Before you turn in the homework, make sure everything runs as expected. To do so, select **Kernel** →**Restart & Run All** in the toolbar above. Remember to submit both on **DataHub** and **Gradescope**.

Please fill in your name and include a list of your collaborators below.

```
In [1]: NAME = "Benjamin Liu"
COLLABORATORS = "Victor Ding"
```

# **Project 2: NYC Taxi Rides**

# Part 4: Feature Engineering and Model Fitting

In this final part of the project, you will finally build a regression model that attempts to predict the duration of a taxi ride from all other available information.

You will build this model using a processing pipeline and submit your results to Kaggle. We will first walk you through a generic example using the data we saved from Part 1. Please carefully follow these steps as you will need to repeat this for your final model. After, we give you free reign and let you decide how you want to define your final model.

```
In [2]: import os
   import pandas as pd
   import numpy as np
   import sklearn.linear_model as lm
   import matplotlib.pyplot as plt
   import seaborn as sns
   from pathlib import Path
   from sqlalchemy import create_engine
   from sklearn.model_selection import cross_val_score, train_test_split, GridSearcl
   sns.set(style="whitegrid", palette="muted")
   plt.rcParams['figure.figsize'] = (12, 9)
   plt.rcParams['font.size'] = 12
   %matplotlib inline
```

# **Training and Validation**

The following code loads the training and validation data from part 1 into a Pandas DataFrame.

```
In [3]: # Run this cell to load the data.
    data_file = Path("./", "cleaned_data.hdf")
    train_df = pd.read_hdf(data_file, "train")
    val_df = pd.read_hdf(data_file, "val")
```

# **Testing**

Here we load our testing data on which we will evaluate your model.

```
In [4]: test_df = pd.read_csv("./proj2_test_data.csv")
    test_df['tpep_pickup_datetime'] = pd.to_datetime(test_df['tpep_pickup_datetime']
    test_df.head()
```

#### Out[4]:

	record_id	VendorID	tpep_pickup_datetime	passenger_count	trip_distance	pickup_longitude	рi
0	10000	1	2016-01-02 01:45:37	1	1.20	-73.982224	
1	19000	2	2016-01-02 03:05:16	1	10.90	-73.999977	
2	21000	1	2016-01-02 03:24:36	1	1.80	-73.986618	
3	23000	2	2016-01-02 03:47:38	1	5.95	-74.002922	
4	27000	1	2016-01-02 04:36:44	1	1.60	-73.986366	

```
In [5]: test_df.describe()
```

#### Out[5]:

	record_id	VendorID	passenger_count	trip_distance	pickup_longitude	pickup_latitu
count	1.377400e+04	13774.000000	13774.000000	13774.000000	13774.000000	13774.0000
mean	3.465950e+07	1.536082	1.663642	2.954688	-72.953619	40.1879
std	2.015133e+07	0.498714	1.311739	3.704427	8.628431	4.7531
min	1.000000e+04	1.000000	0.000000	0.000000	-77.039436	0.0000
25%	1.719975e+07	1.000000	1.000000	1.000000	-73.992058	40.7351
50%	3.457400e+07	2.000000	1.000000	1.700000	-73.981846	40.7524
75%	5.216875e+07	2.000000	2.000000	3.157500	-73.967119	40.7672
max	6.940400e+07	2.000000	6.000000	104.800000	0.000000	40.8682

# **Modeling**

We've finally gotten to a point where we can specify a simple model. Remember that we will be fitting our model on the training set we created in part 1. We will use our validation set to evaluate how well our model might perform on future data.

### **Reusable Pipeline**

Throughout this assignment, you should notice that your data flows through a single processing pipeline several times. From a software engineering perspective, this should be sufficient motivation to abstract parts of our code into reusable functions/methods. We will now encapsulate our entire pipeline into a single function <code>process\_data\_gm</code> . gm is shorthand for "guided model".

```
In [6]: # Copied from part 2
        def haversine(lat1, lng1, lat2, lng2):
            Compute haversine distance
            lat1, lng1, lat2, lng2 = map(np.radians, (lat1, lng1, lat2, lng2))
            average earth radius = 6371
            lat = lat2 - lat1
            lng = lng2 - lng1
            d = np.sin(lat * 0.5) ** 2 + np.cos(lat1) * np.cos(lat2) * np.sin(lng * 0.5)
            h = 2 * average earth radius * np.arcsin(np.sqrt(d))
            return h
        # Copied from part 2
        def manhattan distance(lat1, lng1, lat2, lng2):
            Compute Manhattan distance
            a = haversine(lat1, lng1, lat1, lng2)
            b = haversine(lat1, lng1, lat2, lng1)
            return a + b
        # Copied from part 2
        def bearing(lat1, lng1, lat2, lng2):
            Compute the bearing, or angle, from (lat1, lng1) to (lat2, lng2).
            A bearing of 0 refers to a NORTH orientation.
            lng_delta_rad = np.radians(lng2 - lng1)
            lat1, lng1, lat2, lng2 = map(np.radians, (lat1, lng1, lat2, lng2))
            y = np.sin(lng_delta_rad) * np.cos(lat2)
            x = np.cos(lat1) * np.sin(lat2) - np.sin(lat1) * np.cos(lat2) * np.cos(lng_d)
            return np.degrees(np.arctan2(y, x))
        # Copied from part 2
        def add time columns(df):
            Add temporal features to df
            df.is_copy = False # propogate write to original dataframe
            df.loc[:, 'month'] = df['tpep_pickup_datetime'].dt.month
            df.loc[:, 'week of year'] = df['tpep pickup datetime'].dt.weekofyear
            df.loc[:, 'day_of_month'] = df['tpep_pickup_datetime'].dt.day
            df.loc[:, 'day_of_week'] = df['tpep_pickup_datetime'].dt.dayofweek
            df.loc[:, 'hour'] = df['tpep_pickup_datetime'].dt.hour
            df.loc[:, 'week_hour'] = df['tpep_pickup_datetime'].dt.weekday * 24 + df['hol
            return df
        # Copied from part 2
        def add distance columns(df):
            Add distance features to df
            df.is copy = False # propogate write to original dataframe
            df.loc[:, 'manhattan'] = manhattan distance(lat1=df['pickup latitude'],
                                                         lng1=df['pickup longitude'],
```

```
In [7]: def process data gm1(data, test=False):
             X = (
                 data
                 # Transform data
                 .pipe(add time columns)
                 .pipe(add_distance_columns)
                 .pipe(select_columns,
                       'pickup_longitude',
                       'pickup_latitude',
                       'dropoff_longitude',
                       'dropoff_latitude',
                       'manhattan',
                      )
             if test:
                 y = None
             else:
                 y = data['duration']
             return X, y
```

We will use our pipeline defined above to pre-process our training and test data in exactly the same way. Our functions make this relatively easy to do!

```
In [8]: # Train
   X_train, y_train = process_data_gm1(train_df)
   X_val, y_val = process_data_gm1(val_df)
   guided_model_1 = lm.LinearRegression(fit_intercept=True)
   guided_model_1.fit(X_train, y_train)

# Predict
   y_train_pred = guided_model_1.predict(X_train)
   y_val_pred = guided_model_1.predict(X_val)
```

/srv/conda/envs/data100/lib/python3.6/site-packages/pandas/core/generic.py:438 8: FutureWarning: Attribute 'is\_copy' is deprecated and will be removed in a future version.

object.\_\_getattribute\_\_(self, name)

/srv/conda/envs/data100/lib/python3.6/site-packages/pandas/core/generic.py:438 9: FutureWarning: Attribute 'is\_copy' is deprecated and will be removed in a future version.

```
return object. setattr (self, name, value)
```

Here, y\_val are the correct durations for each ride, and y\_val\_pred are the predicted durations based on the 7 features above ( vendorID , passenger\_count , pickup\_longitude , pickup\_latitude , dropoff\_longitude , dropoff\_latitude , manhattan ).

```
In [9]: assert 600 <= np.median(y_train_pred) <= 700
assert 600 <= np.median(y_val_pred) <= 700</pre>
```

The resulting model really is a linear model just like we saw in class, i.e. the predictions are simply generated by the product  $\Phi\theta$ . For example, the line of code below generates a prediction for  $x_1$  by computing  $\phi_1^T\theta$ . Here guided\_model\_1.coef\_ is  $\theta$  and X\_train.iloc[0, :] is  $\phi_1$ .

Note that unlike in class, here the dummy intercept term is not included in  $\Phi$ .

```
In [10]: X_train.iloc[0, :].dot(guided_model_1.coef_) + guided_model_1.intercept_
```

Out[10]: 558.751330511368

We see that this prediction is exactly the same (except for possible floating point error) as generated by the <code>predict</code> function, which simply computes the product  $\Phi\theta$ , yielding predictions for every input.

```
In [11]: y_train_pred[0]
```

Out[11]: 558.75133051135344

In this assignment, we will use Mean Absolute Error (MAE), a.k.a. mean L1 loss, to measure the quality of our models. As a reminder, this quantity is defined as:

$$MAE = \frac{1}{n} \sum_{i} |y_i - \hat{y_i}|$$

Why may we want to use the MAE as a metric, as opposed to Mean Squared Error (MSE)? Using our domain knowledge that most rides are short in duration (median is roughly 600 seconds), we know that MSE is susceptible to outliers. Given that some of the outliers in our dataset are quite extreme, it is probably better to optimize for the majority of rides rather than for the outliers. You may want to remove some of these outliers later on.

```
In [12]: def mae(actual, predicted):
    """
    Calculates MAE from actual and predicted values
    Input:
        actual (1D array-like): vector of actual values
        predicted (1D array-like): vector of predicted/fitted values
    Output:
        a float, the MAE
    """
    mae = np.mean(np.abs(actual - predicted))
    return mae
```

```
In [13]: assert 200 <= mae(y_val_pred, y_val) <= 300
print("Validation Error: ", mae(y_val_pred, y_val))</pre>
```

Validation Error: 266.136130855

Side note: scikit-learn also has tools to compute mean absolute error (sklearn.metrics.mean\_absolute\_error). In fact, most metrics that we have discussed in this class can be found as part of the <a href="mailto:sklearn.metrics">sklearn.metrics</a> <a href="mailto:module-white-

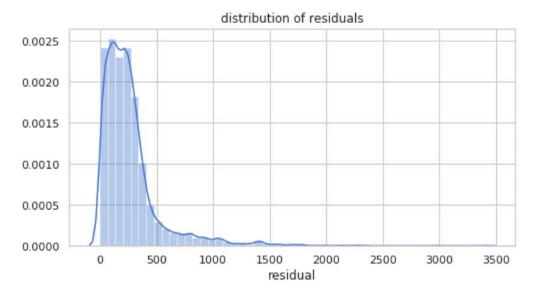
### **Visualizing Error**

You should be getting between 200 and 300 MAE, which means your model was off by roughly 3-5 minutes on trips of average length 12 minutes. This is fairly decent performance given that our basic model uses only using the pickup/dropoff latitude and manhattan distance of the trip. 3-5 minutes may seem like a lot for a trip of 12 minutes, but keep in mind that this is the *average* error. This metric is susceptible to extreme outliers, which exist in our dataset.

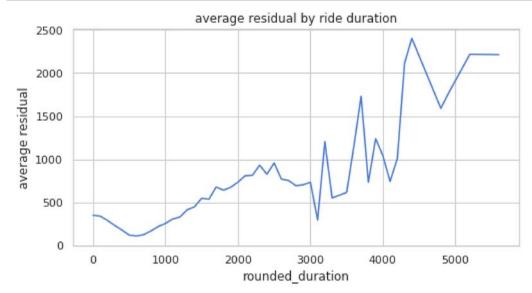
Now we will visualize the residual for the validation set. We will plot the following:

- 1. Distribution of residuals
- 2. Average residual grouping by ride duration

```
In [14]: # Distribution of residuals
   plt.figure(figsize=(8,4))
   sns.distplot(np.abs(y_val - y_val_pred))
   plt.xlabel('residual')
   plt.title('distribution of residuals');
```



```
In [15]: # Average residual grouping by ride duration
    val_residual = X_val.copy()
    val_residual['duration'] = y_val
    val_residual['rounded_duration'] = np.around(y_val, -2)
    val_residual['residual'] = np.abs(y_val - y_val_pred)
    tmp = val_residual.groupby('rounded_duration').mean()
    plt.figure(figsize=(8,4))
    tmp['residual'].plot()
    plt.ylabel('average residual')
    plt.title('average residual by ride duration');
```



In the first visualization, we see that most of the residuals are centered around 250 seconds  $\sim$  4 minutes. There is a minor right tail, suggesting that we are still unable to accurately fit some

outliers in our data. The second visualization also suggests this, as we see the average residual increasing as a somewhat linear function of duration. But given that our average ride duration is roughly 600-700 seconds, it seems that we are indeed optimizing for the average ride because the residuals are smallest around 600-700.

Keep this in mind when creating your final model! Visualizing the error is a powerful tool and may help diagnose shortcomings of your model. Let's go ahead and submit to kaggle, although your error on the test set may be higher than 300.

# **Submission to Kaggle**

The following code will write your predictions on the test dataset to a CSV, which you can submit to Kaggle. You may need to modify it to suit your needs, but we recommend you make a copy and preserve the original function.

Remember that if you've performed transformations or featurization on the training data, you must also perform the same transformations on the test data in order to make predictions. For example, if you've created features for the columns pickup\_datetime or pickup\_latitude on the training data, you must also extract the same features in order to use scikit-learn's .predict(...) method.

```
In [17]: X_test, _ = process_data_gm1(test_df, True)

/srv/conda/envs/data100/lib/python3.6/site-packages/pandas/core/generic.py:438
8: FutureWarning: Attribute 'is_copy' is deprecated and will be removed in a future version.
        object.__getattribute__(self, name)
/srv/conda/envs/data100/lib/python3.6/site-packages/pandas/core/generic.py:438
9: FutureWarning: Attribute 'is_copy' is deprecated and will be removed in a future version.
        return object.__setattr__(self, name, value)
```

Created a CSV file: submission\_2018-12-05T18:35:21.csv You may now upload this CSV file to Kaggle for scoring.

```
In [19]: # Check your submission
    assert isinstance(submission_predictions, np.ndarray), "Submission not an array"
    assert all(submission_predictions >= 0), "Duration must be non-negative"
    assert issubclass(submission_predictions.dtype.type, np.integer), "Seconds must
```

### Your Turn!

Now it's your turn! Draw upon everything you have learned this semester to find the best features to help your model accurately predict the duration of a taxi ride.

You may use whatever method you prefer in order to create features. You may use features that we created and features that you discovered yourself from any of the 2 datasets. However, we want to make it fair to students who are seeing these techniques for the first time. As such, you are only allowed regression models and their regularized forms. This means no random forest, knearest-neighbors, neural nets, etc.

#### Here are some ideas to improve your model:

- **Data selection**: January 2016 was an odd month for taxi rides due to the blizzard. Would it help to select training data differently?
- **Data cleaning**: Try cleaning your data in different ways. In particular, consider how to handle outliers.
- **Better features**: Explore the 2 datasets and find what features are most helpful. Utilize external datasets to improve your accuracy.
- **Regularization**: Try different forms of regularization to avoid fitting to the training set. Recall that Ridge and Lasso are the names of the classes in sklearn.linear\_model that combine LinearRegression with regularization techniques.
- Model selection: You can adjust parameters of your model (e.g., the regularization parameter) to achieve higher accuracy. <u>GridSearchCV (http://scikit-learn.org/stable/modules/generated/sklearn.model\_selection.GridSearchCV.html)</u> may be helpful.
- **Validation**: Recall that you should use cross-validation to do feature and model selection properly! Otherwise, you will likely overfit to your training data.

There's many things you could try that could help your model. We have only suggested a few. Be creative and innovative! Please use proj2\_extras.ipynb for all of your extraneous work. Note that you will be submitting proj2\_extras.ipynb and we will be grading it. Please properly comment and format this notebook!

Once you are satisfied with your results, answer the questions in the Deliverables section. You may want to read this section in advance so you have an idea of what we're looking for.

### **Deliverables**

### **Feature/Model Selection Process**

Let's first look at selection of better features. In this following cell, describe the process of choosing good features to improve your model. You should use at least 3-4 sentences each to address the follow questions. Backup your responses with graphs supporting your claim (you can save figures and load them, no need to add the plotting code here). Use these questions to concisely summarize all of your extra work!

#### **Question 1a**

How did you find better features for your model?

```
In [20]: q1a_answer = r"""

I use all the features from previous and train a Ridge Regression and a LASSO. At
"""

# YOUR CODE HERE
# raise NotImplementedError()
```

#### **Question 1b**

What did you try that worked / didn't work?

```
In [21]: q1b_answer = r"""

I have tried Ridge and LASSO and it turns out that LASSO didn't work well in this
"""

# YOUR CODE HERE
# raise NotImplementedError()
```

#### **Question 1c**

What was surprising in your search for good features?

```
In [22]: q1c_answer = r"""

I have removed the data on Jan 23 and removed the outliers, and I found that it it

"""

# YOUR CODE HERE
# raise NotImplementedError()
```

#### **Question 2**

Just as in the guided model above, you should encapsulate as much of your workflow into functions as possible. Define process\_data\_fm and final model in the cell below. In order to calculate your final model's MAE, we will run the code in the cell after that.

**Note:** You *MUST* name the model you wish to be evaluated on final\_model . This is what we will be using to generate your predictions. We will take the state of final\_model right after executing the cell below and run the following code:

```
# Load in test_df, solutions
X_test, _ = process_data_fm(test_df, True)
submission_predictions = final_model.predict(X_test)
# Generate score for autograding
```

We encourage you to conduct all of your exploratory work in proj2\_extras.ipynb, which will be graded for 10 points.

```
In [23]: from sklearn.linear model import Ridge
         def process_data_fm(data, test=False):
             X = (
                  data
                  # Transform data
                  .pipe(add_time_columns)
                  .pipe(add_distance columns)
                  .pipe(select columns,
                      'pickup_longitude',
                      'pickup latitude',
                      'dropoff_longitude',
                      'dropoff latitude',
                      'manhattan',
                      'haversine',
                      'hour',
                      'trip distance',
                      'day of week',
                      'total amount',
                      'tolls amount'.
                      'tip amount',
                      'extra',
                      'fare amount'
             )
             if test:
                 y = None
             else:
                  y = data['duration']
              return X, y
         ### remove outliers in training
         train df remove = train df[train df['tpep pickup datetime'].dt.day != 23]
         train_df_clean = train_df_remove[(train_df_remove['duration'] <= 4000) & (train_d
         final model = Ridge(alpha=9.82, solver="auto")
         X train clean, y train clean = process data fm(train df clean)
         X_val, y_val = process_data_fm(val_df)
         final model.fit(X train clean, y train clean)
         # YOUR CODE HERE
         # raise NotImplementedError()
         /srv/conda/envs/data100/lib/python3.6/site-packages/pandas/core/generic.py:438
         8: FutureWarning: Attribute 'is copy' is deprecated and will be removed in a fu
         ture version.
           object. getattribute (self, name)
         /srv/conda/envs/data100/lib/python3.6/site-packages/pandas/core/generic.py:438
         9: FutureWarning: Attribute 'is_copy' is deprecated and will be removed in a fu
         ture version.
           return object. setattr (self, name, value)
Out[23]: Ridge(alpha=9.82, copy_X=True, fit_intercept=True, max_iter=None,
            normalize=False, random state=None, solver='auto', tol=0.001)
```

```
In [24]: X train clean.columns
Out[24]: Index(['pickup_longitude', 'pickup_latitude', 'dropoff_longitude',
                  'dropoff_latitude', 'manhattan', 'haversine', 'hour', 'trip_distance',
                 'day_of_week', 'total_amount', 'tolls_amount', 'tip_amount', 'extra',
                 'fare amount'],
                dtype='object')
In [25]: test_df[['pickup_longitude', 'pickup_latitude', 'dropoff_longitude',
                  'dropoff_latitude', 'manhattan', 'haversine', 'hour', 'trip_distance',
                 'day of week', 'total amount', 'tolls amount', 'tip amount', 'extra',
                 'fare amount']].columns
Out[25]: Index(['pickup longitude', 'pickup latitude', 'dropoff longitude',
                 'dropoff_latitude', 'manhattan', 'haversine', 'hour', 'trip_distance',
                 'day of week', 'total amount', 'tolls amount', 'tip amount', 'extra',
                 'fare amount'],
                dtype='object')
         ### define a predict function
In [26]:
          def predict(model, test df):
              clean index = (test df['pickup latitude'] <= 40.85) & (test df['pickup latitude']</pre>
                               (test_df['dropoff_latitude'] <= 40.85) & (test_df['dropoff_latitude']</pre>
                               (test_df['pickup_longitude'] <= -73.65) & (test_df['pickup_longitude']</pre>
                               (test_df['dropoff_longitude'] <= -73.65) & (test_df['dropoff]</pre>
              dirty_index = - clean_index
              if sum(dirty index) == 0:
                  return model.predict(test df)
              clean pred = model.predict(test df.loc[clean index])
              avg duration = np.mean(clean pred)
              pred = pd.DataFrame({
                  "id": test df.index.values,
                  "duration": model.predict(test df)
                      },
                           columns=["id", "duration"])
              pred.loc[dirty_index, "duration"] = avg_duration
              assert sum(clean index) + sum(dirty index) == len(test df)
              return np.array(pred["duration"])
 In [ ]:
 In [ ]:
```

```
In [27]: # Feel free to change this cell
         # test_df_remove = test_df[test_df['tpep_pickup_datetime'].dt.day != 23]
         # test df clean = test df remove[(test df remove['duration'] <= 4000) & (test df
         # test df['tpep\ pickup\ datetime'] = pd.to\ datetime(test\ df['tpep\ pickup\ datetime']
         # ### change outliers
         # for i in range(len(test df)):
               if test df.iloc[i, 19] < 0:
         #
                    test df.iloc[i, 19] = 11.300000
               if test df.iloc[i, 18] < 0:
                    train_df.iloc[i, 18] = 0.3
               if test df.iloc[i, 15] < 0:
                    train_df.iloc[i, 15] = 0.5
               if test df.iloc[i, 14] < 0:
                    train df.iloc[i, 14] = 0.0
               if test df.iloc[i, 13] < 0:
                    train df.iloc[i, 13] = 9.0
         # X test, = process data fm(test df, True)
         test df = test df[['pickup longitude', 'pickup latitude', 'dropoff longitude',
                 'dropoff_latitude', 'manhattan', 'haversine', 'hour', 'trip_distance',
                 'day_of_week', 'total_amount', 'tolls_amount', 'tip_amount', 'extra',
                 'fare amount']]
         final_predictions = predict(final_model, test_df)
         final_predictions = final_predictions.astype(int)
         generate_submission(test_df, final_predictions, False) # Change to true to generate
```

In [28]: train\_df\_clean.head()

#### Out[28]:

	record_id	VendorID	tpep_pickup_datetime	tpep_dropoff_datetime	passenger_count	trip_dis
13242	5711100	1	2016-01-17 17:48:41	2016-01-17 17:55:53	1	
12723	4989400	1	2016-01-17 01:18:39	2016-01-17 01:21:15	1	
8508	2436400	2	2016-01-12 09:07:00	2016-01-12 09:41:17	1	
21304	10899100	2	2016-01-29 09:07:54	2016-01-29 09:18:25	1	
3817	1319400	1	2016-01-06 11:44:54	2016-01-06 11:49:55	1	

5 rows × 30 columns

```
In [29]: test_df.head()
```

Out[29]:

	pickup_longitude	pickup_latitude	dropoff_longitude	dropoff_latitude	manhattan	haversine	hou
0	-73.982224	40.768620	-73.983765	40.779598	1.350561	1.227654	
1	-73.999977	40.738121	-73.888657	40.824364	18.968770	13.409519	
2	-73.986618	40.747379	-73.978508	40.729622	2.657731	2.089418	
3	-74.002922	40.744572	-73.942413	40.786419	9.750712	6.900764	
4	-73.986366	40.759464	-73.963081	40.760353	2.060014	1.963656	

### **Question 3**

The following hidden cells will test your model on the test set. Please do not delete any of them if you want credit!

In [30]:	# NO TOUCH
In [31]:	# NOH
In [32]:	# STAHP
In [33]:	# NO MOLESTE
In [34]:	# VA-T'EN
In [35]:	# NEIN
In [36]:	# PLSNO
In [37]:	# THIS SPACE IS NOT YOURS
In [38]:	# TAWDEETAW
In [39]:	# MAU LEN
In [40]:	# ALMOST

```
In [41]: # TO
In [42]: # THE
In [43]: # END
In [44]: # Hmph
In [45]: # Good riddance
In [46]: generate_submission(test_df, submission_predictions, True)
```

This should be the format of your CSV file.

Unix-users can verify it running !head submission {datetime}.csv in a jupyter notebook cell.

```
id, duration
id3004672,965.3950873305439
id3505355,1375.0665915134596
id1217141,963.2285454171943
id2150126,1134.7680929570924
id1598245,878.5495792656438
id0668992,831.6700312449248
id1765014,993.1692116960185
id0898117,1091.1171629594755
id3905224,887.9037911118357
```

Kaggle link: <a href="https://www.kaggle.com/t/f8b3c6acc3a045cab152060a5bc79670">https://www.kaggle.com/t/f8b3c6acc3a045cab152060a5bc79670</a>)

Created a CSV file: submission\_2018-12-05T18:35:22.csv You may now upload this CSV file to Kaggle for scoring.

# **Submission**

You're almost done!

Before submitting this assignment, ensure that you have:

- 1. Restarted the Kernel (in the menubar, select Kernel→Restart & Run All)
- 2. Validated the notebook by clicking the "Validate" button.

Then,

- 1. Submit the assignment via the Assignments tab in Datahub
- 2. Upload and tag the manually reviewed portions of the assignment on Gradescope