link, Amtiaz, and Number\_People, indicating possible relationships worth exploring in modeling.

Most of our features don't show any relation to target variable or any other feature.

Bar chart for Categorical Features, Country distribution

```
data %%
ggplot(aes(x=Country)) +
geom_bar(fill="skyblue", color="black") +
theme(axis.text.x = element_text(angle=45, hjust=1)) +
labs(title="Distribution of Movies by Country", x="Country", y="Count")
```





There are Countries that only appear once in our data, hence no inference or estimation can be done with them, let's simply omit those.

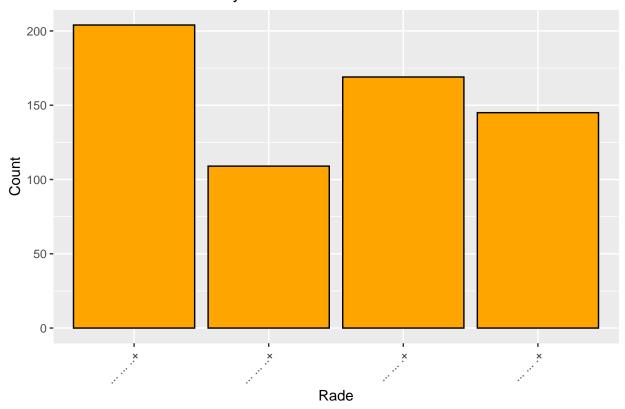
```
data %%
  group_by(Country) %>%
  filter(n() > 1) -> data
nrow(data)
```

#### ## [1] 627

Bar chart for Rade distribution

```
data %>%
   ggplot(aes(x=Rade)) +
   geom_bar(fill="orange", color="black") +
   theme(axis.text.x = element_text(angle=45, hjust=1)) +
   labs(title="Distribution of Movies by Rade", x="Rade", y="Count")
```

## Distribution of Movies by Rade



Data Overview: The dataset contains 638 rows and 61 columns. There are both numerical and categorical features. Columns like URL, Name, and Rade are categorical, while others like IMDB\_Link, Amtiaz, and Number\_People are numerical. The dataset has no missing values after preprocessing.

Numerical Features: IMDB\_Link has values ranging from 2.1 to 9.3, with a mean of 6.84. Amtiaz ranges from 17 to 100, with a mean of 84.6. Number\_People has high variance, ranging from 1,000 to 998,000. Year values range from 1940 to 2025, with most data points concentrated in recent years. Some numerical columns (like Total Episodes) have skewed distributions, which might affect modeling.

Categorical Features: Country and Rade should be analyzed further with frequency counts. Many binary genre columns (e.g., Romance, SciFi, Anime) are mostly 0s, meaning most movies don't belong to these genres.

#### **Metric Functions**

We choose and define these functions to evaluate out models now on.

```
MAE <- function(model, x_test, y_test) mean(abs(predict(model, x_test) - y_test))
MSE <- function(model, x_test, y_test) mean((predict(model, x_test) - y_test)^2)
Rsq <- function(model, x_test, y_test) 1 - sum((predict(model, x_test) - y_test)^2)/sum((y_test - mean(y R2adj <- function(model, x_test, y_test) 1 - ((1 - Rsq(model, x_test, y_test) ) * (nrow(x_test) - 1) /</pre>
```

# **Predicting Amtiaz**

From EDA and corr plot, we know no specific feature that has strong linear correlation with out response/target variable Amtiaz. This means simple linear regression won't give us a great prediction.

#### Simple linear regression

```
set.seed(1)

n <- nrow(data)

train_idx <- sample(1:n, size = 0.9 * n)
test_idx <- setdiff(1:n, train_idx)

train_data <- data[train_idx, ]
test_data <- data[test_idx, ]

lm_model <- lm(Amtiaz~., data = train_data)
res = summary(lm_model)
AIC(lm_model)</pre>
```

#### ## [1] 4239.751

As of Linear Model summary, we see despite having many features, only 5 prove meaningful and there are a lot of features/parameters.

#### Feature Selection

#### Stepwise substest selection

```
#res_step = step(lm_model, direction = 'both')
best_step_lm <- lm(formula = Amtiaz ~ IMDB_Link + Country + Rade + Is_Doblele +
    Story_Words + Series + Adventure + Comedy + Family + Action +
    ShortFilm + Korean, data = train_data)
res <- summary(best_step_lm)</pre>
results <- c(
mean(abs(best_step_lm$residuals)),
MAE(best_step_lm, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
mean(best_step_lm$residuals^2),
MSE(best_step_lm, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
res$r.squared,
Rsq(best_step_lm, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
res$adj.r.squared,
R2adj(best_step_lm, test_data %>% select(!'Amtiaz'), test_data$Amtiaz)
results <- round(results, 2)
cat(paste(results, collapse = " | "))
## 6.17 | 6.52 | 83.96 | 78.9 | 0.31 | 0.11 | 0.27 | -10.06
```

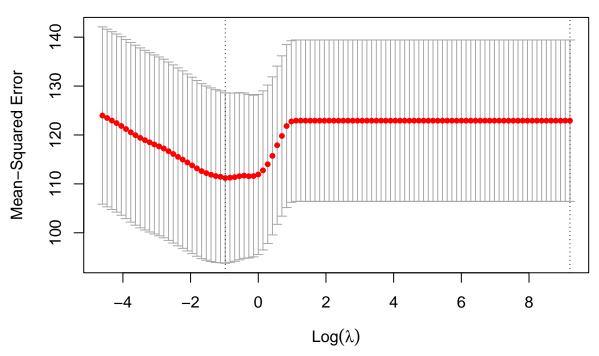
#### Using Lasso Selection

Lasso penalization can be used to select features.

```
library(glmnet)
```

```
## Loading required package: Matrix
##
## Attaching package: 'Matrix'
## The following objects are masked from 'package:tidyr':
##
##
       expand, pack, unpack
## Loaded glmnet 4.1-8
x <- model.matrix(Amtiaz ~ ., data)[, -1]</pre>
y <- data$Amtiaz
x_train <- x[train_idx, ]</pre>
x_test <- x[test_idx, ]</pre>
y_train <- y[train_idx]</pre>
y_test <- y[test_idx]</pre>
lasso_cv <- cv.glmnet(</pre>
  x_train, y_train, alpha = 1, # Indicating Lasso
  lambda = 10^seq(4, -2, length = 100)
  )
plot(lasso_cv, main = "Cross Validation to find lambda")
```

# 73 66 54 41 21 9 2 0 10 to find lambda 0 0 0 0 0



```
best_lambda_lasso <- lasso_cv$lambda.min

cat("Optimal Lambda for Lasso: ", best_lambda_lasso, "\n")</pre>
```

```
## Optimal Lambda for Lasso: 0.3764936
lasso_model <- glmnet(x_train, y_train, alpha = 1, lambda = best_lambda_lasso)</pre>
y_pred <- predict(lasso_model, s = best_lambda_lasso, newx = x_test)</pre>
results <- c(
MAE(lasso_model, x_train, y_train),
MAE(lasso_model, x_test, y_test),
MSE(lasso_model, x_train, y_train),
MSE(lasso_model, x_test, y_test),
Rsq(lasso_model, x_train, y_train),
Rsq(lasso_model, x_test, y_test),
R2adj(lasso_model, x_train, y_train),
R2adj(lasso_model, x_test, y_test)
results <- round(results, 2)
cat(paste(results, collapse = " | "))
## 6.2 | 5.91 | 89.14 | 72.77 | 0.27 | 0.18 | 0.14 | 2.89
results <- c(
mean(abs(lm_model$residuals)),
MAE(lm_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
mean(lm_model$residuals^2),
MSE(lm_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
res$r.squared,
Rsq(lm model, test data %>% select(!'Amtiaz'), test data$Amtiaz),
res$adj.r.squared,
R2adj(lm_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz)
results <- round(results, 2)
cat(paste(results, collapse = " | "))
```

## 6 | 6.9 | 81.68 | 87.44 | 0.31 | 0.01 | 0.27 | -11.25

Model	train MAE	test MAE	train MSE	test MSE	train $\mathbb{R}^2$	$\text{test} \\ R^2$	$\begin{array}{c} \text{train} \\ \text{Adjusted} \\ R^2 \end{array}$	test Adjusted $R^2$
LinReg	6	6.9	81.68	87.44	0.33	0.01	0.23	-11.25
$best\_step$	6.17	6.52	83.96	78.9	0.31	0.11	0.27	-10.06
$best_lasso$	6.55	6.06	99.04	80.52	0.19	0.09	0.04	3.09

As we see our Linear models (Comparing  $R^2$ ) are doing no better job than the "Mean predictor" (mean response is the prediction for all). This means features are not predicting the response. So far our models ignored feature interactions, we can turn to models that include interactions well like trees. We know bagging can reduce the variance of trees and boosting can reduce bias.

#### **XG** Boost

```
library(xgboost)
## Attaching package: 'xgboost'
## The following object is masked from 'package:dplyr':
##
##
       slice
#tuning parameters nrounds(number of repetitions), eta(learning rate), max_depth(trees depth), gamma(mi
grid <- expand.grid(</pre>
 nrounds = c(50, 100, 150),
  eta = c(0.01, 0.1, 0.3),
 \max_{depth} = c(3, 6, 9),
  gamma = c(0, 1, 5),
  colsample_bytree = c(0.5, 0.7, 1),
  min_child_weight = c(1, 3, 5),
  subsample = c(0.6, 0.8, 1)
  )
#10-fold cross-validation
train control <- trainControl(method = "cv", number = 10)</pre>
\#xgb\_tuned \leftarrow train(x = as.matrix(x\_train), y = y\_train, method = "xgbTree", trControl = train\_control,
#best_params <- xgb_tuned$bestTune</pre>
\#cat("Optimal\ Parameters\ for\ XG\ Boost\ :\ ",\ paste(best\_params,\ collapse=","),\ "\n")
cat("Optimal Parameters for XG Boost : ", "50, 3, 0.1, 5, 0.5, 5, 1", "\n")
## Optimal Parameters for XG Boost : 50, 3, 0.1, 5, 0.5, 5, 1
xgb_model <- xgboost(data = x_train,</pre>
  label = y_train,
            nrounds = 50, #best params$nrounds,
                eta = 0.1, #best_params$eta,
          max_depth = 3,#best_params$max_depth,
  min_child_weight = 5, #best_params$min_child_weight,
          subsample = 0.5, #best_params$subsample,
   colsample_bytree = 1, #best_params$colsample_bytree,
  objective = "reg:squarederror")
## [1] train-rmse:76.361051
## [2] train-rmse:68.919525
## [3] train-rmse:62.207770
## [4] train-rmse:56.180507
## [5] train-rmse:50.782654
## [6] train-rmse:45.963207
## [7] train-rmse:41.708360
## [8] train-rmse:37.933850
## [9] train-rmse:34.520527
## [10] train-rmse:31.426356
## [11] train-rmse:28.691359
## [12] train-rmse:26.154651
## [13] train-rmse:23.966591
## [14] train-rmse:22.014074
## [15] train-rmse:20.272872
```

```
## [16] train-rmse:18.721471
## [17] train-rmse:17.396517
## [18] train-rmse:16.169573
## [19] train-rmse:15.093156
## [20] train-rmse:14.143467
## [21] train-rmse:13.351637
## [22] train-rmse:12.665086
## [23] train-rmse:12.028746
## [24] train-rmse:11.466131
## [25] train-rmse:11.011587
## [26] train-rmse:10.660174
## [27] train-rmse:10.322994
## [28] train-rmse:10.037061
## [29] train-rmse:9.811565
## [30] train-rmse:9.602965
## [31] train-rmse:9.416670
## [32] train-rmse:9.264992
## [33] train-rmse:9.170243
## [34] train-rmse:9.027349
## [35] train-rmse:8.932723
## [36] train-rmse:8.841477
## [37] train-rmse:8.792340
## [38] train-rmse:8.729397
## [39] train-rmse:8.667685
## [40] train-rmse:8.615669
## [41] train-rmse:8.566691
## [42] train-rmse:8.506988
## [43] train-rmse:8.449321
## [44] train-rmse:8.409287
## [45] train-rmse:8.381865
## [46] train-rmse:8.340125
## [47] train-rmse:8.316202
## [48] train-rmse:8.262338
## [49] train-rmse:8.229597
## [50] train-rmse:8.156256
results <- c(
MAE( xgb_model, x_train, y_train),
     xgb_model, x_test, y_test),
MAE(
MSE(
     xgb_model, x_train, y_train),
MSE( xgb_model, x_test, y_test),
Rsq( xgb_model, x_train, y_train),
Rsq( xgb_model, x_test, y_test),
R2adj(xgb_model, x_train, y_train),
R2adj(xgb_model, x_test, y_test)
)
results <- round(results, 2)
cat(paste(results, collapse = " | "))
```

```
## 5.42 | 6.47 | 66.52 | 78.38 | 0.46 | 0.11 | 0.35 | 3.03
```

Optimal Parameters for XG Boost : 50, 3, 0.1, 5, 0.5, 5, 1 MSE for XG Boost : 111.038 MAE for XG Boost : 7.076772 R2 for XG Boost : 0.1469957

Model	train MAE	test MAE	train MSE	test MSE	train $\mathbb{R}^2$	test $R^2$	train Adjusted $R^2$	test Adjusted $R^2$
LinReg	6	6.9	81.68	87.44	0.33	0.01	0.23	-11.25
best_step	6.17	6.52	83.96	78.9	0.31	0.11	0.27	-10.06
best_lasso	6.55	6.06	99.04	80.52	0.19	0.09	0.04	3.09
XGBoost	4.47	6.12	46.26	67.16	0.62	0.24	0.55	2.74

Significant Improvement from XGBoost currently the best candidate.

#### Random forest No Boost

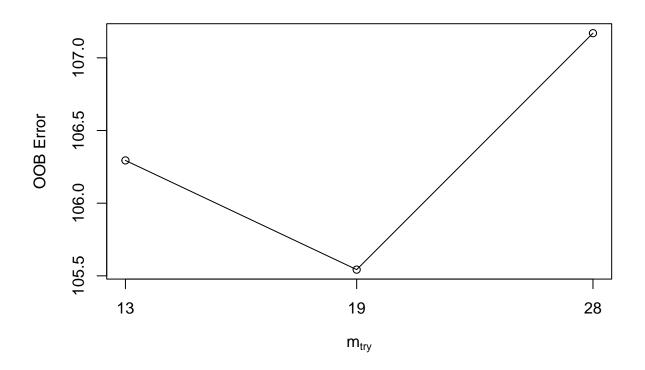
```
library(randomForest)
## Warning: package 'randomForest' was built under R version 4.4.2
## randomForest 4.7-1.2
## Type rfNews() to see new features/changes/bug fixes.
## Attaching package: 'randomForest'
## The following object is masked from 'package:gridExtra':
##
##
       combine
## The following object is masked from 'package:dplyr':
##
##
       combine
## The following object is masked from 'package:ggplot2':
##
##
      margin
library(tidyverse)
library(caret)
rf_model <- randomForest(Amtiaz ~ ., data = train_data, ntree = 100, mtry = 13, importance = TRUE)
print(rf_model)
##
## Call:
   randomForest(formula = Amtiaz ~ ., data = train_data, ntree = 100,
                                                                            mtry = 13, importance = TRU
##
##
                  Type of random forest: regression
##
                        Number of trees: 100
## No. of variables tried at each split: 13
##
##
             Mean of squared residuals: 103.1444
##
                       % Var explained: 15.76
results <- c(
MAE( rf_model, train_data %>% select(!'Amtiaz'), train_data$Amtiaz),
MAE( rf_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
MSE( rf_model, train_data %>% select(!'Amtiaz'), train_data$Amtiaz),
MSE( rf_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
Rsq( rf_model, train_data %>% select(!'Amtiaz'), train_data$Amtiaz),
```

```
Rsq( rf_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz),
R2adj(rf_model, train_data %>% select(!'Amtiaz'), train_data$Amtiaz),
R2adj(rf_model, test_data %>% select(!'Amtiaz'), test_data$Amtiaz)
)
results <- round(results, 2)
cat(paste(results, collapse = " | "))</pre>
```

## 3 | 5.79 | 21.53 | 69.02 | 0.82 | 0.22 | 0.8 | -8.67

Model	train MAE	test MAE	train MSE	test MSE	train $\mathbb{R}^2$	test $R^2$	train Adjusted $R^2$	test Adjusted $R^2$
LinReg	6	6.9	81.68	87.44	0.33	0.01	0.23	-11.25
$best\_step$	6.17	6.52	83.96	78.9	0.31	0.11	0.27	-10.06
$best\_lasso$	6.55	6.06	99.04	80.52	0.19	0.09	0.04	3.09
XGBoost	4.47	6.12	46.26	67.16	0.62	0.24	0.55	2.74
RandomFrst	5.44	6.02	69.57	76.25	0.43	0.14	0.37	-9.69
$tuned\_RF$	2.97	5.78	21.74	66.29	0.82	0.25	0.8	-8.29

```
tuned_rf <- tuneRF(train_data[-which(names(train_data) == "Amtiaz")], train_data$Amtiaz, stepFactor = 1</pre>
```



# print(tuned\_rf)

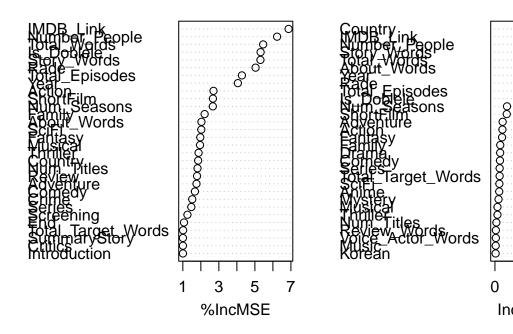
```
## 13 13 106.2943
## 19 19 105.5428
## 28 28 107.1698
```

# importance(rf\_model)

##		%TncMCE	IncNodePurity
##		%IIICHSE	J
##	IMDB_Link	6.86980923	9411.9984239
##	Number_People	6.23264181	7806.7938056
##	Country	1.84956446	9736.8278368
##	Year	4.05587350	3442.5423781
##	Rade	5.03762175	3056.8343337
##	Num_Seasons	2.66482108	1113.0230016
##	Total_Episodes	4.27983686	2963.2622250
##	Publication	-0.98859051	11.9769972
##	VoiceActors	-0.79659928	40.5119817
##	Review	1.78865762	9.0328034
##	Tips	-0.97352916	13.4917334
##	End	1.06564350	15.8053974
##	Description	0.00000000	4.9207143
##	Characters	0.00000000	11.4865656
##	InformativeMessages	0.00000000	0.0000000
##	PositiveAndNegative	-0.29170718	3.3603283
##	SummaryStory	1.00503782	1.2293843

##	Screening	1.25604068	1.7743589
	Critics	1.00503782	9.6693790
##	Conclusion	0.40072835	6.8573436
##	Introduction	1.00503782	2.3618634
##	Total_Words	5.45865211	5259.7008949
##	Num_Titles	1.81379278	134.4616073
##	Is_Doblele	5.31713832	2858.1818117
##	Total_Target_Words	1.01584488	434.3939671
##	About_Words	2.03293047	4349.3516623
##	Story_Words	5.30784455	5511.9417265
##	Release_Date_Words	-0.31715812	41.3675942
##	Review_Words	-1.55472228	87.2551790
##	Final_Words	-0.37695609	43.8995272
##	Informative_Words	0.00000000	1.4948235
##	${\tt Positive\_Negative\_Words}$	-2.74759434	9.4112994
##	Summary_Words	0.00000000	0.8829313
	Screening_Words	-0.61840898	3.0183040
	Critics_Words	1.00503782	3.8019608
	Conclusion_Words	0.09299504	19.2463358
	${\tt Introduction\_Words}$	0.00000000	2.6948876
##	Voice_Actor_Words	0.83594485	85.9195272
##	Series	1.47094883	437.0882420
##	Animation	0.00000000	3.1083716
##	Western	0.00000000	19.3839333
	Adventure	1.75718091	711.1920082
	Comedy	1.67118690	466.0390808
	Family	2.21042966	491.3513558
##	Fantasy	1.96883284	658.7675112
##	Mystery	0.56229825	331.6981100
##	Action	2.70214819	690.2429097
	Romance	0.53561455	48.1307434
	Drama	0.68650845	482.0666584
	SciFi	2.02440705	408.8109623
	ShortFilm	2.67019749	1088.7815991
	Crime	1.52287050	50.9020843
	Musical	1.95431528	233.0723932
	Korean	-0.07271798	66.3105861
	Thriller	1.87300207	233.0573546
	Anime	-0.47305956	395.3543319
##	Music	-1.33364117	73.1127324
vai	<pre>rImpPlot(rf_model)</pre>		

# rf\_model



## $\mathbf{SVR}$

## [1] 627

This Model needs separate data prep

```
library(e1071)
## Warning: package 'e1071' was built under R version 4.4.2
##
## Attaching package: 'e1071'
## The following objects are masked from 'package:moments':
##
##
       kurtosis, moment, skewness
library(caret)
library(dplyr)
data = 'clean data.csv'
data <- read.csv(data, stringsAsFactors = TRUE)</pre>
data %>%
  group_by(Country) %>%
  filter(n() > 1) \rightarrow data
nrow(data)
```

0

4000

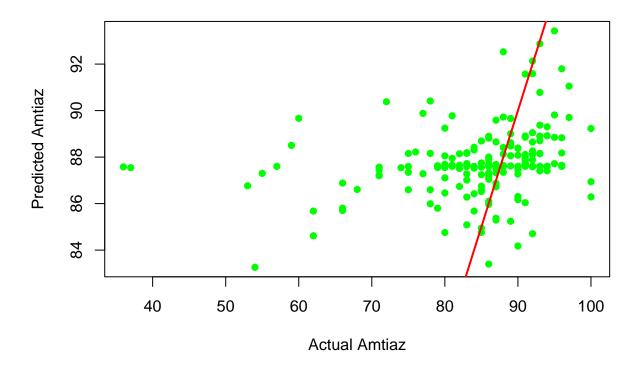
IncNodePurity

10000

```
# Remove the first two columns
data %>% select(!c(URL, Name)) -> data
# Convert columns
data$Country <- as.factor(data$Country)</pre>
data$Rade <- as.factor(data$Rade)</pre>
data$Amtiaz <- as.numeric(data$Amtiaz)</pre>
data$Year <- as.numeric(data$Year)</pre>
data$IMDB_Link <- as.numeric(data$IMDB_Link)</pre>
# Convert categorical variables to dummy variables
data <- dummyVars(~ ., data = data) %>% predict(data) %>% as.data.frame()
Split the data into features and target
target <- "Amtiaz"</pre>
predictors <- setdiff(names(data), target)</pre>
train, test
set.seed(1)
train_index <- sample(1:nrow(data), size = 0.7 * nrow(data))</pre>
svr_train_data <- data[train_index, ]</pre>
svr_test_data <- data[-train_index, ]</pre>
# Scale numerical features
preproc <- preProcess(svr_train_data[, predictors], method = c("center", "scale"))</pre>
train data scaled <- predict(preproc, svr train data)</pre>
test_data_scaled <- predict(preproc, svr_test_data)</pre>
train_data_scaled$Amtiaz <- svr_train_data$Amtiaz</pre>
test_data_scaled$Amtiaz <- svr_test_data$Amtiaz</pre>
svr_model <- svm(Amtiaz ~ ., data = train_data_scaled, kernel = "radial", cost = 1, gamma = 0.1)</pre>
plot(svr_model, train_data_scaled)
summary(svr_model)
##
## Call:
## svm(formula = Amtiaz ~ ., data = train_data_scaled, kernel = "radial",
       cost = 1, gamma = 0.1)
##
##
##
## Parameters:
##
      SVM-Type: eps-regression
## SVM-Kernel: radial
          cost: 1
##
         gamma: 0.1
##
##
       epsilon: 0.1
##
## Number of Support Vectors: 433
results <- c(
MAE( svr_model, train_data_scaled %>% select(!'Amtiaz'), train_data_scaled$Amtiaz),
MAE( svr_model, test_data_scaled %>% select(!'Amtiaz'), test_data_scaled$Amtiaz),
```

```
MSE( svr_model, train_data_scaled %>% select(!'Amtiaz'), train_data_scaled$Amtiaz),
MSE( svr_model, test_data_scaled %>% select(!'Amtiaz'), test_data_scaled$Amtiaz),
Rsq( svr_model, train_data_scaled %>% select(!'Amtiaz'), train_data_scaled$Amtiaz),
Rsq( svr_model, test_data_scaled %>% select(!'Amtiaz'), test_data_scaled$Amtiaz),
R2adj(svr_model, train_data_scaled %>% select(!'Amtiaz'), train_data_scaled$Amtiaz),
R2adj(svr_model, test_data_scaled %>% select(!'Amtiaz'), test_data_scaled$Amtiaz)
)
results <- round(results, 2)
cat(paste(results, collapse = " | "))
## 5.82 | 6.43 | 118.31 | 105.28 | 0.07 | -0.03 | -0.18 | -0.99
predictions <- predict(svr_model,test_data_scaled)</pre>
# Plot actual vs predicted values
plot(test_data_scaled$Amtiaz, predictions,
     xlab = "Actual Amtiaz", ylab = "Predicted Amtiaz",
     main = "SVR Predictions vs. Actual Values",
     col = "green", pch = 16)
abline(0, 1, col = "red", lwd = 2)
```

## **SVR Predictions vs. Actual Values**



```
tuned <- tune(svm, Amtiaz ~ ., data = train_data_scaled, kernel = "radial", ranges = list(cost =c(0.1,
best_model <- tuned$best.model
summary(best_model)</pre>
```

##

```
## Call:
## best.tune(METHOD = svm, train.x = Amtiaz ~ ., data = train_data_scaled,
       ranges = list(cost = c(0.1, 1, 10), gamma = c(0.01, 0.1, 1)),
##
       kernel = "radial")
##
##
## Parameters:
##
      SVM-Type: eps-regression
##
   SVM-Kernel: radial
##
         cost: 10
##
        gamma: 0.01
##
       epsilon: 0.1
##
##
## Number of Support Vectors: 434
results <- c(
MAE( best_model, train_data_scaled %>% select(!'Amtiaz'), train_data_scaled$Amtiaz),
MAE( best_model, test_data_scaled %% select(!'Amtiaz'), test_data_scaled$Amtiaz),
MSE( best_model, train_data_scaled %% select(!'Amtiaz'), train_data_scaled$Amtiaz),
MSE( best_model, test_data_scaled %% select(!'Amtiaz'), test_data_scaled$Amtiaz),
Rsq( best_model, train_data_scaled %>% select(!'Amtiaz'), train_data_scaled$Amtiaz),
Rsq( best_model, test_data_scaled %>% select(!'Amtiaz'), test_data_scaled$Amtiaz),
R2adj(best_model, train_data_scaled %% select(!'Amtiaz'), train_data_scaled$Amtiaz),
R2adj(best_model, test_data_scaled %>% select(!'Amtiaz'), test_data_scaled$Amtiaz)
results <- round(results, 2)
cat(paste(results, collapse = " | "))
```

## 4.55 | 6.39 | 91.22 | 97.47 | 0.28 | 0.05 | 0.09 | -0.85

Model	train MAE	test MAE	train MSE	test MSE	train $\mathbb{R}^2$	test $R^2$	train Adjusted $R^2$	test Adjusted $R^2$
LinReg	6	6.9	81.68	87.44	0.33	0.01	0.23	-11.25
$best\_step$	6.17	6.52	83.96	78.9	0.31	0.11	0.27	-10.06
$best\_lasso$	6.55	6.06	99.04	80.52	0.19	0.09	0.04	3.09
XGBoost	4.47	6.12	46.26	67.16	0.62	0.24	0.55	2.74
RandomFrst	5.44	6.02	69.57	76.25	0.43	0.14	0.37	-9.69
$tuned\_RF$	2.97	5.78	21.74	66.29	0.82	0.25	0.8	-8.29
SVR	5.82	6.43	118.31	105.28	0.07	-0.03	-0.18	-0.99
tuned SVR	4.55	6.39	91.22	97.47	0.28	0.05	0.09	-0.85

#### **Neural Network**

An extensive notebook on fitting a neural network is given in python.

```
library(keras)
NN_model = keras_model_sequential() %>%
  layer_dense(units = 128, activation = "relu", input_shape = dim(x_train)[2] ) %>%
  layer_dense(units = 60, activation = "relu",) %>%
  layer_dense(units = 15, activation = "relu",) %>%
  layer_dense(units = 1)
```

```
NN_model %>% compile(
 optimizer = "adam",
 loss = "mse"
summary(NN_model)
## Model: "sequential"
## Layer (type)
                          Output Shape
## dense_3 (Dense)
                          (None, 128)
                                                11520
                                                7740
## dense_2 (Dense)
                          (None, 60)
## dense_1 (Dense)
                          (None, 15)
                                                915
## dense (Dense)
                          (None, 1)
                                                16
## -----
## Total params: 20,191
## Trainable params: 20,191
## Non-trainable params: 0
## ______
history = NN model %>% fit(
 x_train, y_train,
 epochs = 50, batch_size = 16,
 validation_data = list(x_test, y_test),
 verbose = 1
)
## Epoch 1/50
##
## 1/36 [.....] - ETA: 32s - loss: 29078564.0000
## 20/36 [========>:....] - ETA: Os - loss: 7281915.0000
## 36/36 [==================== - 1s 11ms/step - loss: 4494603.0000 - val_loss: 745295.7500
## Epoch 2/50
## 1/36 [.....] - ETA: Os - loss: 768078.1250
## 24/36 [=======>.....] - ETA: Os - loss: 173454.9844
## 36/36 [===========] - Os 4ms/step - loss: 120478.1875 - val_loss: 5507.2095
## Epoch 3/50
##
## 1/36 [.....] - ETA: Os - loss: 7172.5132
## 23/36 [==========>:....] - ETA: 0s - loss: 2541.3982
## Epoch 4/50
## 1/36 [.....] - ETA: Os - loss: 2830.7656
## 23/36 [=========>.....] - ETA: Os - loss: 1890.5844
## 36/36 [=================== ] - 0s 4ms/step - loss: 1594.3715 - val_loss: 1347.7404
## Epoch 5/50
##
## 1/36 [.....] - ETA: 0s - loss: 3066.1587
## 22/36 [======>:....] - ETA: Os - loss: 1138.4617
## Epoch 6/50
```

```
##
## 1/36 [.....] - ETA: 0s - loss: 1064.8101
## 22/36 [========>:....] - ETA: 0s - loss: 925.2203
## Epoch 7/50
##
## 1/36 [.....] - ETA: 0s - loss: 214.1384
## 21/36 [======>:....] - ETA: Os - loss: 278.9741
## 36/36 [================== ] - 0s 4ms/step - loss: 377.0692 - val_loss: 358.5136
## Epoch 8/50
##
## 1/36 [.....] - ETA: 0s - loss: 735.0883
## 22/36 [======>.....] - ETA: Os - loss: 1392.7395
## 36/36 [================= ] - Os 4ms/step - loss: 1138.3546 - val_loss: 452.8837
## Epoch 9/50
##
## 1/36 [.....] - ETA: 0s - loss: 293.6479
## 23/36 [==============>....] - ETA: Os - loss: 1033.0961
## Epoch 10/50
##
## 1/36 [.....] - ETA: Os - loss: 123.0333
## 24/36 [==========>.....] - ETA: Os - loss: 329.8636
## 36/36 [================== ] - Os 3ms/step - loss: 475.9560 - val_loss: 258.0565
## Epoch 11/50
## 1/36 [.....] - ETA: Os - loss: 186.2753
## 25/36 [======>.....] - ETA: Os - loss: 1805.6366
## 36/36 [============] - Os 3ms/step - loss: 1454.9088 - val_loss: 436.7007
## Epoch 12/50
##
## 1/36 [.....] - ETA: Os - loss: 654.5989
## 36/36 [================ ] - Os 3ms/step - loss: 1580.7151 - val_loss: 170.8711
## Epoch 13/50
## 1/36 [.....] - ETA: Os - loss: 171.0851
## 23/36 [======>:....] - ETA: Os - loss: 161.1051
## Epoch 14/50
## 1/36 [.....] - ETA: 0s - loss: 707.8987
## 24/36 [======>.....] - ETA: Os - loss: 6477.0435
## Epoch 15/50
##
## 1/36 [.....] - ETA: 0s - loss: 3458.0942
## 24/36 [============>.....] - ETA: 0s - loss: 58314.9570
## Epoch 16/50
##
## 1/36 [.....] - ETA: 0s - loss: 1587.4309
## 36/36 [============= ] - Os 3ms/step - loss: 175543.5000 - val_loss: 4894.9971
```

```
## Epoch 17/50
##
## 1/36 [.....] - ETA: Os - loss: 3167.6975
## 25/36 [=========>.....] - ETA: Os - loss: 14458.3486
## 36/36 [=================== ] - Os 3ms/step - loss: 10396.0674 - val_loss: 774.8774
## Epoch 18/50
## 1/36 [.....] - ETA: 0s - loss: 251.7865
## 25/36 [======>:....] - ETA: Os - loss: 1090.9047
## 36/36 [================== ] - 0s 3ms/step - loss: 1224.0712 - val_loss: 2587.9136
## Epoch 19/50
## 1/36 [.....] - ETA: Os - loss: 457.5629
## 27/36 [===============>.....] - ETA: Os - loss: 3455.2871
## 36/36 [===========] - Os 3ms/step - loss: 3598.9211 - val_loss: 263.5042
## Epoch 20/50
##
## 1/36 [.....] - ETA: 0s - loss: 326.7899
## 27/36 [============>.....] - ETA: Os - loss: 648.5776
## 36/36 [==================== ] - Os 3ms/step - loss: 584.6530 - val_loss: 597.0762
## Epoch 21/50
## 1/36 [.....] - ETA: 0s - loss: 471.8143
## 30/36 [==========>:....] - ETA: Os - loss: 345.9782
## Epoch 22/50
##
## 1/36 [.....] - ETA: Os - loss: 86.5989
## 36/36 [===========] - Os 3ms/step - loss: 407.5741 - val_loss: 1374.4122
## Epoch 23/50
##
## 1/36 [.....] - ETA: Os - loss: 1184.1101
## 31/36 [===========>.....] - ETA: Os - loss: 1403.6460
## 36/36 [================== ] - Os 3ms/step - loss: 1255.8314 - val_loss: 226.9471
## Epoch 24/50
##
## 1/36 [.....] - ETA: Os - loss: 196.5114
## 30/36 [==========>.....] - ETA: Os - loss: 637.4858
## 36/36 [=================== ] - 0s 3ms/step - loss: 583.8217 - val_loss: 784.5626
## Epoch 25/50
##
## 1/36 [.....] - ETA: 0s - loss: 1148.6637
## 36/36 [============] - Os 2ms/step - loss: 381.8099 - val_loss: 661.2903
## Epoch 26/50
## 1/36 [.....] - ETA: Os - loss: 735.9059
## Epoch 27/50
## 1/36 [.....] - ETA: 0s - loss: 2633.5972
## 30/36 [================>.....] - ETA: Os - loss: 4300.5488
```

```
## Epoch 28/50
##
## 1/36 [.....] - ETA: Os - loss: 2024.4423
## 36/36 [=============] - Os 2ms/step - loss: 3121405.0000 - val loss: 10255892.0000
## Epoch 29/50
##
## 1/36 [.....] - ETA: Os - loss: 11418333.0000
## 32/36 [===========>....] - ETA: Os - loss: 1902047.2500
## 36/36 [=================== ] - 0s 3ms/step - loss: 1751245.8750 - val_loss: 1653905.7500
## Epoch 30/50
##
## 1/36 [.....] - ETA: 0s - loss: 3131980.5000
## 32/36 [=======>....] - ETA: Os - loss: 674016.3750
## 36/36 [============] - Os 3ms/step - loss: 616324.9375 - val_loss: 43310.9609
## Epoch 31/50
##
## 1/36 [......] - ETA: Os - loss: 27965.7246
## 31/36 [===========>.....] - ETA: Os - loss: 40866.1992
## Epoch 32/50
##
## 1/36 [.....] - ETA: Os - loss: 504.9573
## 36/36 [============= ] - Os 3ms/step - loss: 7965.6030 - val_loss: 4716.0317
## Epoch 33/50
## 1/36 [.....] - ETA: Os - loss: 5736.7729
## 36/36 [===========] - Os 3ms/step - loss: 18897.7832 - val_loss: 5787.0298
## Epoch 34/50
##
## 1/36 [.....] - ETA: 0s - loss: 6869.6787
## 31/36 [===========>.....] - ETA: Os - loss: 3750.0854
## Epoch 35/50
##
## 1/36 [.....] - ETA: Os - loss: 2472.0723
## 36/36 [================== ] - 0s 3ms/step - loss: 794.0740 - val loss: 225.3091
## Epoch 36/50
## 1/36 [.....] - ETA: Os - loss: 163.2662
## 32/36 [========>:....] - ETA: Os - loss: 289.3835
## Epoch 37/50
##
## 1/36 [.....] - ETA: Os - loss: 102.0483
## 33/36 [===========>...] - ETA: Os - loss: 188.7522
## 36/36 [================== ] - 0s 3ms/step - loss: 182.5669 - val_loss: 122.6891
## Epoch 38/50
##
## 1/36 [.....] - ETA: Os - loss: 66.6961
```

```
## 36/36 [=================== ] - 0s 3ms/step - loss: 212.6218 - val_loss: 118.9804
## Epoch 39/50
##
## 1/36 [.....] - ETA: Os - loss: 117.8575
## 36/36 [==================== ] - 0s 2ms/step - loss: 167.3358 - val_loss: 184.7752
## Epoch 40/50
##
## 1/36 [.....] - ETA: Os - loss: 160.6389
## 36/36 [==================== ] - Os 2ms/step - loss: 151.8735 - val_loss: 598.6144
## Epoch 41/50
##
## 1/36 [.....] - ETA: Os - loss: 745.3481
## 32/36 [===========>....] - ETA: Os - loss: 433.1099
## 36/36 [============] - Os 3ms/step - loss: 474.7989 - val_loss: 999.3154
## Epoch 42/50
##
## 1/36 [.....] - ETA: Os - loss: 668.2374
## 36/36 [=================== ] - 0s 3ms/step - loss: 940.6713 - val_loss: 236.4437
## Epoch 43/50
## 1/36 [.....] - ETA: 0s - loss: 387.2244
## 36/36 [================ ] - Os 2ms/step - loss: 1244.7797 - val_loss: 474.3731
## Epoch 44/50
##
## 1/36 [.....] - ETA: Os - loss: 287.1522
## 32/36 [===========>:...] - ETA: Os - loss: 207.6971
## 36/36 [=================== ] - Os 2ms/step - loss: 204.5589 - val_loss: 105.2682
## Epoch 45/50
##
## 1/36 [.....] - ETA: Os - loss: 46.7672
## 36/36 [==================== ] - Os 3ms/step - loss: 173.5233 - val_loss: 179.1667
## Epoch 46/50
##
## 1/36 [.....] - ETA: 0s - loss: 212.0311
## 36/36 [==================== ] - 0s 3ms/step - loss: 173.0320 - val_loss: 259.3883
## Epoch 47/50
##
## 1/36 [.....] - ETA: Os - loss: 177.6667
## 32/36 [===========>....] - ETA: Os - loss: 160.5437
## 36/36 [============= ] - Os 3ms/step - loss: 168.3491 - val_loss: 129.4354
## Epoch 48/50
##
## 1/36 [.....] - ETA: Os - loss: 178.1673
## Epoch 49/50
##
```

```
## 1/36 [.....] - ETA: Os - loss: 129.9230
## 36/36 [================== ] - 0s 2ms/step - loss: 200.3070 - val_loss: 131.4492
## Epoch 50/50
## 1/36 [.....] - ETA: Os - loss: 95.2978
results <- c(
MAE( NN_model, x_train, y_train),
MAE( NN_model, x_test, y_test),
MSE( NN_model, x_train, y_train),
MSE( NN_model, x_test, y_test),
Rsq( NN_model, x_train, y_train),
Rsq( NN_model, x_test, y_test),
R2adj(NN_model, x_train, y_train),
R2adj(NN_model, x_test, y_test)
## 18/18 - 0s - 114ms/epoch - 6ms/step
## 2/2 - 0s - 22ms/epoch - 11ms/step
## 18/18 - 0s - 38ms/epoch - 2ms/step
## 2/2 - 0s - 22ms/epoch - 11ms/step
## 18/18 - 0s - 37ms/epoch - 2ms/step
## 2/2 - 0s - 22ms/epoch - 11ms/step
## 18/18 - 0s - 36ms/epoch - 2ms/step
## 2/2 - 0s - 23ms/epoch - 12ms/step
results <- round(results, 2)</pre>
cat(paste(results, collapse = " | "))
```

## 12.04 | 11.36 | 328.26 | 231.23 | -1.68 | -1.61 | -2.18 | 7

Model	train MAE	${ m test} \ { m MAE}$	train MSE	test MSE	train $\mathbb{R}^2$	test $R^2$	$\begin{array}{c} \text{train} \\ \text{Adjusted} \\ R^2 \end{array}$	test Adjusted $R^2$
LinReg	6	6.9	81.68	87.44	0.33	0.01	0.23	-11.25
$best\_step$	6.17	6.52	83.96	78.9	0.31	0.11	0.27	-10.06
$best\_lasso$	6.55	6.06	99.04	80.52	0.19	0.09	0.04	3.09
XGBoost	4.47	6.12	46.26	67.16	0.62	0.24	0.55	2.74
RandomFrst	5.44	6.02	69.57	76.25	0.43	0.14	0.37	-9.69
$tuned\_RF$	2.97	5.78	21.74	66.29	0.82	0.25	0.8	-8.29
SVR	5.82	6.43	118.31	105.28	0.07	-0.03	-0.18	-0.99
tuned SVR	4.55	6.39	91.22	97.47	0.28	0.05	0.09	-0.85
Neural Net	12.13	13.29	266.01	301.92	-1.17	-2.41	-1.58	8.84

Neural Net when not tuned, performs worse.