

# m10\_v01\_store\_sales\_prediction

September 12, 2021

## 1 0.0. IMPORTS

```
[1]: import math
import numpy as np
import pandas as pd
import random
import pickle
import requests
import warnings
import inflection
import seaborn as sns
import xgboost as xgb

from scipy import stats as ss
from boruta import BorutaPy
from matplotlib import pyplot as plt
from IPython.display import Image
from IPython.core.display import HTML

from sklearn.metrics import mean_absolute_error, mean_squared_error
from sklearn.ensemble import RandomForestRegressor
from sklearn.linear_model import LinearRegression, Lasso
from sklearn.preprocessing import RobustScaler, MinMaxScaler, LabelEncoder

warnings.filterwarnings( 'ignore' )
```

### 1.1 0.1. Helper Functions

```
[2]: def cross_validation( x_training, kfold, model_name, model, verbose=False ):
    mae_list = []
    mape_list = []
    rmse_list = []
    for k in reversed( range( 1, kfold+1 ) ):
        if verbose:
            print( '\nKFold Number: {}'.format( k ) )
            # start and end date for validation
```

```

        validation_start_date = x_training['date'].max() - datetime.timedelta(
↪days=k*6*7)
        validation_end_date = x_training['date'].max() - datetime.timedelta(
↪days=(k-1)*6*7)

        # filtering dataset
        training = x_training[x_training['date'] < validation_start_date]
        validation = x_training[(x_training['date'] >= validation_start_date) &
↪(x_training['date'] <= validation_end_date)]

        # training and validation dataset
        # training
        xtraining = training.drop( ['date', 'sales'], axis=1 )
        ytraining = training['sales']

        # validation
        xvalidation = validation.drop( ['date', 'sales'], axis=1 )
        yvalidation = validation['sales']

        # model
        m = model.fit( xtraining, ytraining )

        # prediction
        yhat = m.predict( xvalidation )

        # performance
        m_result = ml_error( model_name, np.expm1( yvalidation ), np.expm1(
↪yhat ) )

        # store performance of each kfold iteration
        mae_list.append( m_result['MAE'] )
        mape_list.append( m_result['MAPE'] )
        rmse_list.append( m_result['RMSE'] )

        return pd.DataFrame( {'Model Name': model_name,
                               'MAE CV': np.round( np.mean( mae_list ), 2 ).astype(
↪str ) + ' +/- ' + np.round( np.std( mae_list ), 2 ).astype( str ),
                               'MAPE CV': np.round( np.mean( mape_list ), 2 ).
↪astype( str ) + ' +/- ' + np.round( np.std( mape_list ), 2 ).astype( str ),
                               'RMSE CV': np.round( np.mean( rmse_list ), 2 ).
↪astype( str ) + ' +/- ' + np.round( np.std( rmse_list ), 2 ).astype( str )
↪}, index=[0] )

def mean_percentage_error( y, yhat ):
    return np.mean( ( y - yhat ) / y )

```

```

def mean_absolute_percentage_error( y, yhat ):
    return np.mean( np.abs( ( y - yhat ) / y ) )

def ml_error( model_name, y, yhat ):
    mae = mean_absolute_error( y, yhat )
    mape = mean_absolute_percentage_error( y, yhat )
    rmse = np.sqrt( mean_squared_error( y, yhat ) )

    return pd.DataFrame( { 'Model Name': model_name,
                          'MAE': mae,
                          'MAPE': mape,
                          'RMSE': rmse }, index=[0] )

def cramer_v( x, y ):
    cm = pd.crosstab( x, y ).as_matrix()
    n = cm.sum()
    r, k = cm.shape

    chi2 = ss.chi2_contingency( cm )[0]
    chi2corr = max( 0, chi2 - (k-1)*(r-1)/(n-1) )

    kcorr = k - (k-1)**2/(n-1)
    rcorr = r - (r-1)**2/(n-1)

    return np.sqrt( (chi2corr/n) / ( min( kcorr-1, rcorr-1 ) ) )

def jupyter_settings():
    %matplotlib inline
    %pylab inline

    plt.style.use( 'bmh' )
    plt.rcParams['figure.figsize'] = [25, 12]
    plt.rcParams['font.size'] = 24

    display( HTML( '<style>.container { width:100% !important; }</style>' ) )
    pd.options.display.max_columns = None
    pd.options.display.max_rows = None
    pd.set_option( 'display.expand_frame_repr', False )

    sns.set()

```

```
[3]: jupyter_settings()
```

Populating the interactive namespace from numpy and matplotlib

<IPython.core.display.HTML object>

## 1.2 0.2. Loading data

```
[4]: df_sales_raw = pd.read_csv( '../data/train.csv', low_memory=False )
df_store_raw = pd.read_csv( '../data/store.csv', low_memory=False )

# merge
df_raw = pd.merge( df_sales_raw, df_store_raw, how='left', on='Store' )
```

## 2 1.0. PASSO 01 - DESCRICAO DOS DADOS

```
[5]: df1 = df_raw.copy()
```

### 2.1 1.1. Rename Columns

```
[6]: cols_old = ['Store', 'DayOfWeek', 'Date', 'Sales', 'Customers', 'Open',
    ↳ 'Promo', 'StateHoliday', 'SchoolHoliday',
    ↳ 'StoreType', 'Assortment', 'CompetitionDistance',
    ↳ 'CompetitionOpenSinceMonth',
    ↳ 'CompetitionOpenSinceYear', 'Promo2', 'Promo2SinceWeek',
    ↳ 'Promo2SinceYear', 'PromoInterval']

snakecase = lambda x: inflection.underscore( x )

cols_new = list( map( snakecase, cols_old ) )

# rename
df1.columns = cols_new
```

### 2.2 1.2. Data Dimensions

```
[7]: print( 'Number of Rows: {}'.format( df1.shape[0] ) )
print( 'Number of Cols: {}'.format( df1.shape[1] ) )
```

Number of Rows: 1017209

Number of Cols: 18

### 2.3 1.3. Data Types

```
[8]: df1['date'] = pd.to_datetime( df1['date'] )
df1.dtypes
```

```
[8]: store                                int64
day_of_week                             int64
date                                    datetime64[ns]
```

```

sales                int64
customers            int64
open                 int64
promo                int64
state_holiday        object
school_holiday       int64
store_type           object
assortment           object
competition_distance float64
competition_open_since_month float64
competition_open_since_year float64
promo2               int64
promo2_since_week    float64
promo2_since_year    float64
promo_interval       object
dtype: object

```

## 2.4 1.4. Check NA

```
[9]: df1.isna().sum()
```

```

[9]: store                0
    day_of_week           0
    date                  0
    sales                 0
    customers              0
    open                  0
    promo                 0
    state_holiday         0
    school_holiday        0
    store_type            0
    assortment            0
    competition_distance   2642
    competition_open_since_month 323348
    competition_open_since_year 323348
    promo2                 0
    promo2_since_week     508031
    promo2_since_year     508031
    promo_interval        508031
    dtype: int64

```

## 2.5 1.5. Fillout NA

```
[10]: df1.sample()
```

```

[10]:      store  day_of_week      date  sales  customers  open  promo
    state_holiday  school_holiday store_type assortment  competition_distance

```

| competition_open_since_month | competition_open_since_year | promo2                    |
|------------------------------|-----------------------------|---------------------------|
| promo2_since_week            | promo2_since_year           | promo_interval            |
| 1010793                      | 274                         | 7 2013-01-06 3802 932 1 0 |
| 0                            | 1                           | b b 3640.0                |
| NaN                          | NaN                         | 1 10.0 2013.0             |
| Jan, Apr, Jul, Oct           |                             |                           |

```
[11]: #competition_distance
df1['competition_distance'] = df1['competition_distance'].apply( lambda x:
    ↪200000.0 if math.isnan( x ) else x )

#competition_open_since_month
df1['competition_open_since_month'] = df1.apply( lambda x: x['date'].month if
    ↪math.isnan( x['competition_open_since_month'] ) else
    ↪x['competition_open_since_month'], axis=1 )

#competition_open_since_year
df1['competition_open_since_year'] = df1.apply( lambda x: x['date'].year if
    ↪math.isnan( x['competition_open_since_year'] ) else
    ↪x['competition_open_since_year'], axis=1 )

#promo2_since_week
df1['promo2_since_week'] = df1.apply( lambda x: x['date'].week if math.isnan(
    ↪x['promo2_since_week'] ) else x['promo2_since_week'], axis=1 )

#promo2_since_year
df1['promo2_since_year'] = df1.apply( lambda x: x['date'].year if math.isnan(
    ↪x['promo2_since_year'] ) else x['promo2_since_year'], axis=1 )

#promo_interval
month_map = {1: 'Jan', 2: 'Fev', 3: 'Mar', 4: 'Apr', 5: 'May', 6: 'Jun',
    ↪7: 'Jul', 8: 'Aug', 9: 'Sep', 10: 'Oct', 11: 'Nov', 12: 'Dec'}

df1['promo_interval'].fillna(0, inplace=True )

df1['month_map'] = df1['date'].dt.month.map( month_map )

df1['is_promo'] = df1[['promo_interval', 'month_map']].apply( lambda x: 0 if
    ↪x['promo_interval'] == 0 else 1 if x['month_map'] in x['promo_interval'].
    ↪split( ',' ) else 0, axis=1 )
```

```
[12]: df1.isna().sum()
```

```
[12]: store          0
      day_of_week    0
      date           0
      sales          0
```

```

customers      0
open            0
promo           0
state_holiday  0
school_holiday 0
store_type      0
assortment      0
competition_distance  0
competition_open_since_month  0
competition_open_since_year  0
promo2          0
promo2_since_week  0
promo2_since_year  0
promo_interval  0
month_map       0
is_promo        0
dtype: int64

```

## 2.6 1.6. Change Data Types

```

[13]: # competition
df1['competition_open_since_month'] = df1['competition_open_since_month'].
      ↪astype( int )
df1['competition_open_since_year'] = df1['competition_open_since_year'].astype(
      ↪int )

# promo2
df1['promo2_since_week'] = df1['promo2_since_week'].astype( int )
df1['promo2_since_year'] = df1['promo2_since_year'].astype( int )

```

## 2.7 1.7. Descriptive Statistics

```

[14]: num_attributes = df1.select_dtypes( include=['int64', 'float64'] )
cat_attributes = df1.select_dtypes( exclude=['int64', 'float64',
      ↪'datetime64[ns]' ] )

```

### 2.7.1 1.7.1. Numerical Attributes

```

[15]: # Central Tendency - mean, meadina
ct1 = pd.DataFrame( num_attributes.apply( np.mean ) ).T
ct2 = pd.DataFrame( num_attributes.apply( np.median ) ).T

# dispersion - std, min, max, range, skew, kurtosis
d1 = pd.DataFrame( num_attributes.apply( np.std ) ).T
d2 = pd.DataFrame( num_attributes.apply( min ) ).T
d3 = pd.DataFrame( num_attributes.apply( max ) ).T
d4 = pd.DataFrame( num_attributes.apply( lambda x: x.max() - x.min() ) ).T

```

```

d5 = pd.DataFrame( num_attributes.apply( lambda x: x.skew() ) ).T
d6 = pd.DataFrame( num_attributes.apply( lambda x: x.kurtosis() ) ).T

# concatenar
m = pd.concat( [d2, d3, d4, ct1, ct2, d1, d5, d6] ).T.reset_index()
m.columns = ['attributes', 'min', 'max', 'range', 'mean', 'median', 'std', 'skew', 'kurtosis']
m

```

```

[15]:

```

|        |              | attributes                   | min        | max      | range    | mean        |
|--------|--------------|------------------------------|------------|----------|----------|-------------|
| median | std          | skew                         | kurtosis   |          |          |             |
| 0      |              | store                        | 1.0        | 1115.0   | 1114.0   | 558.429727  |
| 558.0  | 321.908493   | -0.000955                    | -1.200524  |          |          |             |
| 1      |              | day_of_week                  | 1.0        | 7.0      | 6.0      | 3.998341    |
| 4.0    | 1.997390     | 0.001593                     | -1.246873  |          |          |             |
| 2      |              | sales                        | 0.0        | 41551.0  | 41551.0  | 5773.818972 |
| 5744.0 | 3849.924283  | 0.641460                     | 1.778375   |          |          |             |
| 3      |              | customers                    | 0.0        | 7388.0   | 7388.0   | 633.145946  |
| 609.0  | 464.411506   | 1.598650                     | 7.091773   |          |          |             |
| 4      |              | open                         | 0.0        | 1.0      | 1.0      | 0.830107    |
| 1.0    | 0.375539     | -1.758045                    | 1.090723   |          |          |             |
| 5      |              | promo                        | 0.0        | 1.0      | 1.0      | 0.381515    |
| 0.0    | 0.485758     | 0.487838                     | -1.762018  |          |          |             |
| 6      |              | school_holiday               | 0.0        | 1.0      | 1.0      | 0.178647    |
| 0.0    | 0.383056     | 1.677842                     | 0.815154   |          |          |             |
| 7      |              | competition_distance         | 20.0       | 200000.0 | 199980.0 | 5935.442677 |
| 2330.0 | 12547.646829 | 10.242344                    | 147.789712 |          |          |             |
| 8      |              | competition_open_since_month | 1.0        | 12.0     | 11.0     | 6.786849    |
| 7.0    | 3.311085     | -0.042076                    | -1.232607  |          |          |             |
| 9      |              | competition_open_since_year  | 1900.0     | 2015.0   | 115.0    | 2010.324840 |
| 2012.0 | 5.515591     | -7.235657                    | 124.071304 |          |          |             |
| 10     |              | promo2                       | 0.0        | 1.0      | 1.0      | 0.500564    |
| 1.0    | 0.500000     | -0.002255                    | -1.999999  |          |          |             |
| 11     |              | promo2_since_week            | 1.0        | 52.0     | 51.0     | 23.619033   |
| 22.0   | 14.310057    | 0.178723                     | -1.184046  |          |          |             |
| 12     |              | promo2_since_year            | 2009.0     | 2015.0   | 6.0      | 2012.793297 |
| 2013.0 | 1.662657     | -0.784436                    | -0.210075  |          |          |             |
| 13     |              | is_promo                     | 0.0        | 1.0      | 1.0      | 0.155231    |
| 0.0    | 0.362124     | 1.904152                     | 1.625796   |          |          |             |

```

[16]: sns.distplot( df1['competition_distance'], kde=False )

```

```

[16]: <matplotlib.axes._subplots.AxesSubplot at 0x1098a77f0>

```





## 2.7.2 1.7.2. Categorical Attributes

```
[17]: cat_attributes.apply( lambda x: x.unique().shape[0] )
```

```
[17]: state_holiday      4
      store_type         4
      assortment         3
      promo_interval     4
      month_map          12
      dtype: int64
```

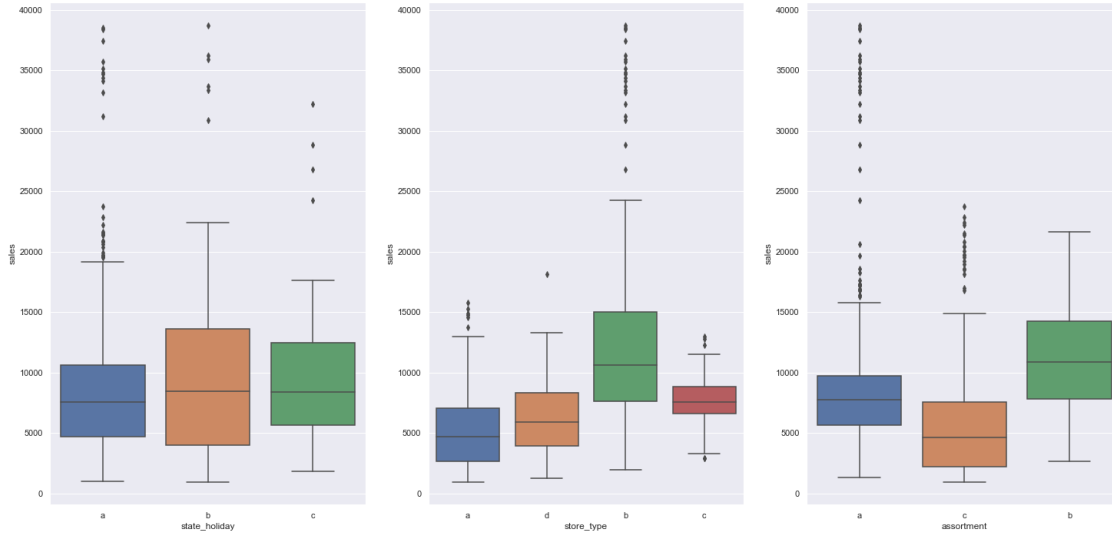
```
[18]: aux = df1[(df1['state_holiday'] != '0') & (df1['sales'] > 0)]

plt.subplot( 1, 3, 1 )
sns.boxplot( x='state_holiday', y='sales', data=aux )

plt.subplot( 1, 3, 2 )
sns.boxplot( x='store_type', y='sales', data=aux )

plt.subplot( 1, 3, 3 )
sns.boxplot( x='assortment', y='sales', data=aux )
```

```
[18]: <matplotlib.axes._subplots.AxesSubplot at 0x109917760>
```



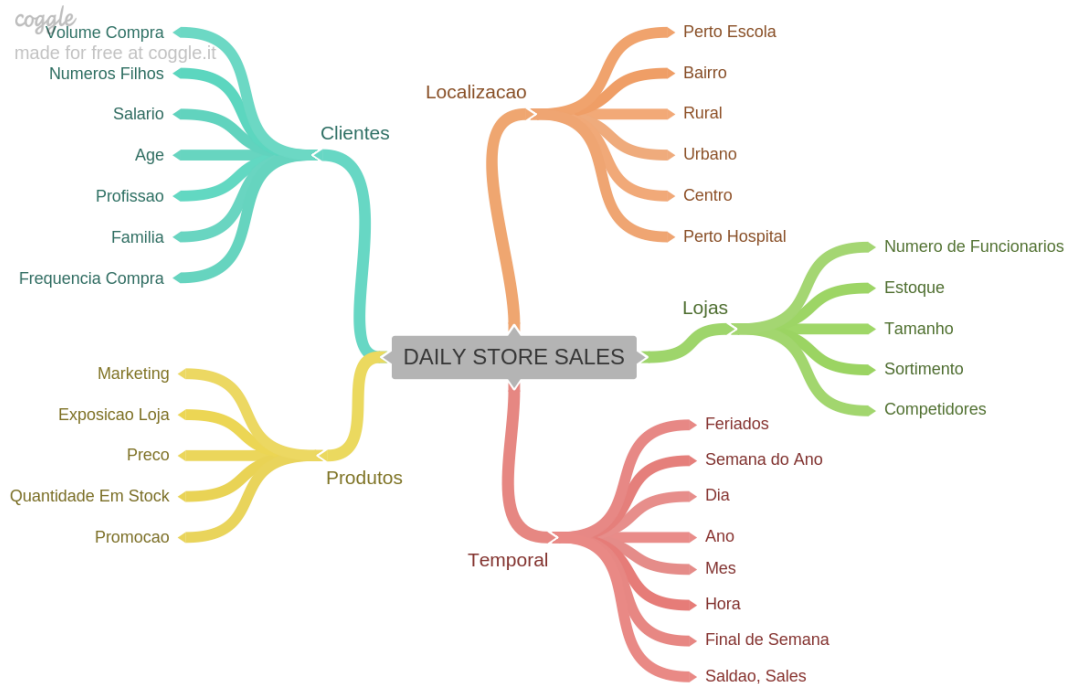
## 3 2.0. PASSO 02 - FEATURE ENGINEERING

```
[19]: df2 = df1.copy()
```

### 3.1 2.1. Mapa Mental de Hipoteses

```
[20]: Image( 'img/MindMapHypothesis.png' )
```

[20]:



### **3.2 2.2. Criacao das Hipoteses**

#### **3.2.1 2.2.1. Hipoteses Loja**

1. Lojas com número maior de funcionários deveriam vender mais.
2. Lojas com maior capacidade de estoque deveriam vender mais.
3. Lojas com maior porte deveriam vender mais.
4. Lojas com maior sortimentos deveriam vender mais.
5. Lojas com competidores mais próximos deveriam vender menos.
6. Lojas com competidores à mais tempo deveriam vendem mais.

#### **3.2.2 2.2.2. Hipoteses Produto**

1. Lojas que investem mais em Marketing deveriam vender mais.
2. Lojas com maior exposição de produto deveriam vender mais.
3. Lojas com produtos com preço menor deveriam vender mais.
5. Lojas com promoções mais agressivas ( descontos maiores ), deveriam vender mais.
6. Lojas com promoções ativas por mais tempo deveriam vender mais.
7. Lojas com mais dias de promoção deveriam vender mais.
8. Lojas com mais promoções consecutivas deveriam vender mais.

#### **3.2.3 2.2.3. Hipoteses Tempo**

1. Lojas abertas durante o feriado de Natal deveriam vender mais.
2. Lojas deveriam vender mais ao longo dos anos.
3. Lojas deveriam vender mais no segundo semestre do ano.
4. Lojas deveriam vender mais depois do dia 10 de cada mês.
5. Lojas deveriam vender menos aos finais de semana.
6. Lojas deveriam vender menos durante os feriados escolares.

### **3.3 2.3. Lista Final de Hipóteses**

1. Lojas com maior sortimentos deveriam vender mais.
2. Lojas com competidores mais próximos deveriam vender menos.
3. Lojas com competidores à mais tempo deveriam vendem mais.
4. Lojas com promoções ativas por mais tempo deveriam vender mais.

5. Lojas com mais dias de promoção deveriam vender mais.
7. Lojas com mais promoções consecutivas deveriam vender mais.
8. Lojas abertas durante o feriado de Natal deveriam vender mais.
9. Lojas deveriam vender mais ao longo dos anos.
10. Lojas deveriam vender mais no segundo semestre do ano.
11. Lojas deveriam vender mais depois do dia 10 de cada mês.
12. Lojas deveriam vender menos aos finais de semana.
13. Lojas deveriam vender menos durante os feriados escolares.

### 3.4 2.4. Feature Engineering

```
[21]: # year
df2['year'] = df2['date'].dt.year

# month
df2['month'] = df2['date'].dt.month

# day
df2['day'] = df2['date'].dt.day

# week of year
df2['week_of_year'] = df2['date'].dt.weekofyear

# year week
df2['year_week'] = df2['date'].dt.strftime( '%Y-%W' )

# competition since
df2['competition_since'] = df2.apply( lambda x: datetime.datetime(
    ↳year=x['competition_open_since_year'],
    ↳month=x['competition_open_since_month'],day=1 ), axis=1 )
df2['competition_time_month'] = ( ( df2['date'] - df2['competition_since'] )/30
    ↳).apply( lambda x: x.days ).astype( int )

# promo since
df2['promo_since'] = df2['promo2_since_year'].astype( str ) + '-' +
    ↳df2['promo2_since_week'].astype( str )
df2['promo_since'] = df2['promo_since'].apply( lambda x: datetime.datetime.
    ↳strftime( x + '-1', '%Y-%W-%w' ) - datetime.timedelta( days=7 ) )
df2['promo_time_week'] = ( ( df2['date'] - df2['promo_since'] )/7 ).apply(
    ↳lambda x: x.days ).astype( int )

# assortment
```

```
df2['assortment'] = df2['assortment'].apply( lambda x: 'basic' if x == 'a' else
↳ 'extra' if x == 'b' else 'extended' )

# state holiday
df2['state_holiday'] = df2['state_holiday'].apply( lambda x: 'public_holiday'
↳ if x == 'a' else 'easter_holiday' if x == 'b' else 'christmas' if x == 'c'
↳ else 'regular_day' )
```

## 4 3.0. PASSO 03 - FILTRAGEM DE VARIÁVEIS

```
[22]: df3 = df2.copy()
```

### 4.1 3.1. Filtragem das Linhas

```
[23]: df3 = df3[(df3['open'] != 0) & (df3['sales'] > 0)]
```

### 4.2 3.2. Selecao das Colunas

```
[24]: cols_drop = ['customers', 'open', 'promo_interval', 'month_map']
df3 = df3.drop( cols_drop, axis=1 )
```

## 5 4.0. PASSO 04 - ANALISE EXPLORATORIA DOS DADOS

```
[25]: df4 = df3.copy()
```

### 5.1 4.1. Analise Univariada

#### 5.1.1 4.1.1. Response Variable

```
[26]: sns.distplot( df4['sales'], kde=False )
```

```
[26]: <matplotlib.axes._subplots.AxesSubplot at 0x11f7a3910>
```



### 5.1.2 4.1.2. Numerical Variable

```
[27]: num_attributes.hist( bins=25 );
```



### 5.1.3 4.1.3. Categorical Variable

```
[28]: # state_holiday
plt.subplot( 3, 2, 1 )
a = df4[df4['state_holiday'] != 'regular_day']
sns.countplot( a['state_holiday'] )
```

```

plt.subplot( 3, 2, 2 )
sns.kdeplot( df4[df4['state_holiday'] == 'public_holiday']['sales'],
    ↳label='public_holiday', shade=True )
sns.kdeplot( df4[df4['state_holiday'] == 'easter_holiday']['sales'],
    ↳label='easter_holiday', shade=True )
sns.kdeplot( df4[df4['state_holiday'] == 'christmas']['sales'],
    ↳label='christmas', shade=True )

# store_type
plt.subplot( 3, 2, 3 )
sns.countplot( df4['store_type'] )

plt.subplot( 3, 2, 4 )
sns.kdeplot( df4[df4['store_type'] == 'a']['sales'], label='a', shade=True )
sns.kdeplot( df4[df4['store_type'] == 'b']['sales'], label='b', shade=True )
sns.kdeplot( df4[df4['store_type'] == 'c']['sales'], label='c', shade=True )
sns.kdeplot( df4[df4['store_type'] == 'd']['sales'], label='d', shade=True )

# assortment
plt.subplot( 3, 2, 5 )
sns.countplot( df4['assortment'] )

plt.subplot( 3, 2, 6 )
sns.kdeplot( df4[df4['assortment'] == 'extended']['sales'], label='extended',
    ↳shade=True )
sns.kdeplot( df4[df4['assortment'] == 'basic']['sales'], label='basic',
    ↳shade=True )
sns.kdeplot( df4[df4['assortment'] == 'extra']['sales'], label='extra',
    ↳shade=True )

```

[28]: <matplotlib.axes.\_subplots.AxesSubplot at 0x15bf1af40>



## 5.2 4.2. Análise Bivariada

### 5.2.1 H1. Lojas com maior sortimentos deveriam vender mais.

**FALSA** Lojas com MAIOR SORTIMENTO vendem MENOS.

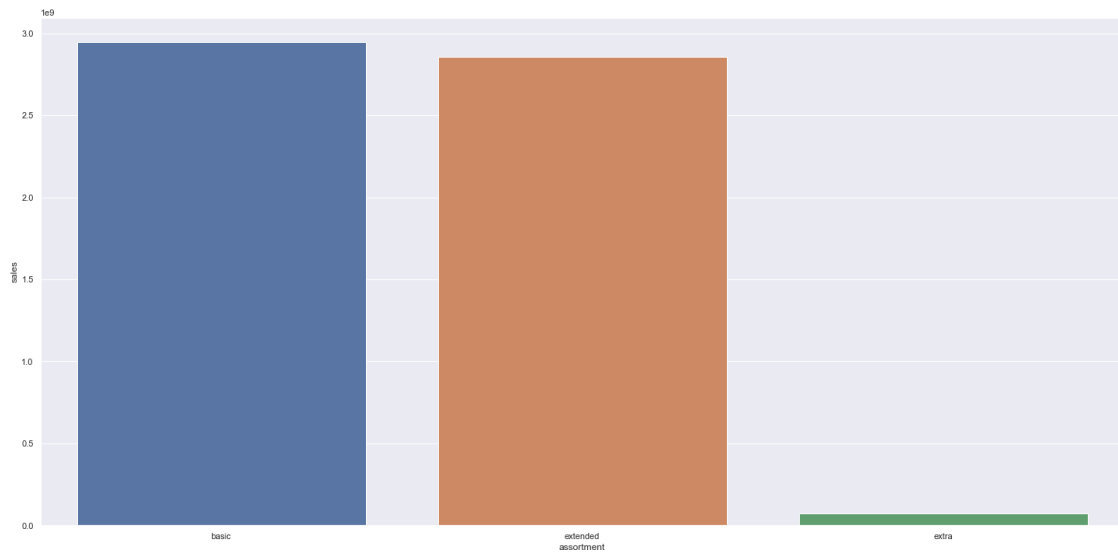
```
[29]: aux1 = df4[['assortment', 'sales']].groupby( 'assortment' ).sum().reset_index()
      sns.barplot( x='assortment', y='sales', data=aux1 );

      aux2 = df4[['year_week', 'assortment', 'sales']].groupby(
        ↳ ['year_week', 'assortment'] ).sum().reset_index()
      aux2.pivot( index='year_week', columns='assortment', values='sales' ).plot()

      aux3 = aux2[aux2['assortment'] == 'extra']
      aux3.pivot( index='year_week', columns='assortment', values='sales' ).plot()
```

```
[29]: <matplotlib.axes._subplots.AxesSubplot at 0x171f91a30>
```







## 5.2.2 H2. Lojas com competidores mais próximos deveriam vender menos.

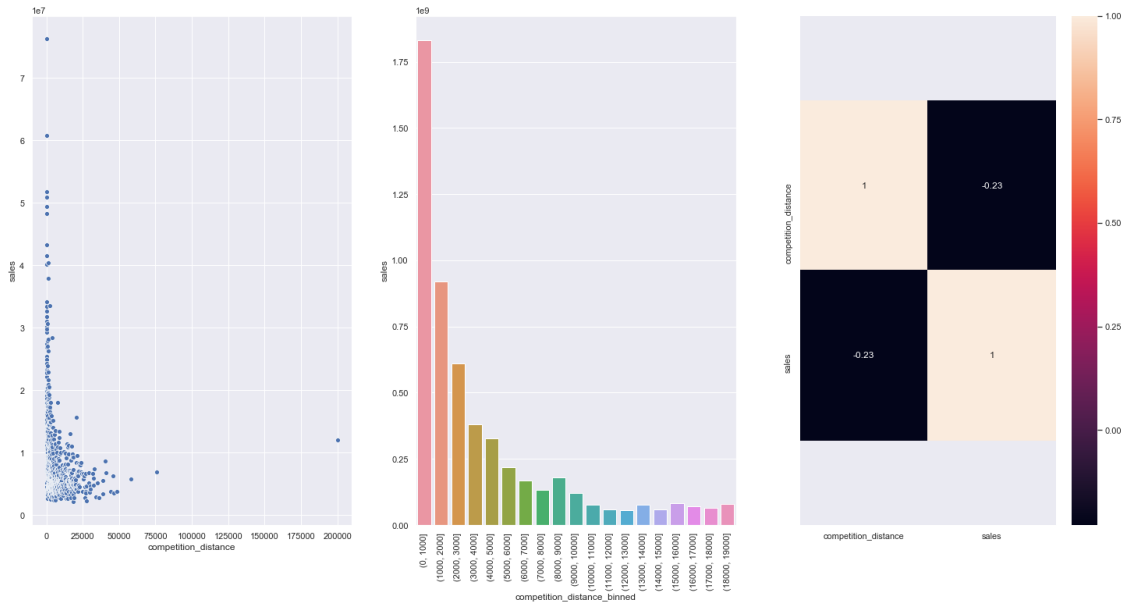
**FALSA** Lojas com COMPETIDORES MAIS PROXIMOS vendem MAIS.

```
[30]: aux1 = df4[['competition_distance', 'sales']].groupby( 'competition_distance' ).
      ↪sum().reset_index()

plt.subplot( 1, 3, 1 )
sns.scatterplot( x ='competition_distance', y='sales', data=aux1 );

plt.subplot( 1, 3, 2 )
bins = list( np.arange( 0, 20000, 1000 ) )
aux1['competition_distance_binned'] = pd.cut( aux1['competition_distance'],
      ↪bins=bins )
aux2 = aux1[['competition_distance_binned', 'sales']].groupby(
      ↪'competition_distance_binned' ).sum().reset_index()
sns.barplot( x='competition_distance_binned', y='sales', data=aux2 );
plt.xticks( rotation=90 );

plt.subplot( 1, 3, 3 )
x = sns.heatmap( aux1.corr( method='pearson' ), annot=True );
bottom, top = x.get_ylim()
x.set_ylim( bottom+0.5, top-0.5 );
```



### 5.2.3 H3. Lojas com competidores à mais tempo deveriam vendem mais.

**FALSE** Lojas com COMPETIDORES À MAIS TEMPO vendem MENOS.

```
[31]: plt.subplot( 1, 3, 1 )
aux1 = df4[['competition_time_month', 'sales']].groupby(
    ↪ 'competition_time_month' ).sum().reset_index()
aux2 = aux1[( aux1['competition_time_month'] < 120 ) & (
    ↪ aux1['competition_time_month'] != 0 )]
sns.barplot( x='competition_time_month', y='sales', data=aux2 );
plt.xticks( rotation=90 );

plt.subplot( 1, 3, 2 )
sns.regplot( x='competition_time_month', y='sales', data=aux2 );

plt.subplot( 1, 3, 3 )
x = sns.heatmap( aux1.corr( method='pearson'), annot=True );
bottom, top = x.get_ylim()
x.set_ylim( bottom+0.5, top-0.5);
```



#### 5.2.4 H4. Lojas com promoções ativas por mais tempo deveriam vender mais.

**FALSA** Lojas com promocoões ativas por mais tempo vendem menos, depois de um certo periodo de promocao

```
[32]: aux1 = df4[['promo_time_week', 'sales']].groupby( 'promo_time_week').sum().
      ↪reset_index()

grid = GridSpec( 2, 3 )

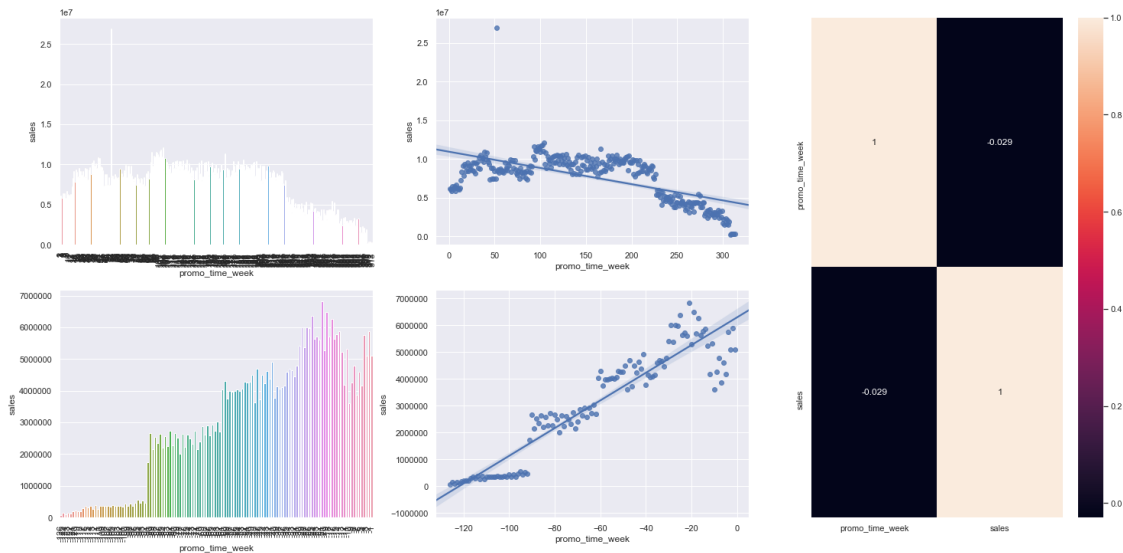
plt.subplot( grid[0,0] )
aux2 = aux1[aux1['promo_time_week'] > 0] # promo extendido
sns.barplot( x='promo_time_week', y='sales', data=aux2 );
plt.xticks( rotation=90 );

plt.subplot( grid[0,1] )
sns.regplot( x='promo_time_week', y='sales', data=aux2 );

plt.subplot( grid[1,0] )
aux3 = aux1[aux1['promo_time_week'] < 0] # promo regular
sns.barplot( x='promo_time_week', y='sales', data=aux3 );
plt.xticks( rotation=90 );

plt.subplot( grid[1,1] )
sns.regplot( x='promo_time_week', y='sales', data=aux3 );

plt.subplot( grid[:,2] )
sns.heatmap( aux1.corr( method='pearson' ), annot=True );
```



**5.2.5 H5. Lojas com mais dias de promoção deveriam vender mais.**

**5.2.6 H7. Lojas com mais promoções consecutivas deveriam vender mais.**

**FALSA** Lojas com mais promocoes consecutivas vendem menos

```
[33]: df4[['promo', 'promo2', 'sales']].groupby( ['promo', 'promo2'] ).sum().
      ↪reset_index()
```

```
[33]:   promo  promo2      sales
0      0         0  1482612096
1      0         1  1289362241
2      1         0  1628930532
3      1         1  1472275754
```

```
[34]: aux1 = df4[( df4['promo'] == 1 ) & ( df4['promo2'] == 1 )][['year_week',
      ↪ 'sales']].groupby( 'year_week' ).sum().reset_index()
ax = aux1.plot()

aux2 = df4[( df4['promo'] == 1 ) & ( df4['promo2'] == 0 )][['year_week',
      ↪ 'sales']].groupby( 'year_week' ).sum().reset_index()
aux2.plot( ax=ax )

ax.legend( labels=['Tradicional & Extendida', 'Extendida']);
```



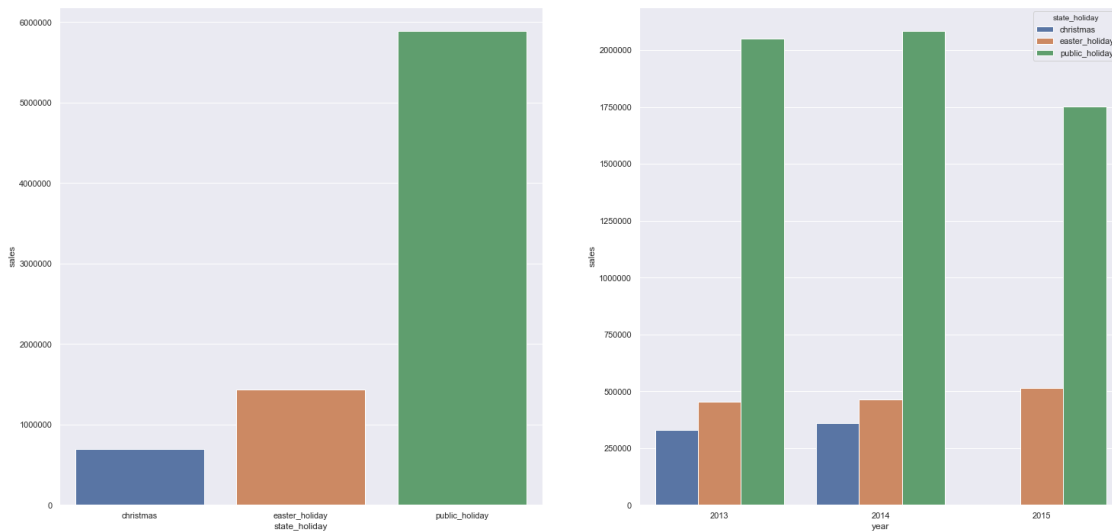
### 5.2.7 H8. Lojas abertas durante o feriado de Natal deveriam vender mais.

**FALSA** Lojas abertas durante o feriado do Natal vendem menos.

```
[35]: aux = df4[df4['state_holiday'] != 'regular_day']

plt.subplot( 1, 2, 1 )
aux1 = aux[['state_holiday', 'sales']].groupby( 'state_holiday' ).sum().
    ↪reset_index()
sns.barplot( x='state_holiday', y='sales', data=aux1 );

plt.subplot( 1, 2, 2 )
aux2 = aux[['year', 'state_holiday', 'sales']].groupby( ['year', 'state_holiday'] ).sum().reset_index()
sns.barplot( x='year', y='sales', hue='state_holiday', data=aux2 );
```



### 5.2.8 H9. Lojas deveriam vender mais ao longo dos anos.

**FALSA** Lojas vendem menos ao longo dos anos

```
[36]: aux1 = df4[['year', 'sales']].groupby( 'year' ).sum().reset_index()

plt.subplot( 1, 3, 1 )
sns.barplot( x='year', y='sales', data=aux1 );

plt.subplot( 1, 3, 2 )
sns.regplot( x='year', y='sales', data=aux1 );

plt.subplot( 1, 3, 3 )
sns.heatmap( aux1.corr( method='pearson' ), annot=True );
```



### 5.2.9 H10. Lojas deveriam vender mais no segundo semestre do ano.

**FALSA** Lojas vendem menos no segundo semestre do ano

```
[37]: aux1 = df4[['month', 'sales']].groupby( 'month' ).sum().reset_index()

plt.subplot( 1, 3, 1 )
sns.barplot( x='month', y='sales', data=aux1 );

plt.subplot( 1, 3, 2 )
sns.regplot( x='month', y='sales', data=aux1 );

plt.subplot( 1, 3, 3 )
sns.heatmap( aux1.corr( method='pearson' ), annot=True );
```





### 5.2.10 H11. Lojas deveriam vender mais depois do dia 10 de cada mês.

**VERDADEIRA** Lojas vendem mais depois do dia 10 de cada mes.

```
[38]: aux1 = df4[['day', 'sales']].groupby( 'day' ).sum().reset_index()

plt.subplot( 2, 2, 1 )
sns.barplot( x='day', y='sales', data=aux1 );

plt.subplot( 2, 2, 2 )
sns.regplot( x='day', y='sales', data=aux1 );

plt.subplot( 2, 2, 3 )
sns.heatmap( aux1.corr( method='pearson' ), annot=True );

aux1['before_after'] = aux1['day'].apply( lambda x: 'before_10_days' if x <= 10
↳ else 'after_10_days' )
aux2 =aux1[['before_after', 'sales']].groupby( 'before_after' ).sum().
↳ reset_index()

plt.subplot( 2, 2, 4 )
sns.barplot( x='before_after', y='sales', data=aux2 );
```



### 5.2.11 H12. Lojas deveriam vender menos aos finais de semana.

VERDADEIRA Lojas vendem menos nos final de semana

```
[39]: aux1 = df4[['day_of_week', 'sales']].groupby( 'day_of_week' ).sum().
      ↪reset_index()

plt.subplot( 1, 3, 1 )
sns.barplot( x='day_of_week', y='sales', data=aux1 );

plt.subplot( 1, 3, 2 )
sns.regplot( x='day_of_week', y='sales', data=aux1 );

plt.subplot( 1, 3, 3 )
sns.heatmap( aux1.corr( method='pearson' ), annot=True );
```

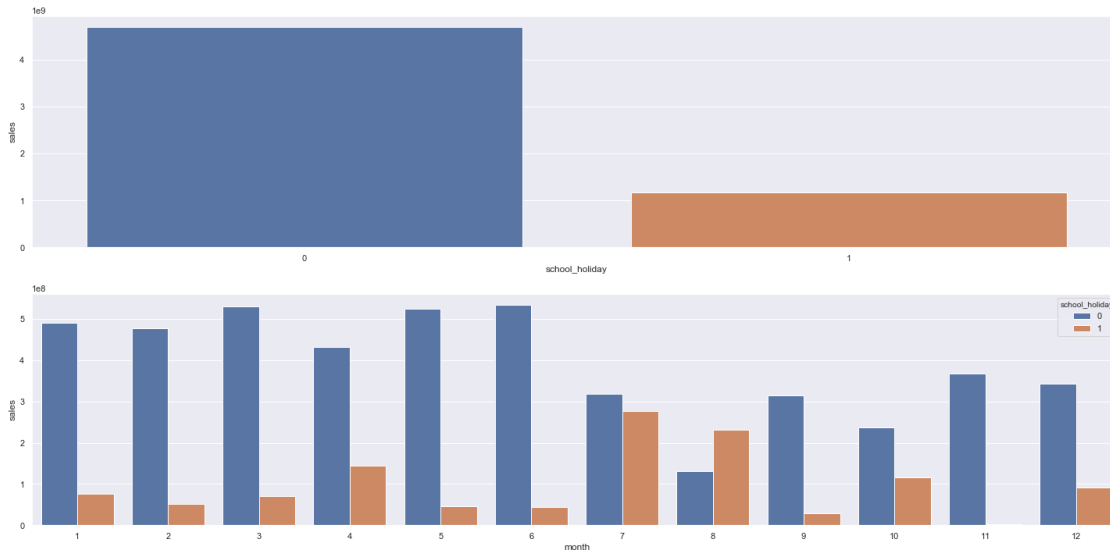


### 5.2.12 H13. Lojas deveriam vender menos durante os feriados escolares.

**VERDADEIRA** Lojas vendem menos durante os feriados escolares, except os meses de Julho e Agosto.

```
[40]: aux1 = df4[['school_holiday', 'sales']].groupby( 'school_holiday' ).sum().
      ↪reset_index()
plt.subplot( 2, 1, 1 )
sns.barplot( x='school_holiday', y='sales', data=aux1 );

aux2 = df4[['month', 'school_holiday', 'sales']].groupby(
      ↪['month', 'school_holiday'] ).sum().reset_index()
plt.subplot( 2, 1, 2 )
sns.barplot( x='month', y='sales', hue='school_holiday', data=aux2 );
```



### 5.2.13 4.2.1. Resumo das Hipoteses

```
[41]: from tabulate import tabulate
```

```
[42]: tab = [['Hipoteses', 'Conclusao', 'Relevancia'],
             ['H1', 'Falsa', 'Baixa'],
             ['H2', 'Falsa', 'Media'],
             ['H3', 'Falsa', 'Media'],
             ['H4', 'Falsa', 'Baixa'],
             ['H5', '-', '-'],
             ['H7', 'Falsa', 'Baixa'],
             ['H8', 'Falsa', 'Media'],
             ['H9', 'Falsa', 'Alta'],
             ['H10', 'Falsa', 'Alta'],
             ['H11', 'Verdadeira', 'Alta'],
             ['H12', 'Verdadeira', 'Alta'],
             ['H13', 'Verdadeira', 'Baixa'],
             ]
print( tabulate( tab, headers='firstrow' ) )
```

| Hipoteses | Conclusao | Relevancia |
|-----------|-----------|------------|
| H1        | Falsa     | Baixa      |
| H2        | Falsa     | Media      |
| H3        | Falsa     | Media      |
| H4        | Falsa     | Baixa      |
| H5        | -         | -          |
| H7        | Falsa     | Baixa      |
| H8        | Falsa     | Media      |

|     |            |       |
|-----|------------|-------|
| H9  | Falsa      | Alta  |
| H10 | Falsa      | Alta  |
| H11 | Verdadeira | Alta  |
| H12 | Verdadeira | Alta  |
| H13 | Verdadeira | Baixa |

### 5.3 4.3. Analise Multivariada

#### 5.3.1 4.3.1. Numerical Attributes

```
[43]: correlation = num_attributes.corr( method='pearson' )
sns.heatmap( correlation, annot=True );
```



#### 5.3.2 4.3.2. Categorical Attributes

```
[44]: # only categorical data
a = df4.select_dtypes( include='object' )

# Calculate cramer V
a1 = cramer_v( a['state_holiday'], a['state_holiday'] )
a2 = cramer_v( a['state_holiday'], a['store_type'] )
a3 = cramer_v( a['state_holiday'], a['assortment'] )

a4 = cramer_v( a['store_type'], a['state_holiday'] )
a5 = cramer_v( a['store_type'], a['store_type'] )
a6 = cramer_v( a['store_type'], a['assortment'] )
```

```

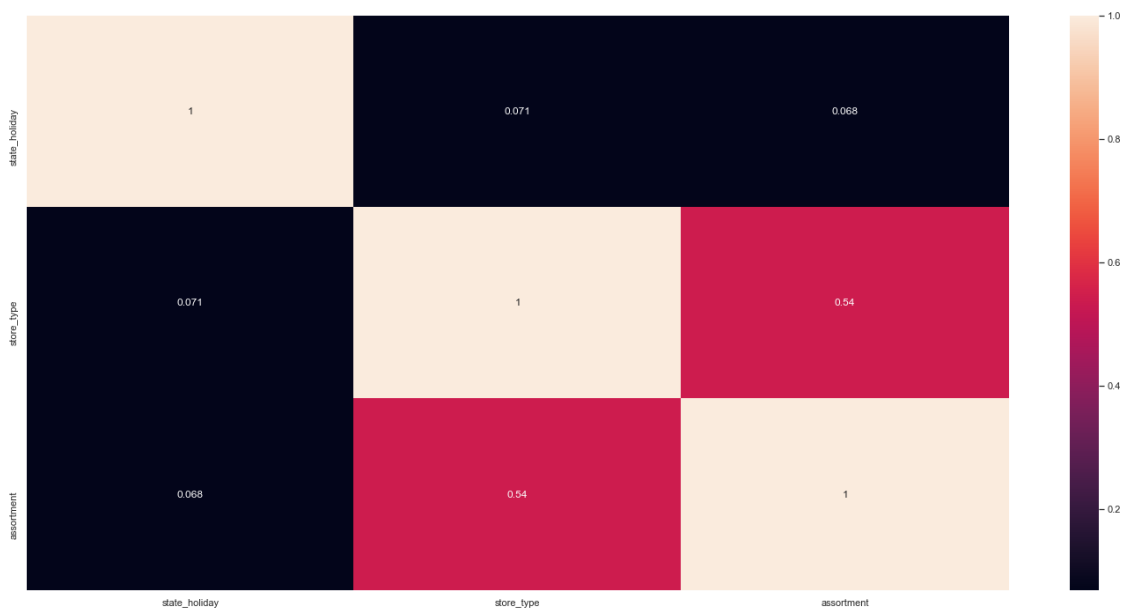
a7 = cramer_v( a['assortment'], a['state_holiday'] )
a8 = cramer_v( a['assortment'], a['store_type'] )
a9 = cramer_v( a['assortment'], a['assortment'] )

# Final dataset
d = pd.DataFrame( {'state_holiday': [a1, a2, a3],
                  'store_type': [a4, a5, a6],
                  'assortment': [a7, a8, a9]  })
d = d.set_index( d.columns )

sns.heatmap( d, annot=True )

```

[44]: <matplotlib.axes.\_subplots.AxesSubplot at 0x122d1ad30>



[ ]:

## 6 5.0. PASSO 05 - DATA PREPARATION

[476]: df5 = df4.copy()

### 6.1 5.1. Normalizacao

[ ]:

## 6.2 5.2. Rescaling

```
[477]: rs = RobustScaler()
mms = MinMaxScaler()

# competition distance
df5['competition_distance'] = rs.fit_transform( df5[['competition_distance']].
    ↪values )
pickle.dump( rs, open( 'parameter/competition_distance_scaler.pkl', 'wb') )

# competition time month
df5['competition_time_month'] = rs.fit_transform(
    ↪df5[['competition_time_month']].values )
pickle.dump( rs, open( 'parameter/competition_time_month_scaler.pkl', 'wb') )

# promo time week
df5['promo_time_week'] = mms.fit_transform( df5[['promo_time_week']].values )
pickle.dump( rs, open( 'parameter/promo_time_week_scaler.pkl', 'wb') )

# year
df5['year'] = mms.fit_transform( df5[['year']].values )
pickle.dump( mms, open( 'parameter/year_scaler.pkl', 'wb') )
```

## 6.3 5.3. Transformacao

### 6.3.1 5.3.1. Encoding

```
[475]: # state_holiday - One Hot Encoding
df5 = pd.get_dummies( df5, prefix=['state_holiday'], columns=['state_holiday'] )

# store_type - Label Encoding
le = LabelEncoder()
df5['store_type'] = le.fit_transform( df5['store_type'] )
pickle.dump( le, open( 'parameter/store_type_scaler.pkl', 'wb') )

# assortment - Ordinal Encoding
assortment_dict = {'basic': 1, 'extra': 2, 'extended': 3}
df5['assortment'] = df5['assortment'].map( assortment_dict )
```

### 6.3.2 5.3.2. Response Variable Transformation

```
[48]: df5['sales'] = np.log1p( df5['sales'] )
```

### 6.3.3 5.3.3. Nature Transformation

```
[49]: # day of week
df5['day_of_week_sin'] = df5['day_of_week'].apply( lambda x: np.sin( x * ( 2. *
↳np.pi/7 ) ) )
df5['day_of_week_cos'] = df5['day_of_week'].apply( lambda x: np.cos( x * ( 2. *
↳np.pi/7 ) ) )

# month
df5['month_sin'] = df5['month'].apply( lambda x: np.sin( x * ( 2. * np.pi/12 )
↳ ) )
df5['month_cos'] = df5['month'].apply( lambda x: np.cos( x * ( 2. * np.pi/12 )
↳ ) )

# day
df5['day_sin'] = df5['day'].apply( lambda x: np.sin( x * ( 2. * np.pi/30 ) ) )
df5['day_cos'] = df5['day'].apply( lambda x: np.cos( x * ( 2. * np.pi/30 ) ) )

# week of year
df5['week_of_year_sin'] = df5['week_of_year'].apply( lambda x: np.sin( x * ( 2.
↳* np.pi/52 ) ) )
df5['week_of_year_cos'] = df5['week_of_year'].apply( lambda x: np.cos( x * ( 2.
↳* np.pi/52 ) ) )
```

## 7 6.0. PASSO 06 - FEATURE SELECTION

```
[50]: df6 = df5.copy()
```

### 7.1 6.1. Split dataframe into training and test dataset

```
[51]: cols_drop = ['week_of_year', 'day', 'month', 'day_of_week', 'promo_since',
↳'competition_since', 'year_week' ]
df6 = df6.drop( cols_drop, axis=1 )
```

```
[52]: # training dataset
X_train = df6[df6['date'] < '2015-06-19']
y_train = X_train['sales']

# test dataset
X_test = df6[df6['date'] >= '2015-06-19']
y_test = X_test['sales']

print( 'Training Min Date: {}'.format( X_train['date'].min() ) )
print( 'Training Max Date: {}'.format( X_train['date'].max() ) )

print( '\nTest Min Date: {}'.format( X_test['date'].min() ) )
```



```
print( 'Test Max Date: {}'.format( X_test['date'].max() ) )
```

Training Min Date: 2013-01-01 00:00:00

Training Max Date: 2015-06-18 00:00:00

Test Min Date: 2015-06-19 00:00:00

Test Max Date: 2015-07-31 00:00:00

## 7.2 6.2. Boruta as Feature Selector

```
[53]: ## training and test dataset for Boruta
#X_train_n = X_train.drop( ['date', 'sales'], axis=1 ).values
#y_train_n = y_train.values.ravel()
#
## define RandomForestRegressor
#rf = RandomForestRegressor( n_jobs=-1 )
#
## define Boruta
#boruta = BorutaPy( rf, n_estimators='auto', verbose=2, random_state=42 ).fit(
    ↪X_train_n, y_train_n )
```

### 7.2.1 6.2.1. Best Features from Boruta

```
[54]: #cols_selected = boruta.support_.tolist()
#
## best features
#X_train_fs = X_train.drop( ['date', 'sales'], axis=1 )
#cols_selected_boruta = X_train_fs.iloc[:, cols_selected].columns.tolist()
#
## not selected boruta
#cols_not_selected_boruta = list( np.setdiff1d( X_train_fs.columns,
    ↪cols_selected_boruta ) )
```

## 7.3 6.3. Manual Feature Selection

```
[55]: cols_selected_boruta = [
    'store',
    'promo',
    'store_type',
    'assortment',
    'competition_distance',
    'competition_open_since_month',
    'competition_open_since_year',
    'promo2',
    'promo2_since_week',
    'promo2_since_year',
    'competition_time_month',
    'promo_time_week',
```

```

        'day_of_week_sin',
        'day_of_week_cos',
        'month_sin',
        'month_cos',
        'day_sin',
        'day_cos',
        'week_of_year_sin',
        'week_of_year_cos']

# columns to add
feat_to_add = ['date', 'sales']

cols_selected_boruta_full = cols_selected_boruta.copy()
cols_selected_boruta_full.extend( feat_to_add )

```

## 8 7.0. PASSO 07 - MACHINE LEARNING MODELLING

```

[56]: x_train = X_train[ cols_selected_boruta ]
      x_test = X_test[ cols_selected_boruta ]

# Time Series Data Preparation
x_training = X_train[ cols_selected_boruta_full ]

```

### 8.1 7.1. Average Model

```

[57]: aux1 = x_test.copy()
      aux1['sales'] = y_test.copy()

# prediction
aux2 = aux1[['store', 'sales']].groupby( 'store' ).mean().reset_index().rename(
    ↪columns={'sales': 'predictions'} )
aux1 = pd.merge( aux1, aux2, how='left', on='store' )
yhat_baseline = aux1['predictions']

# performance
baseline_result = ml_error( 'Average Model', np.expm1( y_test ), np.expm1(
    ↪yhat_baseline ) )
baseline_result

```

```

[57]:      Model Name      MAE      MAPE      RMSE
0  Average Model  1354.800353  0.455051  1835.135542

```

## 8.2 7.2. Linear Regression Model

```
[58]: # model
lr = LinearRegression().fit( x_train, y_train )

# prediction
yhat_lr = lr.predict( x_test )

# performance
lr_result = ml_error( 'Linear Regression', np.expm1( y_test ), np.expm1(
    ↪yhat_lr ) )
lr_result
```

```
[58]:          Model Name          MAE          MAPE          RMSE
0  Linear Regression  1867.089774  0.292694  2671.049215
```

### 8.2.1 7.2.1. Linear Regression Model - Cross Validation

```
[59]: lr_result_cv = cross_validation( x_training, 5, 'Linear Regression', lr,
    ↪verbose=False )
lr_result_cv
```

```
[59]:          Model Name          MAE CV          MAPE CV          RMSE CV
0  Linear Regression  2081.73 +/- 295.63  0.3 +/- 0.02  2952.52 +/- 468.37
```

## 8.3 7.3. Linear Regression Regularized Model - Lasso

```
[60]: # model
lrr = Lasso( alpha=0.01 ).fit( x_train, y_train )

# prediction
yhat_lrr = lrr.predict( x_test )

# performance
lrr_result = ml_error( 'Linear Regression - Lasso', np.expm1( y_test ), np.
    ↪expm1( yhat_lrr ) )
lrr_result
```

```
[60]:          Model Name          MAE          MAPE          RMSE
0  Linear Regression - Lasso  1891.704881  0.289106  2744.451737
```

### 8.3.1 7.3.1. Lasso - Cross Validation

```
[61]: lrr_result_cv = cross_validation( x_training, 5, 'Lasso', lrr, verbose=False )
lrr_result_cv
```

```
[61]:          Model Name          MAE CV          MAPE CV          RMSE CV
0      Lasso  2116.38 +/- 341.5  0.29 +/- 0.01  3057.75 +/- 504.26
```

## 8.4 7.4. Random Forest Regressor

```
[62]: # model
rf = RandomForestRegressor( n_estimators=100, n_jobs=-1, random_state=42 ).fit(
    ↪x_train, y_train )

# prediction
yhat_rf = rf.predict( x_test )

# performance
rf_result = ml_error( 'Random Forest Regressor', np.expm1( y_test ), np.expm1(
    ↪yhat_rf ) )
rf_result
```

```
[62]:
```

|   | Model Name              | MAE        | MAPE    | RMSE        |
|---|-------------------------|------------|---------|-------------|
| 0 | Random Forest Regressor | 679.622763 | 0.09996 | 1011.191561 |

### 8.4.1 7.4.1. Random Forest Regressor - Cross Validation

```
[63]: rf_result_cv = cross_validation( x_training, 5, 'Random Forest Regressor', rf,
    ↪verbose=True )
rf_result_cv
```

KFold Number: 5

KFold Number: 4

KFold Number: 3

KFold Number: 2

KFold Number: 1

```
[63]:
```

|   | Model Name              | MAE CV           | MAPE CV       | RMSE CV            |
|---|-------------------------|------------------|---------------|--------------------|
| 0 | Random Forest Regressor | 837.68 +/- 219.1 | 0.12 +/- 0.02 | 1256.08 +/- 320.36 |

## 8.5 7.5. XGBoost Regressor

```
[64]: # model
model_xgb = xgb.XGBRegressor( objective='reg:squarederror',
                               n_estimators=100,
                               eta=0.01,
                               max_depth=10,
                               subsample=0.7,
                               colsample_bytree=0.9 ).fit( x_train, y_train )

# prediction
```

```

yhat_xgb = model_xgb.predict( x_test )

# performance
xgb_result = ml_error( 'XGBoost Regressor', np.expm1( y_test ), np.expm1(
    ↪yhat_xgb ) )
xgb_result

```

```

[64]:
      Model Name      MAE      MAPE      RMSE
0  XGBoost Regressor  843.112292  0.122609  1250.952634

```

### 8.5.1 7.5.1. XGBoost Regressor - Cross Validation

```

[65]: xgb_result_cv = cross_validation( x_training, 5, 'XGBoost Regressor',
    ↪model_xgb, verbose=True )
xgb_result_cv

```

KFold Number: 5

KFold Number: 4

KFold Number: 3

KFold Number: 2

KFold Number: 1

```

[65]:
      Model Name      MAE CV      MAPE CV      RMSE CV
0  XGBoost Regressor  1030.28 +/- 167.19  0.14 +/- 0.02  1478.26 +/- 229.79

```

## 8.6 7.6. Compare Model's Performance

### 8.6.1 7.6.1. Single Performance

```

[66]: modelling_result = pd.concat( [baseline_result, lr_result, lrr_result,
    ↪rf_result, xgb_result] )
modelling_result.sort_values( 'RMSE' )

```

```

[66]:
      Model Name      MAE      MAPE      RMSE
0  Random Forest Regressor  679.622763  0.099960  1011.191561
0      XGBoost Regressor  843.112292  0.122609  1250.952634
0      Average Model  1354.800353  0.455051  1835.135542
0      Linear Regression  1867.089774  0.292694  2671.049215
0  Linear Regression - Lasso  1891.704881  0.289106  2744.451737

```

## 8.6.2 7.6.2. Real Performance - Cross Validation

```
[67]: modelling_result_cv = pd.concat( [lr_result_cv, lrr_result_cv, rf_result_cv,
    ↪ xgb_result_cv] )
modelling_result_cv
```

```
[67]:
```

|        | Model Name              | MAE CV             | MAPE CV       | RMSE        |
|--------|-------------------------|--------------------|---------------|-------------|
| CV     |                         |                    |               |             |
| 0      | Linear Regression       | 2081.73 +/- 295.63 | 0.3 +/- 0.02  | 2952.52 +/- |
| 468.37 |                         |                    |               |             |
| 0      | Lasso                   | 2116.38 +/- 341.5  | 0.29 +/- 0.01 | 3057.75 +/- |
| 504.26 |                         |                    |               |             |
| 0      | Random Forest Regressor | 837.68 +/- 219.1   | 0.12 +/- 0.02 | 1256.08 +/- |
| 320.36 |                         |                    |               |             |
| 0      | XGBoost Regressor       | 1030.28 +/- 167.19 | 0.14 +/- 0.02 | 1478.26 +/- |
| 229.79 |                         |                    |               |             |

## 9 8.0. PASSO 08 - HYPERPARAMETER FINE TUNING

### 9.1 8.1. Random Search

```
[68]: #param = {
#     'n_estimators': [1500, 1700, 2500, 3000, 3500],
#     'eta': [0.01, 0.03],
#     'max_depth': [3, 5, 9],
#     'subsample': [0.1, 0.5, 0.7],
#     'colsample_bytree': [0.3, 0.7, 0.9],
#     'min_child_weight': [3, 8, 15]
# }
#
#MAX_EVAL = 5
```

```
[69]: #final_result = pd.DataFrame()
#
#for i in range( MAX_EVAL ):
#    # choose values for parameters randomly
#    hp = { k: random.sample( v, 1 )[0] for k, v in param.items() }
#    print( hp )
#
#    # model
#    model_xgb = xgb.XGBRegressor( objective='reg:squarederror',
#                                  n_estimators=hp['n_estimators'],
#                                  eta=hp['eta'],
#                                  max_depth=hp['max_depth'],
#                                  subsample=hp['subsample'],
#                                  colsample_bytree=hp['colsample_bytree'],
#                                  min_child_weight=hp['min_child_weight'] )
```

```

#
# # performance
# result = cross_validation( x_training, 5, 'XGBoost Regressor', model_xgb,
↳ verbose=True )
# final_result = pd.concat( [final_result, result] )
#
#final_result

```

```
[70]: #final_result
```

## 9.2 8.2. Final Model

```
[71]: param_tuned = {
    'n_estimators': 3000,
    'eta': 0.03,
    'max_depth': 5,
    'subsample': 0.7,
    'colsample_bytree': 0.7,
    'min_child_weight': 3
}
```

```
[72]: # model
model_xgb_tuned = xgb.XGBRegressor( objective='reg:squarederror',
                                   n_estimators=param_tuned['n_estimators'],
                                   eta=param_tuned['eta'],
                                   max_depth=param_tuned['max_depth'],
                                   subsample=param_tuned['subsample'],
                                   ↳
↳ colsample_bytree=param_tuned['colsample_bytree'],
                                   ↳
↳ min_child_weight=param_tuned['min_child_weight'] ).fit( x_train, y_train )

# prediction
yhat_xgb_tuned = model_xgb_tuned.predict( x_test )

# performance
xgb_result_tuned = ml_error( 'XGBoost Regressor', np.expml( y_test ), np.expml(
↳ yhat_xgb_tuned ) )
xgb_result_tuned

```

```
[72]:
```

|   | Model Name        | MAE        | MAPE     | RMSE       |
|---|-------------------|------------|----------|------------|
| 0 | XGBoost Regressor | 664.974996 | 0.097529 | 957.774225 |

```
[73]: mpe = mean_percentage_error( np.expml( y_test ), np.expml( yhat_xgb_tuned ) )
mpe
```

```
[73]: -0.0035453341443739675
```

## 10 9.0. PASSO 09 - TRADUCAO E INTERPRETACAO DO ERRO

```
[435]: df9 = X_test[ cols_selected_boruta_full ]

# rescale
df9['sales'] = np.exp( df9['sales'] )
df9['predictions'] = np.exp( yhat_xgb_tuned )
```

### 10.1 9.1. Business Performance

```
[443]: # sum of predictions
df91 = df9[['store', 'predictions']].groupby( 'store' ).sum().reset_index()

# MAE and MAPE
df9_aux1 = df9[['store', 'sales', 'predictions']].groupby( 'store' ).apply(
    ↪ lambda x: mean_absolute_error( x['sales'], x['predictions'] ) ).
    ↪ reset_index().rename( columns={0:'MAE'})
df9_aux2 = df9[['store', 'sales', 'predictions']].groupby( 'store' ).apply(
    ↪ lambda x: mean_absolute_percentage_error( x['sales'], x['predictions'] ) ).
    ↪ reset_index().rename( columns={0:'MAPE'})

# Merge
df9_aux3 = pd.merge( df9_aux1, df9_aux2, how='inner', on='store' )
df92 = pd.merge( df91, df9_aux3, how='inner', on='store' )

# Scenarios
df92['worst_scenario'] = df92['predictions'] - df92['MAE']
df92['best_scenario'] = df92['predictions'] + df92['MAE']

# order columns
df92 = df92[['store', 'predictions', 'worst_scenario', 'best_scenario', 'MAE',
    ↪ 'MAPE']]
```

```
[446]: df92.sort_values( 'MAPE', ascending=False ).head()
```

```
[446]:
```

|     | store | predictions   | worst_scenario | best_scenario | MAE \       |
|-----|-------|---------------|----------------|---------------|-------------|
| 291 | 292   | 104033.078125 | 100714.973723  | 107351.182527 | 3318.104402 |
| 908 | 909   | 238233.875000 | 230573.337190  | 245894.412810 | 7660.537810 |
| 875 | 876   | 203030.156250 | 199110.952435  | 206949.360065 | 3919.203815 |
| 721 | 722   | 353005.781250 | 351013.625224  | 354997.937276 | 1992.156026 |
| 594 | 595   | 400883.625000 | 397415.263170  | 404351.986830 | 3468.361830 |

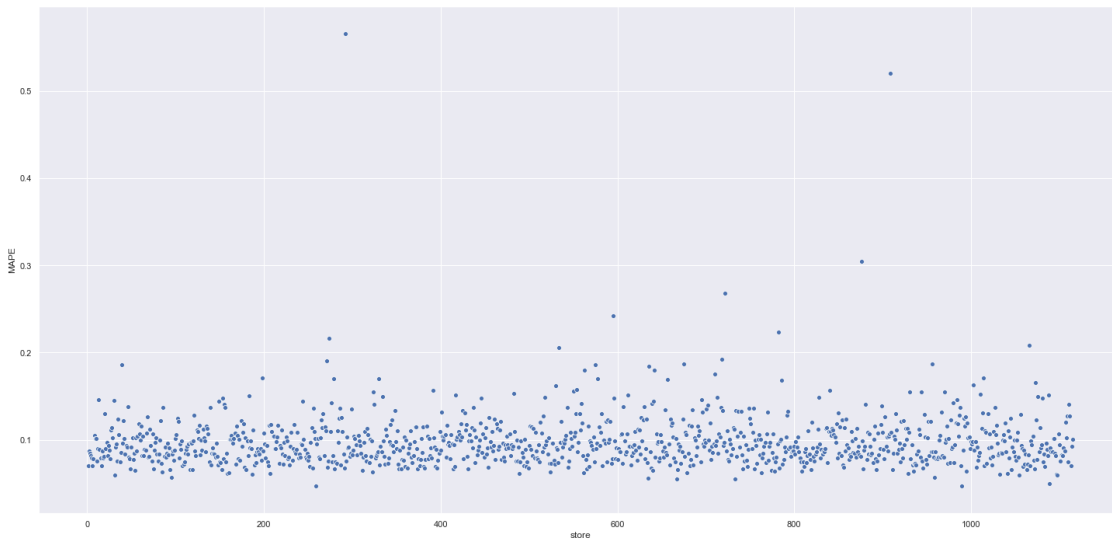
|     | MAPE     |
|-----|----------|
| 291 | 0.565828 |
| 908 | 0.520433 |
| 875 | 0.305099 |



```
721 0.268338
594 0.242192
```

```
[448]: sns.scatterplot( x='store', y='MAPE', data=df92 )
```

```
[448]: <matplotlib.axes._subplots.AxesSubplot at 0x16a890280>
```



## 10.2 9.2. Total Performance

```
[455]: df93 = df92[['predictions', 'worst_scenario', 'best_scenario']].apply( lambda x:
    ↪ np.sum( x ), axis=0 ).reset_index().rename( columns={'index': 'Scenario', 0:
    ↪ 'Values'} )
df93['Values'] = df93['Values'].map( 'R${:,.2f}'.format )
df93
```

```
[455]:
```

|   | Scenario       | Values            |
|---|----------------|-------------------|
| 0 | predictions    | R\$285,860,497.77 |
| 1 | worst_scenario | R\$285,115,015.71 |
| 2 | best_scenario  | R\$286,605,979.84 |

## 10.3 9.3. Machine Learning Performance

```
[457]: df9['error'] = df9['sales'] - df9['predictions']
df9['error_rate'] = df9['predictions'] / df9['sales']
```

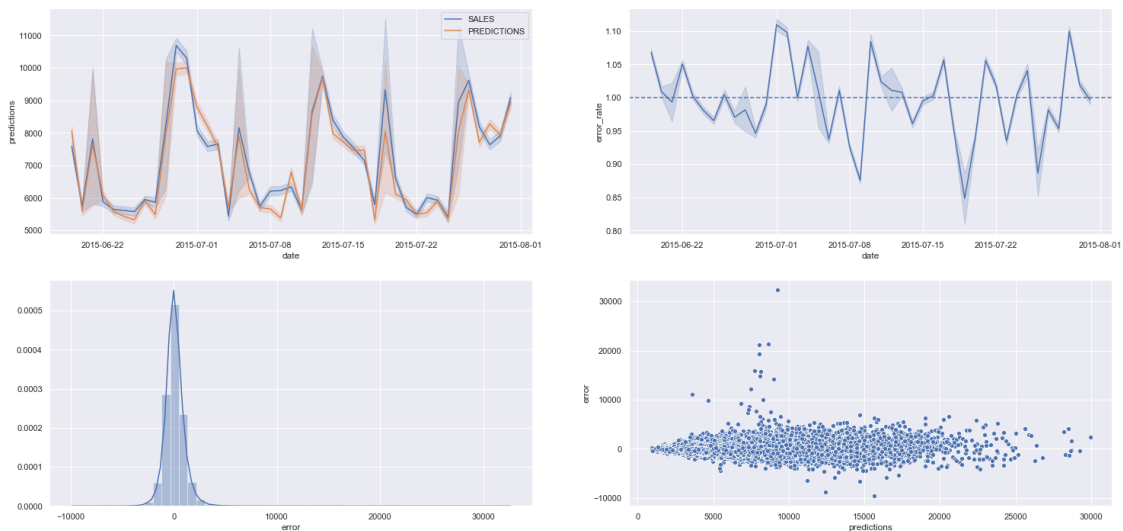
```
[459]: plt.subplot( 2, 2, 1 )
sns.lineplot( x='date', y='sales', data=df9, label='SALES' )
sns.lineplot( x='date', y='predictions', data=df9, label='PREDICTIONS' )
```

```
plt.subplot( 2, 2, 2 )
sns.lineplot( x='date', y='error_rate', data=df9 )
plt.axhline( 1, linestyle='--')

plt.subplot( 2, 2, 3 )
sns.distplot( df9['error'] )

plt.subplot( 2, 2, 4 )
sns.scatterplot( df9['predictions'], df9['error'] )
```

[459]: <matplotlib.axes.\_subplots.AxesSubplot at 0x1689cf700>



## 11 10.0. PASSO 10 - DEPLOY MODEL TO PRODUCTION

```
[ ]: # Save Trained Model
pickle.dump( model_xgb_tuned, open( '/Users/meigarom/repos/
↳DataScience_Em_Producao/model/model_rossmann.pkl', 'wb' ) )
```

### 11.1 10.1. Rossmann Class

```
[ ]:
```

```
[17]: import pickle
import inflection
import pandas as pd
import numpy as np
import math
import datetime
```

```

class Rossmann( object ):
    def __init__( self ):
        self.home_path='/Users/meigarom/repos/DataScience_Em_Producao/'
        self.competition_distance_scaler = pickle.load( open( self.home_path_
↪+ 'parameter/competition_distance_scaler.pkl', 'rb') )
        self.competition_time_month_scaler = pickle.load( open( self.home_path_
↪+ 'parameter/competition_time_month_scaler.pkl', 'rb') )
        self.promo_time_week_scaler = pickle.load( open( self.home_path_
↪+ 'parameter/promo_time_week_scaler.pkl', 'rb') )
        self.year_scaler = pickle.load( open( self.home_path_
↪+ 'parameter/year_scaler.pkl', 'rb') )
        self.store_type_scaler = pickle.load( open( self.home_path_
↪+ 'parameter/store_type_scaler.pkl', 'rb') )

    def data_cleaning( self, df1 ):

        ## 1.1. Rename Columns
        cols_old = ['Store', 'DayOfWeek', 'Date', 'Open', 'Promo',_
↪'StateHoliday', 'SchoolHoliday',
                    'StoreType', 'Assortment', 'CompetitionDistance',_
↪'CompetitionOpenSinceMonth',
                    'CompetitionOpenSinceYear', 'Promo2', 'Promo2SinceWeek',_
↪'Promo2SinceYear', 'PromoInterval']

        snakecase = lambda x: inflection.underscore( x )

        cols_new = list( map( snakecase, cols_old ) )

        # rename
        df1.columns = cols_new

        ## 1.3. Data Types
        df1['date'] = pd.to_datetime( df1['date'] )

        ## 1.5. Fillout NA
        #competition_distance
        df1['competition_distance'] = df1['competition_distance'].apply( lambda_
↪x: 200000.0 if math.isnan( x ) else x )

        #competition_open_since_month
        df1['competition_open_since_month'] = df1.apply( lambda x: x['date'].
↪month if math.isnan( x['competition_open_since_month'] ) else_
↪x['competition_open_since_month'], axis=1 )

```

```

        #competition_open_since_year
        df1['competition_open_since_year'] = df1.apply( lambda x: x['date'].
→year if math.isnan( x['competition_open_since_year'] ) else
→x['competition_open_since_year'], axis=1 )

        #promo2_since_week
        df1['promo2_since_week'] = df1.apply( lambda x: x['date'].week if math.
→isnan( x['promo2_since_week'] ) else x['promo2_since_week'], axis=1 )

        #promo2_since_year
        df1['promo2_since_year'] = df1.apply( lambda x: x['date'].year if math.
→isnan( x['promo2_since_year'] ) else x['promo2_since_year'], axis=1 )

        #promo_interval
        month_map = {1: 'Jan', 2: 'Fev', 3: 'Mar', 4: 'Apr', 5: 'May', 6:
→'Jun', 7: 'Jul', 8: 'Aug', 9: 'Sep', 10: 'Oct', 11: 'Nov', 12: 'Dec'}

        df1['promo_interval'].fillna(0, inplace=True )

        df1['month_map'] = df1['date'].dt.month.map( month_map )

        df1['is_promo'] = df1[['promo_interval', 'month_map']].apply( lambda x:
→0 if x['promo_interval'] == 0 else 1 if x['month_map'] in
→x['promo_interval'].split( ',' ) else 0, axis=1 )

        ## 1.6. Change Data Types
        # competiton
        df1['competition_open_since_month'] =
→df1['competition_open_since_month'].astype( int )
        df1['competition_open_since_year'] = df1['competition_open_since_year'].
→astype( int )

        # promo2
        df1['promo2_since_week'] = df1['promo2_since_week'].astype( int )
        df1['promo2_since_year'] = df1['promo2_since_year'].astype( int )

        return df1

def feature_engineering( self, df2 ):

    # year
    df2['year'] = df2['date'].dt.year

    # month
    df2['month'] = df2['date'].dt.month

```

```

# day
df2['day'] = df2['date'].dt.day

# week of year
df2['week_of_year'] = df2['date'].dt.weekofyear

# year week
df2['year_week'] = df2['date'].dt.strftime( '%Y-%W' )

# competition since
df2['competition_since'] = df2.apply( lambda x: datetime.datetime(
    year=x['competition_open_since_year'],
    month=x['competition_open_since_month'], day=1 ), axis=1 )
df2['competition_time_month'] = ( ( df2['date'] -
    df2['competition_since'] )/30 ).apply( lambda x: x.days ).astype( int )

# promo since
df2['promo_since'] = df2['promo2_since_year'].astype( str ) + '-' +
    df2['promo2_since_week'].astype( str )
df2['promo_since'] = df2['promo_since'].apply( lambda x: datetime.
    datetime.strptime( x + '-1', '%Y-%W-%w' ) - datetime.timedelta( days=7 ) )
df2['promo_time_week'] = ( ( df2['date'] - df2['promo_since'] )/7 ).
    apply( lambda x: x.days ).astype( int )

# assortment
df2['assortment'] = df2['assortment'].apply( lambda x: 'basic' if x ==
    'a' else 'extra' if x == 'b' else 'extended' )

# state holiday
df2['state_holiday'] = df2['state_holiday'].apply( lambda x:
    'public_holiday' if x == 'a' else 'easter_holiday' if x == 'b' else
    'christmas' if x == 'c' else 'regular_day' )

# 3.0. PASSO 03 - FILTRAGEM DE VARIÁVEIS
## 3.1. Filtragem das Linhas
df2 = df2[df2['open'] != 0]

## 3.2. Selecao das Colunas
cols_drop = ['open', 'promo_interval', 'month_map']
df2 = df2.drop( cols_drop, axis=1 )

return df2

def data_preparation( self, df5 ):

```

```

    ## 5.2. Rescaling
    # competition distance
    df5['competition_distance'] = self.competition_distance_scaler.
    ↪fit_transform( df5[['competition_distance']].values )

    # competition time month
    df5['competition_time_month'] = self.competition_time_month_scaler.
    ↪fit_transform( df5[['competition_time_month']].values )

    # promo time week
    df5['promo_time_week'] = self.promo_time_week_scaler.fit_transform(
    ↪df5[['promo_time_week']].values )

    # year
    df5['year'] = self.year_scaler.fit_transform( df5[['year']].values )

    ### 5.3.1. Encoding
    # state_holiday - One Hot Encoding
    df5 = pd.get_dummies( df5, prefix=['state_holiday'],
    ↪columns=['state_holiday'] )

    # store_type - Label Encoding
    df5['store_type'] = self.store_type_scaler.fit_transform(
    ↪df5['store_type'] )

    # assortment - Ordinal Encoding
    assortment_dict = {'basic': 1, 'extra': 2, 'extended': 3}
    df5['assortment'] = df5['assortment'].map( assortment_dict )

    ### 5.3.3. Nature Transformation
    # day of week
    df5['day_of_week_sin'] = df5['day_of_week'].apply( lambda x: np.sin( x
    ↪* ( 2. * np.pi/7 ) ) )
    df5['day_of_week_cos'] = df5['day_of_week'].apply( lambda x: np.cos( x
    ↪* ( 2. * np.pi/7 ) ) )

    # month
    df5['month_sin'] = df5['month'].apply( lambda x: np.sin( x * ( 2. * np.
    ↪pi/12 ) ) )
    df5['month_cos'] = df5['month'].apply( lambda x: np.cos( x * ( 2. * np.
    ↪pi/12 ) ) )

    # day

```

```

    df5['day_sin'] = df5['day'].apply( lambda x: np.sin( x * ( 2. * np.pi/
↪30 ) ) )
    df5['day_cos'] = df5['day'].apply( lambda x: np.cos( x * ( 2. * np.pi/
↪30 ) ) )

    # week of year
    df5['week_of_year_sin'] = df5['week_of_year'].apply( lambda x: np.sin(
↪x * ( 2. * np.pi/52 ) ) )
    df5['week_of_year_cos'] = df5['week_of_year'].apply( lambda x: np.cos(
↪x * ( 2. * np.pi/52 ) ) )

    cols_selected = [ 'store', 'promo', 'store_type', 'assortment',
↪'competition_distance', 'competition_open_since_month',
    'competition_open_since_year', 'promo2', 'promo2_since_week',
↪'promo2_since_year', 'competition_time_month', 'promo_time_week',
    'day_of_week_sin', 'day_of_week_cos', 'month_sin', 'month_cos',
↪'day_sin', 'day_cos', 'week_of_year_sin', 'week_of_year_cos']

    return df5[ cols_selected ]

def get_prediction( self, model, original_data, test_data ):
    # prediction
    pred = model.predict( test_data )

    # join pred into the original data
    original_data['prediction'] = np.exp( pred )

    return original_data.to_json( orient='records', date_format='iso' )

```

## 11.2 10.2. API Handler

```

[18]: import pickle
import pandas as pd
from flask import Flask, request, Response
from rossmann.Rossmann import Rossmann

# loading model
model = pickle.load( open( '/Users/meigarom/repos/DataScience_Em_Producao/model/
↪model_rossmann.pkl', 'rb' ) )

# initialize API
app = Flask( __name__ )

@app.route( '/rossmann/predict', methods=['POST'] )

```

```

def rossmann_predict():
    test_json = request.get_json()

    if test_json: # there is data
        if isinstance( test_json, dict ): # unique example
            test_raw = pd.DataFrame( test_json, index=[0] )

        else: # multiple example
            test_raw = pd.DataFrame( test_json, columns=test_json[0].keys() )

        # Instantiate Rossmann class
        pipeline = Rossmann()

        # data cleaning
        df1 = pipeline.data_cleaning( test_raw )

        # feature engineering
        df2 = pipeline.feature_engineering( df1 )

        # data preparation
        df3 = pipeline.data_preparation( df2 )

        # prediction
        df_response = pipeline.get_prediction( model, test_raw, df3 )

        return df_response

    else:
        return Response( '{}', status=200, mimetype='application/json' )

if __name__ == '__main__':
    app.run( '0.0.0.0' )

```

```

-----
ModuleNotFoundError                                Traceback (most recent call last)
<ipython-input-18-202fd353a2d0> in <module>
      2 import pandas as pd
      3 from flask          import Flask, request, Response
----> 4 from rossmann.Rossmann import Rossmann
      5
      6 # loading model

ModuleNotFoundError: No module named 'rossmann'

```



### 11.3 10.3. API Tester

```
[ ]: # loading test dataset
df10 = pd.read_csv( '/Users/meigarom/repos/DataScience_Em_Producao/data/test.
    ↳csv' )
```

```
[ ]: # merge test dataset + store
df_test = pd.merge( df10, df_store_raw, how='left', on='Store' )

# choose store for prediction
df_test = df_test[df_test['Store'].isin( [20, 23, 22] )]

# remove closed days
df_test = df_test[df_test['Open'] != 0]
df_test = df_test[~df_test['Open'].isnull()]
df_test = df_test.drop( 'Id', axis=1 )
```

```
[ ]: # convert Dataframe to json
data = json.dumps( df_test.to_dict( orient='records' ) )
```

```
[ ]: # API Call
#url = 'http://0.0.0.0:5000/rossmann/predict'
url = 'https://rossmann-model-test.herokuapp.com/rossmann/predict'
header = {'Content-type': 'application/json' }
data = data

r = requests.post( url, data=data, headers=header )
print( 'Status Code {}'.format( r.status_code ) )
```

```
[ ]: d1 = pd.DataFrame( r.json(), columns=r.json()[0].keys() )
```

```
[ ]: d2 = d1[['store', 'prediction']].groupby( 'store' ).sum().reset_index()

for i in range( len( d2 ) ):
    print( 'Store Number {} will sell R${:,.2f} in the next 6 weeks'.format(
        d2.loc[i, 'store'],
        d2.loc[i, 'prediction'] ) )
```