이찬영 데이터 분석 포트폴리오

- 학교 및 학과: University of Nottingham , MSc Business Analytis
- 년도: 2019 2020
- 사용언어: Python, PostgreSQL, Tableau
- 논문 주제: Decision-making for high-involvement products: Topic modelling using onine reviews
- 강의명:
 - Machine Learning and Predictive Analytics
 - Analytics Specialisations and Applications
 - Foundational Business Analytics
 - Data at Scale: Management, Processing and Visualisation

데이터 분석 포트 폴리오는 논문과 4 가지의 코스워트로 구성되어 있습니다.

1. Decision-making for high-involvement products: Topic modelling using onine reviews 논문

https://github.com/Chan-Young/Coursework/blob/main/NLP%20and%20LDA%20dissdertation.pdf (https://github.com/Chan-Young/Coursework/blob/main/NLP%20and%20LDA%20dissdertation.pdf)

- 년도: 2020
- 데이터: Web scraping통해 리뷰데이터 수집
- 사용언어: Python
- 요약:

고 관여 상품 (소비자들이 의사결정과정에 관여를 많이 하는 제품)의 의사결정에 주요 주제가 무엇인지 토픽 모델링을 통해 분석한다. 고 관여 상품은 가격이 비싸거나, 쉽게 구매할 수 없는 등의 특징이 있고, 이 논문는 전기 자동차 브랜드 중 하나인 테슬라는 선택했다. 4 개의 온라인 사이트에서 총 965개의 리뷰 데이터를 수집했고, NLP 전처리 과정을 거친 후 LDA를 통해 10개의 주제를 파악했다.

2. 이탈률 예측 분석

https://github.com/Chan-Young/Coursework/blob/main/Classification_Churn%20Prediciton.pdf (https://github.com/Chan-Young/Coursework/blob/main/Classification_Churn%20Prediciton.pdf)

- 년도: 2020
- 데이터: 2년 동안 수집된 4개의 상점 데이터, 이는 5개의 SQL 테이블로 구성
- 사용 언어:Python, PostgreSQL
- 요약:

주어진 그래프를 해석해 33일로 이탈률의 기준을 정하고, temporal data를 이용하여 이탈률을 예측한다. SMOTE 및 정규화를 포함한 전처리 시행 후 XGBoost classifier를 통해 예측을 했다. REFCV 및 RFE를 사용해 feature importance 및 selection을 실행했고, randomized search cv를 통해 최종 하이퍼 파라미터를 찾아 51.4%의 이탈률을 예측했다.

3. 시장 세분화를 위한 고객 군집화

https://github.com/Chan-Young/Coursework/blob/main/Clustering_%20Customer%20Analytics.pdf (https://github.com/Chan-Young/Coursework/blob/main/Clustering_%20Customer%20Analytics.pdf)

- 년도: 2020
- 데이터: 편의점 체인 회사에서 6개월 동안 수집 된 3,000명의 거래 데이터
- 사용 언어:Python
- 요약:

log1p 및 정규화를 포함한 전처리를 한 후,feature engineering을 통해 RFM score, spend habit 그리고 item spend를 생성했고 이를 PCA를 통해 차원과 상관관계를 줄였다. K-Means를 사용해 0.228 silhouette score를 갖는 총 6개의 세그먼트를 만들었다. 이후 프로파일링을 통해 그룹의 특징을 파악한다. 애견식품을 주로 사고 자주 저렴한 물건을 많이 사는 그룹과 즉석 간편식을 주로 사고 자주 저렴한 물건을 조금씩 사는 그룹을 타켓팅해 upselling과 discount pricing전략을 각각 추진한다

4. 잠재 구매 고객 분류 예측

https://github.com/Chan-Young/Coursework/blob/main/Classification_predict%20customers.pdf (https://github.com/Chan-Young/Coursework/blob/main/Classification_predict%20customers.pdf)

- 년도: 2019
- 데이터: 총 4,000개의 고객들의 상품 판매여부를 포함해 17개의 특징들이 있다
- 사용 언어:Python
- 요약:

먼저, 통계 분석을 통해 독립 변수들과 종속변수의 관계를 찾는다. 다음, 의사결정 나무를 사용해 어떤 종속 변수로 데이터를 나누는지 판별하고 이를 바탕으로 변수의 중요도를 찾는다. 앞 단계에서 추론했던 변수들을 바탕으로 모델에서 사용할 변수들을 찾는다. Decision Tree, Random Forest, KNN, Logisitc을 시도했고, 의사결정 나무 모델을 이용하여 잠재 고객 그룹을 찾았다. 비 잠재 고객에게 전화를 하는 시간 및 비용 낭비를 줄이기 위해, false positive를 낮추기 위해 precision과 f1 score를 염두했다.

5. KPIs를 이용한 고객 분석

https://github.com/Chan-Young/Coursework/blob/main/KPIs%20comparative%20analysis.pdf (https://github.com/Chan-Young/Coursework/blob/main/KPIs%20comparative%20analysis.pdf)

https://github.com/Chan-Young/Coursework/blob/main/Presentation_SQL_coursework.pdf (https://github.com/Chan-Young/Coursework/blob/main/Presentation_SQL_coursework.pdf)

- 년도: 2019
- 데이터: 2년 동안 수집된 4개의 상점 데이터, 이는 5개의 SQL 테이블로 구성
- 사용 언어: PostgreSQI, Tableau
- 요약

4개의 상점에 방문하는 고객들을 비교 분석이 가능한 KPI를 만들고, 인사이트를 찾아야 한다. 상점의 매출은 상점의 크기와 연관이 있는 것을 찾아야 하며, 고객 충성도를 나타내는 KPI를 작성하여 4개의 상점을 비교 분석해야 한다. 총 6가지의 KPI를 만들었다. 아래와 같다.

- (1) Total sales vs Total sales in size
- (2) New customers
- (3) Active customers
- (4) Monthly Sales
- (5) Top 3 departments
- (6) Top 3 category in dairy depart

석사학위 논문

- 학교 및 학과: University of Nottingham (UK), MSc Business Analytics https://www.nottingham.ac.uk/pgstudy/course/taught/business-analytics-msc (https://www.nottingham.ac.uk/pgstudy/course/taught/business-analytics-msc)
- 강의명: Data Driven Dissertation Project in Business Analytics
- 년도: 2020
- 사용 언어:Python
- 석사학위 논문: Decision-making for high-involvement products: Topic modelling using online reviews

논문 요약

고 관여 상품 (소비자들이 의사결정과정에 관여를 많이 하는 제품)의 의사결정에 주요 주제가 무엇인지 토픽 모델링을 통해 분석한다. 고 관여 상품은 가격이 비싸거나, 쉽게 구매할 수 없는 등의 특징이 있고, 이 논문는 전기 자동차 브랜드 중 하나인 테슬라는 선택했다. 4 개의 온라인 사이트에서 총 965개의 리뷰 데이터를 수집했고, NLP 전처리 과정을 거친 후 LDA를 통해 10개의 주제를 파악했다.

데이터 분석 과정

- 1. 4개의 사이트에서 총 956개의 테슬라 리뷰 데이터 수집 (리뷰 및 별점)
- 2. URLs 및 HTML 제거
- 3. Pronouns를 그에 맞는 object name으로 대체
- 4. 소문자로 변환 ('Car'를 'car'로 변경)
- 5. Tokenisation
- 6. Part-of-speech (POS) tag를 통해 nouns, verbs, adverbs그리고 adjectives추출
- 7. Stop words 제거 ('the', 'and' 등)
- 8. 모델명 수정 ('model' + 'x' = 'model x')
- 9. 부정 표현 대체 ('no', 'nor' 를 'not'으로)
- 10. Lemmatisation: POS tagging을 바탕으로 기본 단어로 변경
- 11. Bigram and trigram: 빈번한 단어 합치기
- 12. Stop words 제거
- 위 전처리 과정을 통해 10가지 주제를 파악했으며 이는 3가지 그룹으로 묶을 수 있다.
 - · General discussion (features of vehicle, security, exterior, comparing brands)
 - Technology (technology, electric car, high technology car)
 - Service (delivery request, delivery process, mobile service)

Dissertation

https://github.com/Chan-Young/Coursework/blob/main/NLP%20and%20LDA%20dissdertation.pdf (https://github.com/Chan-Young/Coursework/blob/main/NLP%20and%20LDA%20dissdertation.pdf)

1. Data Scraping

Sites

- 1. Cars.com
- 2. ComsumerAffair
- 3. Trustpilot

https://www.cars.com/research/tesla/ (https://www.cars.com/research/tesla/)

```
In []: import csv
import requests
from bs4 import BeautifulSoup

In [50]: ratings = []
payious = []
```

```
In [50]:
         reviews = []
         models = ['x',3, 's']
         years = [2012, 2013, 2014, 2015, 2016, 2017, 2018, 2019, 2020]
         for model in models:
             for year in years:
                 for page in range(1,11):
                      url = 'https://www.cars.com/research/tesla-model_{}-{}/consumer-rev
         iews/?pg={}&nr=10'.format(model,year,page)
                      headers = {'User-Agent': 'Mozilla/5.0 (Macintosh; Intel Mac OS X 10
          _11_6) AppleWebKit/537.36 (KHTML, like Gecko) Chrome/61.0.3163.100 Safari/537.3
         6', 'Accept-Encoding': 'gzip, deflate, br', 'Accept-Language': 'en-US, en; q=0.9, h
         i;q=0.8'
                      r = requests.get(url, headers=headers)
                      soup = BeautifulSoup(r.text, 'html.parser')
                      review_containers = soup.find_all('p', class_ = 'review-card-text')
                      for review_container in review_containers:
                              review = review container.text.replace("\n", " ")
                          except:
                              review = ''
                          reviews.append(review)
                      containers=soup.find_all('article', attrs = {'ng-controller':'carsR
         esearchConsumerReviewsReviewCardController as ctrl'})
                      for container in containers:
                              rating = container.find('cars-star-rating').text
                              rating = rating[0]
                          except:
                              rating = ''
                          ratings.append(rating)
```

```
In [51]: | print(len(reviews))
           print(len(ratings))
           448
           448
In [56]:
           Cars_dic = {'Review':reviews, 'Rating':ratings}
           Cars = pd.DataFrame(Cars_dic)
           Cars.head()
Out[56]:
                                    Review Rating
            0
                  This is a great electric SUV....
                                                 5
               The Tesla Model X was one of ...
                                                 5
            2
                 Definitely not a cheap vehicl...
                                                 5
            3
                Owned this car for a year and...
                                                 5
                From the head turning falcon ...
                                                 5
In [58]:
           Cars.Rating.value_counts()
Out[58]: 5
                 396
           4
                  23
           1
                  16
           3
                    7
           2
                    6
           Name: Rating, dtype: int64
In [59]:
          Cars.to_csv(r'C:\Users\chanl\Untitled Folder\Cars.csv', index=False)
           df = pd.read_csv('Cars.csv')
In [60]:
           df.head()
Out[60]:
                                    Review
                                            Rating
            0
                  This is a great electric SUV....
                                                 5
            1 The Tesla Model X was one of ...
                                                 5
            2
                 Definitely not a cheap vehicl...
                                                 5
            3
                Owned this car for a year and...
                                                 5
                From the head turning falcon ...
                                                 5
```

2. Preprocessing

0. Package preparation

```
In [1]: # General
        import pandas as pd
        import numpy as np
        from numpy import array
        import matplotlib.pyplot as plt
        %matplotlib inline
        import missingno as msno
        import itertools
        from collections import Counter
        # Preprocessing
        from nltk.tokenize import RegexpTokenizer
        import nltk
        from nltk.corpus import stopwords
        import spacy
        import neuralcoref
        nlp = spacy.load('en')
        neuralcoref.add_to_pipe(nlp, greedyness=0.5,max_dist=50,blacklist=False)
        import gensim
In [2]: cars = pd.read_csv('cars.csv')
        print(len(cars))
        print(cars.head())
        448
                                                      Review Rating
        0
                            This is a great electric SUV....
                                                                    5
        1
                            The Tesla Model X was one of ...
                                                                    5
                                                                    5
        2
                            Definitely not a cheap vehicl...
                                                                    5
        3
                            Owned this car for a year and...
        4
                            From the head turning falcon ...
                                                                    5
In [3]: ca = pd.read_csv('Consumer_Affairs.csv')
        print(len(ca))
        print(ca.head())
        206
                                                      Review Rating
        0 Tesla decided they didn't like that I had a di...
                                                                  1.0
        1 Alliant is the finance company that the Tesla ...
                                                                  1.0
        2 Since December of 2019, my 2015 Tesla Model S ...
                                                                  1.0
        3 There is essentially no way to talk to a perso...
                                                                  1.0
        4 I got an alert to replace the small 12 V Batte...
                                                                  1.0
In [4]: | t1 = pd.read_csv('Trustpilot1.csv')
        print(len(t1))
        print(t1.head())
        63
                                                       Review Rating
        0
                            I bought a tesla 'demo' new c...
                                                                  1.0
        1
                            Service at 6692 Auto Center D...
                                                                  1.0
        2
                            Tesla service unacceptable, Ca...
                                                                  1.0
        3
                            Blowed my husband on our two ...
                                                                  4.0
        4
                            I'm so mad at Tesla. Although...
                                                                  2.0
```

```
In [5]: | t2 = pd.read_csv('Trustpilot2.csv')
         print(len(t2))
         print(t2.head())
         241
                                                        Review Rating
         0
                              I bought a tesla 'demo' new c...
                                                                    1.0
         1
                              Tesla did not respond to this...
                                                                    1.0
         2
                              Must admit tesla service has ...
                                                                    1.0
         3
                              As of this morning, I think I...
                                                                    1.0
         4
                             Where to start. I picked up ...
                                                                    1.0
 In [6]: raw_review = pd.concat([cars, ca, t1, t2])
         print(raw_review.head())
         print(len(raw_review))
                                                        Review Rating
         0
                              This is a great electric SUV....
                                                                    5.0
         1
                              The Tesla Model X was one of ...
                                                                    5.0
         2
                              Definitely not a cheap vehicl...
                                                                    5.0
         3
                              Owned this car for a year and...
                                                                    5.0
         4
                              From the head turning falcon ...
                                                                    5.0
         958
 In [ ]: raw_review.to_csv(r'C:\Users\chanl\Dissertation\raw_review.csv', index=False)
 In [8]: raw_review.isnull().sum(axis=0)
 Out[8]: Review
                    8
                   7
         Rating
         dtype: int64
 In [9]: msno.matrix(raw_review)
 Out[9]: <matplotlib.axes._subplots.AxesSubplot at 0x1aca7167b08>
In [10]:
         raw review = raw review.dropna(axis=0)
 In [ ]: | raw_review['Review'] = raw_review['Review'].str.strip()
```

```
In [12]:
            raw_review.reset_index(drop=True)
Out[12]:
                                                        Review Rating
                        This is a great electric SUV. Tesla has reall...
                                                                    5.0
                  The Tesla Model X was one of the most over-eng...
                                                                    5.0
               2
                     Definitely not a cheap vehicle to purchase (ne...
                                                                    5.0
               3
                      Owned this car for a year and a half and is in...
                                                                    5.0
               4
                    From the head turning falcon wing doors to the...
                                                                    5.0
                               Best Green Cars - Our Favorite Cars
             938
                                                                     1.0
             939
                            Absolutely stunning service & great car!
                                                                    4.0
                  I have owned a Model S 85D for 14 months and I...
                                                                     5.0
             941
                    good company and deciding to see if I want to ...
             942
                     My Tesla Roadster just turned two years old, a...
                                                                    5.0
            943 rows × 2 columns
 In [ ]: | raw_review.to_csv(r'C:\Users\chanl\Dissertation\review.csv', index=False)
In [13]: | # Step 1: Import dataset
            Review = pd.read_csv('review.csv')
            # Convert to array
            docs =array(Review['Review'])
            type(docs)
Out[13]: numpy.ndarray
```

2. replace all the pronouns in a text with their respective object names

```
In [14]: def Pronoun(docs):
    for doc in range(len(docs)):
        review = nlp(docs[doc])
        # Step 2: Replacing pronouns to their object names
        resolved_coref = review._.coref_resolved
        docs[doc] = resolved_coref
    return docs
In [15]: docs = Pronoun(docs)

In []: np.save('pronoun_final',docs)
    #docs = np.load('pronoun_final.npy').tolist()

In [16]: docs = docs.tolist()
```

3 ~ 5. Lowering case, tokenization, and POS tagging

```
In [17]: | def preprocessing(docs):
              key = []
              tokenizer = RegexpTokenizer(r'\w+')
              for doc in docs:
              # Step 3: Lower case
                  doc = doc.lower()
              # Step 4: Tokenization
                  doc = tokenizer.tokenize(doc)
              # Step 5: POS tagging
                  tag = nltk.pos_tag(doc)
                  text = []
                  for i in tag:
                      if i[1].startswith('V') or i[1].startswith('N') or i[1].startswith(
          'R') \
                      or i[1].startswith('J'):
                          text.append(i[0])
                  key.append(text)
              return(key)
```

```
In [18]: docs_processed = preprocessing(docs)
    print(len(docs_processed))
    print(docs_processed[0])
    print(len(docs_processed[0]))
```

['is', 'great', 'electric', 'suv', 'tesla', 'has', 'really', 'outdid', 'tesla', 'design', 'performance', 'technology', 'great', 'electric', 'suv', 'offers', 'h ave', 'model', 's', 'too', 'prefer', 'model', 's', 'model', 's', 'more', 'nimbl e', 'is', 'much', 'easier', 'car', 'get', 'compare', 'model', 's', 'model', 's', 'got', 'great', 'clearance', 'ground', 'model', 's', 'handles', 'great', 'heavy', 'suv', 'performance', 'incomparable', 'other', 'suv', 'model', 's', 'c ategory', 'i', 'have', 'person', 'configuration', 'wish', 'i', 'ordered', 'person', 'more', 'cargo', 'space', 'being', 'second', 'row', 'fold', 'down', 'mor e', 'cargo', 'space', 'overall', 'i', 'think', 'is', 'great', 'car', 'fun', 'dr ive', 'reliable', 'get', 'notice', 'anywhere', 'everywhere']

6. Remove stop words

```
In [20]: # Step 6: Remove stop words
docs_stopword = []
for doc in docs_processed:
    stop = [wd for wd in doc if wd not in stop_words]
    docs_stopword.append(stop)
```

```
In [21]: print(docs_stopword[0])

['great', 'electric', 'suv', 'tesla', 'really', 'outdid', 'tesla', 'design', 'p
    erformance', 'technology', 'great', 'electric', 'suv', 'offers', 'model', 's',
    'prefer', 'model', 's', 'model', 's', 'nimble', 'much', 'easier', 'car', 'get',
    'compare', 'model', 's', 'model', 's', 'got', 'great', 'clearance', 'ground',
    'model', 's', 'handles', 'great', 'heavy', 'suv', 'performance', 'incomparable', 'suv', 'model', 's', 'category', 'person', 'configuration', 'wish', 'ordered', 'person', 'cargo', 'space', 'second', 'row', 'fold', 'cargo', 'space', 'overall', 'think', 'great', 'car', 'fun', 'drive', 'reliable', 'get', 'notice', 'anywhere', 'everywhere']
```

7. Combine two words into a single word

```
In [22]:
         show1 = []
         word_1 = ['model','model']
         word_2 = ['s','x']
         for wd1 in word_1:
              for wd2 in word 2:
                  for re in docs_stopword:
                      for i,j in enumerate(re):
                          if j == wd1:
                              try:
                                  # Step 7: Combine two words into a single word
                                  if re[i+1] == wd2:
                                       re[i] = (wd1 + '_' + wd2)
                                       re.pop(i+1)
                                       show1.append(re[i])
                              except:
                                  pass
         print(len(show1))
         print(show1[:2])
         ['model s', 'model s']
```

8. Replacement common negatives of words by prefixing a 'not' to the token words that follow

```
In [23]: show3 = []
          negs = ['none', 'never', 'no', "n't", 'not']
          for re in docs stopword:
              for i,j in enumerate(re):
                  if j in negs:
                      try:
                          re[i] = 'not'
                          # Step 8: Replacement common negative words
                          re[i] = (re[i] + '_' + re[i+1])
                          re.pop(i+1)
                          show3.append(re[i])
                      except:
                          pass
          print(len(show3))
          print(show3[:2])
         911
          ['not_cheap', 'not_pay']
```

9. Lemmatization

```
In [24]: def lemmatization(texts, allowed_postags=['NOUN', 'ADJ', 'VERB', 'ADV']):
               """https://spacy.io/api/annotation"""
              texts_out = []
              for sent in texts:
                   doc = nlp(" ".join(sent))
                   texts_out.append([token.lemma_ for token in doc if token.pos_ in allowe
          d_postags])
              return texts_out
In [25]: # Step 9: Lemmatization
          lemmatized = lemmatization(docs stopword, allowed postags=['NOUN', 'ADJ', 'VER
          B', 'ADV'])
 In [ ]: | np.save('lemmatized_final', lemmatized)
          #lemmatized = np.load('lemmatized2.npy', allow_pickle=True).tolist()
In [27]: | print(lemmatized[5])
          ['perfect', 'combination', 'performance', 'intelligence', 'safety', 'healthines s', 's', 'actually', 'reliable', 'hear', 'issue', 'minor', 'easy', 'fix']
In [28]: for doc in lemmatized:
              lemmatized = [[token for token in doc if len(token) > 2] for doc in lemmati
          zed]
In [29]: print(lemmatized[5])
          ['perfect', 'combination', 'performance', 'intelligence', 'safety', 'healthines
          s', 'actually', 'reliable', 'hear', 'issue', 'minor', 'easy', 'fix']
```

10. Bigram and trigram using genism

```
In [30]: | bigram = gensim.models.Phrases(lemmatized, min_count=10, threshold=5)
         trigram = gensim.models.Phrases(bigram[lemmatized], threshold=5)
         bigram mod = gensim.models.phrases.Phraser(bigram)
         trigram_mod = gensim.models.phrases.Phraser(trigram)
In [31]: | def make_bigrams(texts):
             return [bigram_mod[doc] for doc in texts]
In [32]:
         def make trigrams(texts):
             return [trigram_mod[bigram_mod[doc]] for doc in texts]
In [33]: # Step 10: Bigram and trigram
         data_words_bigrams = make_bigrams(lemmatized)
         data_words_trigrams = make_trigrams(lemmatized)
```

```
11. Remove stop words again
             stop_words = stopwords.words('english')
   In [34]:
             stop_words.extend([''', "'s", 't',"'ve",'x',"'m",'"','"','ve',\
'-', '..', ''','...','r/','ev','•','**',"'re",'...'])
   In [35]: final = []
             # Step 11: Remove stop words
             for i in data_words_trigrams:
                  stop = [wd for wd in i if wd not in stop_words]
                 final.append(stop)
   In [36]: final[5]
   Out[36]: ['perfect',
              'combination',
              'performance',
              'intelligence',
              'safety',
              'healthiness',
              'actually',
              'reliable',
              'hear',
              'issue',
              'minor',
              'easy',
              'fix']
    In [ ]: | np.save('final_final', final)
             #final = np.load('final_final.npy', allow_pickle=True).tolist()
   In [37]: | all_words = list(itertools.chain(*final))
             print(len(all_words))
             counter = Counter(all_words)
             print(len(counter))
             46484
```

Step 12: Proning

Removing rare and common tokens using Gensim's dictionary with filter_extremes. Value pairs with less than 2 occurrence or more than 10% of total number of sample is removed.

3. LDA Analysis

0. Package preparation

```
In [12]: # General
         import pandas as pd
         import numpy as np
         import matplotlib.pyplot as plt
         %matplotlib inline
         from numpy import array
         # Modelling
         import gensim
         from gensim.corpora.dictionary import Dictionary
         from gensim import corpora
         from gensim import models
         from pprint import pprint
         from gensim.models.coherencemodel import CoherenceModel
         import tqdm
         # Visualisation
         import seaborn as sns
         import pyLDAvis.gensim
         import pickle
         import pyLDAvis
```

1. Data preparation for the LDA analysis

```
In [15]: # Create a dictionary representation of the documents.
         dictionary = Dictionary(final)
         # Step 12: Remove rare & common tokens
         # We filter our dict to remove key :
         #value pairs with less than 2 occurrence or more than 10% of total number of sa
         mple
         dictionary.filter_extremes(no_below=2, no_above=0.1)
         #Create dictionary and corpus required for Topic Modeling
         corpus = [dictionary.doc2bow(doc) for doc in final]
         print('Number of unique tokens: %d' % len(dictionary))
         print('Number of documents: %d' % len(corpus))
         print(corpus[:1])
         Number of unique tokens: 2765
         Number of documents: 943
         [[(0, 1), (1, 2), (2, 1), (3, 1), (4, 1), (5, 1), (6, 1), (7, 1), (8, 2), (9, 1)]
         1), (10, 1), (11, 1), (12, 1), (13, 1), (14, 1), (15, 1), (16, 1), (17, 1), (1
         8, 1), (19, 1), (20, 2), (21, 1), (22, 1), (23, 1), (24, 1), (25, 1), (26, 4),
         (27, 1), (28, 1), (29, 1)]]
```

```
In [16]: temp = dictionary[0]
id2word = dictionary.id2token
```

2. Base model of the LDA analysis

```
In [18]: # Print the Keyword in the 10 topics
         pprint(lda_model.print_topics())
         doc_lda = lda_model[corpus]
         [(0,
            '0.008*"autopilot" + 0.007*"cost" + 0.007*"gas" + 0.006*"feature" + '
           '0.006*"handle" + 0.006*"much" + 0.006*"comfortable" + 0.006*"acceleration" '
           '+ 0.006*"seat" + 0.006*"interior"'),
          (1,
           '0.013*"appt" + 0.013*"sister" + 0.011*"part" + 0.010*"guy" + 0.009*"email" '
           '+ 0.008*"item" + 0.008*"uber" + 0.007*"tell_mobile_service" + 0.007*"right"
           '+ 0.006*"arrive"'),
            '0.013*"email" + 0.012*"delivery" + 0.008*"ask" + 0.007*"customer" + '
           '0.006*"pay" + 0.006*"people" + 0.006*"receive" + 0.006*"problem" + '
           '0.005*"phone" + 0.005*"sale"'),
          (3,
           '0.014*"tire" + 0.011*"delivery" + 0.008*"june" + 0.007*"appointment" + '
           '0.007*"scratch" + 0.007*"service_center" + 0.007*"price" + 0.006*"march" + '
            '0.005*"sale" + 0.005*"side"'),
          (4,
           '0.024*"tesla_solar_panel" + 0.011*"range" + 0.010*"add" + 0.010*"home" + '
           '0.009*"awesome" + 0.008*"already" + 0.008*"roof" + 0.008*"crap" + '
           '0.008*"update" + 0.007*"standard"'),
           '0.015*"window" + 0.009*"customer" + 0.008*"end" + 0.007*"leave" + '
           '0.006*"malfunction" + 0.006*"cost" + 0.006*"rear" + 0.006*"bad" + '
           '0.006*"bag" + 0.006*"police"'),
          (6,
            '0.024*"tyre" + 0.013*"dear tesla" + 0.008*"fabulous" + 0.008*"person" + '
           '0.008*"tech" + 0.007*"email" + 0.007*"test drive" + 0.007*"design" + '
           '0.006*"store" + 0.006*"avoid"'),
          (7,
           '0.011*"wife" + 0.008*"bad" + 0.007*"battery" + 0.007*"find" + '
            '0.007*"someone" + 0.006*"seem" + 0.006*"people" + 0.006*"customer" + '
           '0.006*"tesla_employee" + 0.006*"service_centre"'),
          (8,
           '0.021*"wheel" + 0.017*"tire" + 0.015*"crack" + 0.013*"technician" + '
           '0.013*"last" + 0.010*"state" + 0.010*"front" + 0.009*"replace" + '
           '0.009*"absolutely" + 0.009*"repair"'),
            '0.011*"problem" + 0.011*"phone" + 0.009*"customer" + 0.007*"sale" + '
           '0.007*"service centre" + 0.007*"staff" + 0.007*"still" + 0.007*"think" + '
           '0.006*"feel" + 0.006*"change"')]
In [19]: # Compute Coherence Score using c_v
         coherence_model_lda = CoherenceModel(model=lda_model, texts=final, dictionary=d
         ictionary, coherence='c_v')
         coherence_lda = coherence_model_lda.get_coherence()
         print('\nCoherence Score: ', coherence_lda)
```

Coherence Score: 0.3598303372904272

3. Hyper-parameter tuning

```
In [20]: # supporting function
         def compute_coherence_values(corpus, dictionary, k, a, b):
              lda model = gensim.models.LdaMulticore(corpus=corpus,
                                                      id2word=id2word,
                                                     num_topics=10,
                                                     random_state=42,
                                                     chunksize=100,
                                                     passes=20,
                                                     iterations=100,
                                                     eval_every=1,
                                                     decay=0.5,
                                                     offset=64,
                                                     per_word_topics=True,
                                                     alpha=a,
                                                     eta=b)
             coherence_model_lda = CoherenceModel(model=lda_model, texts=final, dictiona
         ry=dictionary, coherence='c_v')
             return coherence_model_lda.get_coherence()
 In [ ]: | grid = {}
         grid['Validation_Set'] = {}
         # Topics range
         min topics = 10
         max_topics = 101
         step_size = 10
         topics_range = range(min_topics, max_topics, step_size)
```

```
# Alpha parameter
alpha = list(np.arange(0.01, 1, 0.3))
alpha.append('symmetric')
alpha.append('asymmetric')
# Beta parameter
beta = list(np.arange(0.01, 1, 0.3))
beta.append('symmetric')
# Validation sets
num_of_docs = len(corpus)
corpus_sets = [# gensim.utils.ClippedCorpus(corpus, num_of_docs*0.25),
               # gensim.utils.ClippedCorpus(corpus, num_of_docs*0.5),
               gensim.utils.ClippedCorpus(corpus, int(num of docs*0.75)),
               corpus]
corpus_title = ['75% Corpus', '100% Corpus']
model_results = {'Validation_Set': [],
                 'Topics': [],
                 'Alpha': [],
                 'Beta': [],
                 'Coherence': []
```

```
In [ ]: |# Can take a long time to run
         if 1 == 1:
             pbar = tqdm.tqdm(total=540)
             # iterate through validation corpuses
             for i in range(len(corpus sets)):
                 # iterate through number of topics
                 for k in topics_range:
                     # iterate through alpha values
                     for a in alpha:
                          # iterare through beta values
                          for b in beta:
                              # get the coherence score for the given parameters
                              cv = compute_coherence_values(corpus=corpus_sets[i],
                                                            dictionary=dictionary, k=k, a
         =a, b=b)
                              # Save the model results
                              model_results['Validation_Set'].append(corpus_title[i])
                              model_results['Topics'].append(k)
                              model_results['Alpha'].append(a)
                              model results['Beta'].append(b)
                              model_results['Coherence'].append(cv)
                              pbar.update(1)
             pd.DataFrame(model_results).to_csv('lda_tuning_results_final.csv', index=Fa
         1se)
             pbar.close()
In [21]: | lda_tuning = pd.read_csv('lda_tuning_results_final.csv')
         lda_tuning_100 = lda_tuning.groupby(lda_tuning.Validation_Set)
         lda tuning 100 = lda tuning 100.get group('100% Corpus')
         lda_tuning_100 = lda_tuning_100.sort_values(by='Coherence', ascending=False)
         lda_tuning_100.head(3)
Out[21]:
              Validation_Set Topics
                                            Alpha
                                                              Beta Coherence
          358
                100% Corpus
                                         0.429508
                              20
          498
                100% Corpus
                              70 0.90999999999999 0.90999999999999
                                                                     0.424328
          438
                100% Corpus
                              50 0.90999999999999 0.90999999999999
                                                                     0.422660
```

results = lda tuning 100.groupby(lda tuning 100.Alpha)

results = results.get_group('0.909999999999999999')

results = results.get_group('asymmetric')
results = results.groupby(results.Beta)

In [22]:

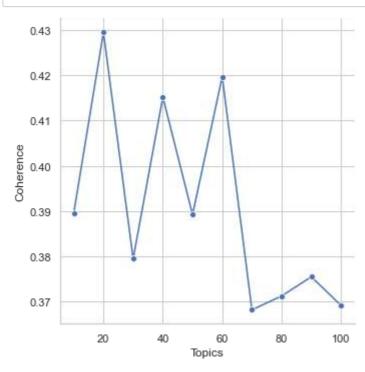
```
In [23]: re
```

results

Out[23]:

	Validation_Set	Topics	Alpha	Beta	Coherence
358	100% Corpus	20	asymmetric	0.909999999999999	0.429508
478	100% Corpus	60	asymmetric	0.909999999999999	0.419709
418	100% Corpus	40	asymmetric	0.909999999999999	0.415211
328	100% Corpus	10	asymmetric	0.909999999999999	0.389568
448	100% Corpus	50	asymmetric	0.909999999999999	0.389249
388	100% Corpus	30	asymmetric	0.909999999999999	0.379484
568	100% Corpus	90	asymmetric	0.909999999999999	0.375514
538	100% Corpus	80	asymmetric	0.909999999999999	0.371281
598	100% Corpus	100	asymmetric	0.909999999999999	0.369199
508	100% Corpus	70	asymmetric	0.909999999999999	0.368219

In [24]: line = sns.relplot('Topics','Coherence', kind='line', marker='o', data=results)



4. Hyper-parameter tuning with narrowed range of the number of topics

```
In [25]: | grid = {}
         grid['Validation_Set'] = {}
         # Topics range
         min_topics = 10
         max\_topics = 51
         step_size = 10
         topics_range = range(min_topics, max_topics, step_size)
         # Alpha parameter
         alpha = list(np.arange(0.01, 1, 0.3))
         alpha.append('symmetric')
         alpha.append('asymmetric')
         # Beta parameter
         beta = list(np.arange(0.01, 1, 0.3))
         beta.append('symmetric')
         # Validation sets
         num_of_docs = len(corpus)
         corpus_sets = [# gensim.utils.ClippedCorpus(corpus, num_of_docs*0.25),
                         # gensim.utils.ClippedCorpus(corpus, num_of_docs*0.5),
                         gensim.utils.ClippedCorpus(corpus, int(num_of_docs*0.75)),
                         corpus]
         corpus_title = ['75% Corpus', '100% Corpus']
         model_results = {'Validation_Set': [],
                           'Topics': [],
                           'Alpha': [],
                           'Beta': [],
                           'Coherence': []
                          }
```

```
In [ ]: # Can take a long time to run
        if 1 == 1:
            pbar = tqdm.tqdm(total=540)
            # iterate through validation corpuses
            for i in range(len(corpus sets)):
                # iterate through number of topics
                for k in topics range:
                     # iterate through alpha values
                     for a in alpha:
                         # iterare through beta values
                         for b in beta:
                             # get the coherence score for the given parameters
                             cv = compute_coherence_values(corpus=corpus_sets[i],
                                                           dictionary=dictionary, k=k, a
        =a, b=b)
                             # Save the model results
                             model_results['Validation_Set'].append(corpus_title[i])
                             model_results['Topics'].append(k)
                             model_results['Alpha'].append(a)
                             model_results['Beta'].append(b)
                             model_results['Coherence'].append(cv)
                             pbar.update(1)
            pd.DataFrame(model_results).to_csv('lda_tuning_results_final2.csv', index=F
        alse)
            pbar.close()
```

```
In [26]: lda_tuning2 = pd.read_csv('lda_tuning_results_final2.csv')
    lda_tuning2_100 = lda_tuning2.groupby(lda_tuning2.Validation_Set)
    lda_tuning2_100 = lda_tuning2_100.get_group('100% Corpus')
    lda_tuning2_100 = lda_tuning2_100.sort_values(by='Coherence', ascending=False)
    lda_tuning2_100.head(3)
```

Out[26]:

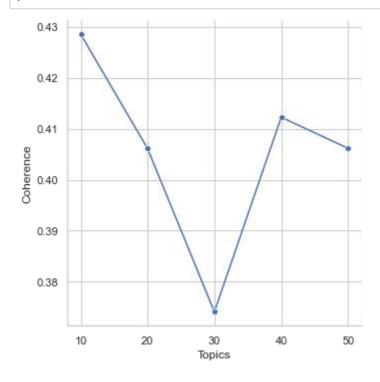
	Validation_Set	Topics	Alpha	Beta	Coherence
168	100% Corpus	10	0.909999999999999	0.909999999999999	0.428507
177	100% Corpus	10	asymmetric	0.61	0.413098
258	100% Corpus	40	0.909999999999999	0.909999999999999	0.412249

In [28]: results2

Out[28]:

	Validation_Set	Topics	Alpha	Beta	Coherence
168	100% Corpus	10	0.909999999999999	0.909999999999999	0.428507
258	100% Corpus	40	0.909999999999999	0.909999999999999	0.412249
288	100% Corpus	50	0.909999999999999	0.909999999999999	0.406163
198	100% Corpus	20	0.909999999999999	0.909999999999999	0.406116
228	100% Corpus	30	0.909999999999999	0.909999999999999	0.374115

```
In [29]: line2 = sns.relplot('Topics','Coherence', kind='line', marker='o',data=results2
)
```



5. Final Model

```
In [30]: |lda_model = gensim.models.LdaMulticore(corpus=corpus,
                                                     id2word=id2word,
                                                     num_topics=10,
                                                     random state=42,
                                                     chunksize=100,
                                                     passes=20,
                                                     iterations=100,
                                                     eval_every=1,
                                                     decay=0.5,
                                                     offset=64,
                                                     per_word_topics=True,
                                                     eta=0.90999999999999)
In [31]: | lda_model.print_topics()
Out[31]: [(0,
           '0.002*"ford" + 0.002*"smog producer" + 0.001*"nothing" + 0.001*"gas" + 0.001
         *"ever" + 0.001*"honda" + 0.001*"friendly" + 0.001*"comfortable" + 0.001*"drivi
         ng experience" + 0.001*"manual"'),
          (1,
           '0.006*"appt" + 0.006*"part" + 0.005*"uber" + 0.005*"guy" + 0.004*"item" + 0.
         004*"arrive" + 0.004*"book" + 0.003*"tell mobile service" + 0.003*"pay" + 0.003
         *"right"'),
           '0.010*"delivery" + 0.009*"email" + 0.008*"customer" + 0.007*"ask" + 0.006*"p
         roblem" + 0.006*"sale" + 0.006*"phone" + 0.005*"people" + 0.005*"bad" + 0.005
         *"someone"'),
           '0.010*"june" + 0.008*"price" + 0.006*"march" + 0.006*"text" + 0.005*"custome
         r" + 0.005*"promise" + 0.005*"trade" + 0.004*"delivery" + 0.004*"offer" + 0.004
         *"reserve"'),
          (4,
           '0.003*"oscar" + 0.003*"auto" + 0.002*"auburn_way" + 0.002*"high_tech_car" +
         0.002*"thank" + 0.001*"patient" + 0.001*"help" + 0.001*"card" + 0.001*"professi
         onal" + 0.001*"steep"'),
          (5,
            '0.005*"bag" + 0.004*"police" + 0.003*"laptop" + 0.003*"return" + 0.003*"leav
         e'' + 0.003*"staff'' + 0.003*"ask'' + 0.002*"unhelpful'' + 0.002*"safe'' + 0.002*"th
         ing"'),
          (6,
           '0.014*"tyre" + 0.005*"fabulous" + 0.002*"hour" + 0.002*"change" + 0.002*"min
         ute" + 0.002*"supply" + 0.002*"exterior look" + 0.002*"entire" + 0.002*"else" +
         0.001*"let"'),
          (7,
           '0.006*"world" + 0.005*"electric_car" + 0.005*"elon_musk" + 0.004*"much" + 0.
         004*"fuel" + 0.004*"minor" + 0.004*"tech" + 0.003*"excellent" + 0.003*"design"
         + 0.003*"interior"'),
          (8,
           '0.009*"tire" + 0.006*"autopilot" + 0.006*"battery" + 0.005*"cost" + 0.005*"r
         ange" + 0.005*"seat" + 0.005*"wheel" + 0.005*"feel" + 0.004*"free" + 0.004*"fea
         ture"'),
          (9,
           '0.008*"change" + 0.007*"technology" + 0.005*"door" + 0.005*"owner" + 0.005
```

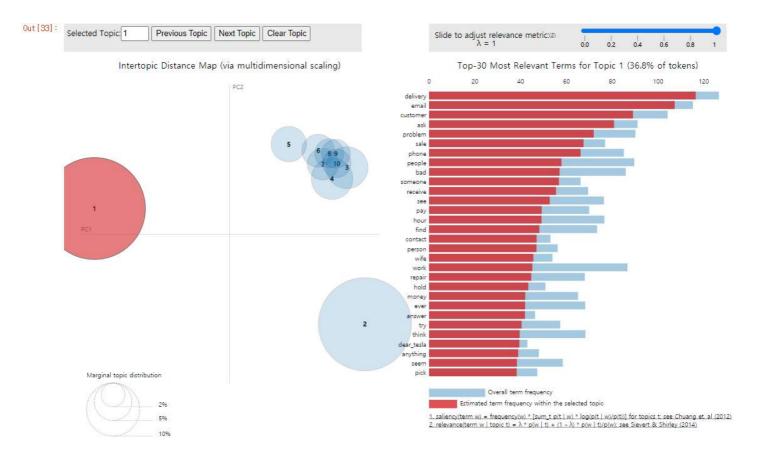
"replace" + 0.004"door handle" + 0.004*"sensor" + 0.004*"open" + 0.003*"brea

6. Visualisation

k" + 0.003*"fantastic"')]

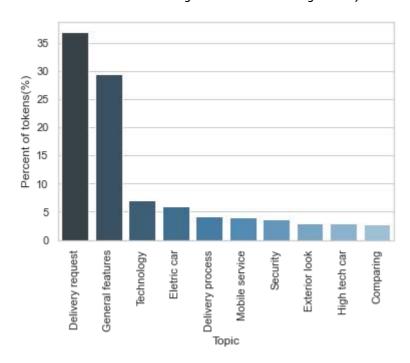
```
In [32]: pyLDAvis.enable_notebook()
LDAvis= pyLDAvis.gensim.prepare(lda_model, corpus, dictionary)
```

In []: LDAvis



Out[35]:

	Topic	Percent of tokens(%)
0	Delivery request	36.9
1	General features	29.5
2	Technology	7.1
3	Eletric car	6.0
4	Delivery process	4.2
5	Mobile service	4.0
6	Security	3.6
7	Exterior look	2.9
8	High tech car	2.9
9	Comparing	2.8



```
In [ ]:
```

코스워크 설명

- 학교 및 학과: University of Nottingham (UK), MSc Business Analytics https://www.nottingham.ac.uk/pgstudy/course/taught/business-analytics-msc https://www.nottingham.ac.uk/pgstudy/course/taught/business-analytics-msc
- 강의명: Machine Learning and Predictive Analytics
- 년도: 2020
- 사용 언어:Python, PostgreSQL
- 주제: 이탈률 예측 분석

문제 탐색 및 정의

매주 같은 시간에 예측을 실시하는 churn prediction 모델을 만든다.

- 1. 주어진 그래프 및 차트에서churn의 정보를 해석하고, churn을 정의한다.
- 2. Temporal data를 활용하여 churn 예측 모델을 구축한다.
- 3. Churn vs Non-churn에 대한 차이점을 바탕으로 인사이트를 제공한다.

2년 동안 수집된 4개의 상점 데이터가 주어진다. 데이터는 5개의 SQL 테이블로 이루어져 있으며 테이블 명은 아래와 같다.

- Customers (id, 생일년도, 이름)
- Products (code and details of product, department, category and sub category)
- Receipt lines (영수증 id, product code, 가격 및 수량)
- Receipts (영수증 id, 구매시간, id, 상점 번호, 계산대)
- Stores (가게 정보들)

데이터 분석 과정

요약

이탈률의 기준으 33일로 정하고, tumbling window size 및 output window size를 33으로 정했다. Processing를 거진 후 XGboost algorithm를 사용하여 51.4%의 이탈률를 예측했다.

Churn정의

주어진 그래프를 해석하고 churn를 정의한다. Churn definition as 33 days can be construed as 59.88 per cent of customers visit less than this in median and Foodcorp can expect to target 19.03 per cent of active customers with a perfect classifier.

Churn 예측 모델

선택한 특징들을 설명하고, 예측 모델을 만든다.

- Processing: balancing an output feature in the raining dataset using SMOTE and standardization of each traditional numerical variables and temporal variables.
- Feature importance & selection: RFECV (Recursive feature elimination cross-validation)와 RFE를 사용했다. Total values, average between 그리고 total quantity를 비롯해 33을 기준으로 총 지출을 합한 11개의 temporal variable를 바탕으로 REF를 실시했다.
- Randomized search CV를 사용해 XGBoost classifier의 하이퍼 파라미터를 찾고 예측을 실행했다.

인사이트 리포트

Churner과 non-churner를 비교 분석하고, 마케팅 전략을 제시한다. 두 그룹의 가장 큰 차이는 총 구매 지출과 수량이 었으며 특정 기간의 총 구매 지출이었다. 이를 바탕으로 Churner그룹은 할인쿠폰과 업셀링과 같은 bounce back

Report

https://github.com/Chan-Young/Coursework/blob/main/Classification_Churn%20Prediciton.pdf (https://github.com/Chan-Young/Coursework/blob/main/Classification_Churn%20Prediciton.pdf)



```
In [1]: # General
        import psycopg2
        from matplotlib import style
        plt.style.use('ggplot')
        mpl.rcParams['axes.unicode_minus'] = False
        import warnings
        warnings.filterwarnings(action='ignore')
        import numpy as np
        import pandas as pd
        import matplotlib.pyplot as plt
        import seaborn as sns
        %matplotlib inline
        from matplotlib.legend_handler import HandlerLine2D
        from collections import Counter
        from numpy import where
        from texttable import Texttable
        # Preprocessing
        from imblearn.over_sampling import SMOTE
        from imblearn.over_sampling import BorderlineSMOTE
        from imblearn.over_sampling import SVMSMOTE
        from imblearn.over_sampling import ADASYN
        from imblearn.over_sampling import KMeansSMOTE
        from imblearn.over_sampling import RandomOverSampler
        from imblearn.over_sampling import SMOTENC
        from imblearn.combine import SMOTEENN
        from imblearn.combine import SMOTETomek
        from imblearn.pipeline import Pipeline
        from sklearn.preprocessing import StandardScaler
        # Modelling
        from sklearn.svm import SVR
        from sklearn.neighbors import KNeighborsClassifier
        from sklearn.linear model import LogisticRegression
        from sklearn.svm import LinearSVC
        from sklearn.svm import SVC
        from sklearn.gaussian process import GaussianProcessClassifier
        from sklearn.gaussian_process.kernels import RBF
        from sklearn.tree import DecisionTreeClassifier
        from sklearn.ensemble import RandomForestClassifier, AdaBoostClassifier, Gradie
        ntBoostingClassifier
        from sklearn.neural network import MLPClassifier
        from sklearn.naive bayes import GaussianNB
        from sklearn.discriminant_analysis import QuadraticDiscriminantAnalysis
        from sklearn.ensemble import GradientBoostingClassifier
        import xgboost as xgb
        from sklearn.model selection import RandomizedSearchCV, GridSearchCV
        # Metrics
        from sklearn.metrics import accuracy score
        from sklearn.metrics import classification_report
        from sklearn.metrics import f1 score
        from sklearn.metrics import confusion matrix
        from yellowbrick.classifier import ROCAUC
        from sklearn.metrics import roc_auc_score
        from sklearn.metrics import roc_curve, auc
        # Feature Importance
        from sklearn.feature selection import GenericUnivariateSelect
        from sklearn.feature_selection import mutual_info_classif
        from xgboost import plot importance
        import eli5
```

```
from eli5.sklearn import PermutationImportance
from sklearn.feature_selection import RFE
from yellowbrick.model_selection import RFECV
from sklearn.inspection import plot_partial_dependence
```

B. Data preparation

1. Importing data

1) Account

```
In [2]: user = 'lixcl68'
db_ip = '10.158.72.132'
pw = 'Lcyg1a1n1g1!'
```

2) Importing data from database

```
In [3]: | def get_dataset_value( reference_day=576, tumbling_window_size = 33, output_win
        dow_size = 33, num_periods = 11, window_agg_fun = 'SUM', output_agg_fun = 'SUM'
        ):
            sql_top = """
            SELECT customer_id,
                   sum(values) as total_values,
                   sum(quantity) as total_quantity,
                   sum(between) / count(between) as avg_between,
                   last_purchased,
            %(ref date)s::INT AS ref day,
            {0}(CASE WHEN day > %(ref_date)s::INT AND day <= %(ref_date)s::INT + %(ows)</pre>
        s::INT THEN values ELSE 0 END) as output_feature,
            {1}(CASE WHEN day > %(ref_date)s::INT -%(ws)s::INT AND day <= %(ref_date)s
        ::INT THEN values ELSE 0 END ) as f1,
            """.format(output_agg_fun, window_agg_fun)
            sql = sql_top
            for i in range(1,num_periods):
                   sql += "{2}(CASE WHEN day > %(ref_date)s::INT -%(ws)s::INT*({0}+1) A
        ND day <= %(ref_date)s::INT-%(ws)s::INT*({0}) THEN values ELSE 0 END ) as f{1},
        \n".format(i, i+1, window_agg_fun)
            sql bottom = """
            FROM final
            WHERE customer_id in (
                            SELECT customer_id
                             FROM final
                             WHERE day > %(ref_date)s::INT - %(ows)s::INT and day <= %
        (ref date)s::INT
            GROUP BY customer_id, last_purchased
            sql = sql[:-2] + sql bottom
            with psycopg2.connect("host='{}' dbname='nlab' user='{}' password='{}'".for
        mat(db_ip, user, pw)) as conn:
                df = pd.read_sql(sql, conn, params = {'ref_date':reference_day, 'ws':tu
        mbling_window_size, 'ows':output_window_size})
            return df.drop(columns = ['ref day','last purchased','customer id','output
        feature'
                                      ], inplace = False), df.output_feature
```

2. Final function of comparing list of models by f1 score

(get f1 function, including preprocessing such as SMOTE and standardization)

```
In [4]: | def get_f1(model, total_holdout_sets, now, ws, ows):
            scores = []
            # for each holdout set, compute f1 score
            for i in range(total_holdout_sets):
                valid = get dataset value(now-2*ows, ws, ows)
                train = get_dataset_value(now-3*ows, ws, ows)
                 # output feature changes to binary, 1: non- churn, 0: churn
                valid[1][valid[1]>0] = 1 # non-chrun
                train[1][train[1]>0] = 1 # non-chrun
                # Balancing unbalanced output feature in train data set using SMOTE
                smote = SMOTE(random_state=42)
                X_train, y_train = smote.fit_resample(train[0], train[1])
                X train = pd.DataFrame(X train,
                               columns=['total_values','total_quantity','avg_between',
                                       'f1','f2','f3','f4','f5','f6','f7','f8','f9','f1
        0','f11'])
                y_train = pd.DataFrame(y_train)
                # standardizing Temporal data in train set
                train_X = pd.DataFrame()
                for i in X_train.iloc[:,3:14].values:
                    a = i - X_train.iloc[:,3:14].values.sum()
                    b = a / np.std(X train.iloc[:,3:14].values)
                    new row = pd.DataFrame( [[b]] )
                    train_X = train_X.append(new_row, ignore_index = True)
                train_X.columns = ['f']
                train_X = pd.DataFrame(train_X.f.tolist(),
                                     columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                  'f9','f10','f11'])
                # standardizing traditional data in train set
                # Step 1: Log1p
                train X2 = X train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f
        8','f9','f10','f11'])
                train_X2_log = np.log1p(train_X2)
                # Step 2: StandardScaler
                scaler = StandardScaler()
                train_X2_scaled = scaler.fit_transform(train_X2_log)
                # transform into a dataframe
                train X2 scaled = pd.DataFrame(train X2 scaled, index=train X2 log.inde
        Χ,
                                      columns=train X2 log.columns)
                final_train = pd.concat([train_X2_scaled, train_X], axis=1)
                final train = round(final train,2)
                # standardizing Temporal data in validation set
                valid X = pd.DataFrame()
                for i in valid[0].iloc[:,3:14].values:
                    a = i - valid[0].iloc[:,3:14].values.sum()
                    b = a / np.std(valid[0].iloc[:,3:14].values)
                    new row = pd.DataFrame( [[b]] )
                    valid_X = valid_X.append(new_row, ignore_index = True)
```

```
valid_X.columns = ['f']
        valid X = pd.DataFrame(valid X.f.tolist(),
                            columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                          'f9','f10','f11'])
        # standardizing traditional data in validation set
        # Step 1: Log1p
        valid_X2 = valid[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f
8','f9','f10','f11'])
        valid_X2_log = np.log1p(valid_X2)
        # Step 2: StandardScaler
        scaler = StandardScaler()
        valid_X2_scaled = scaler.fit_transform(valid_X2_log)
        # transform into a dataframe
        valid_X2_scaled = pd.DataFrame(valid_X2_scaled, index=valid_X2_log.inde
Χ,
                             columns=valid_X2_log.columns)
        # Merge into final
        final_valid = pd.concat([valid_X2_scaled, valid_X], axis=1)
        final valid = round(final valid,2)
        # prediction using f1_score
        model.fit(final_train, y_train)
        preds = model.predict(final_valid)
        s = f1_score(valid[1], preds)
        s = round(s,3)
        scores.append(s)
        now = now - ows
    return round(np.mean(scores),3)
```

3. List of models

```
In [5]: list_of_models = []
        m1 = LogisticRegression( solver = 'liblinear', random_state=42)
        m2 = KNeighborsClassifier()
        m3 = LinearSVC(C=1, loss='hinge', random state=42)
        m4 = LinearSVC(random_state=42)
        m5 = SVC(kernel='rbf', gamma=5, C=1,random state=42)
        m6 = SVC(random_state=42)
        m7 = GaussianProcessClassifier(1.0 * RBF(1.0),random_state=42)
        m8 = GaussianProcessClassifier(random state=42)
        m9 = DecisionTreeClassifier(max depth=5,random state=42)
        m10 = DecisionTreeClassifier(random state=42)
        m11 = RandomForestClassifier(max_depth=5, n_estimators=10,
                                      max_features=1, random_state=42)
        m12 = RandomForestClassifier(random state=42)
        m13 = GaussianNB()
        m14 = AdaBoostClassifier(n_estimators=100, random_state=42)
        m15 = GradientBoostingClassifier(n estimators=100, random state=42)
        m16 = xgb.XGBClassifier(random_state=42)
        list_of_models += [m1, m2, m3, m4, m5, m6, m7, m8, m9, m10,
                           m11, m12, m13, m14, m15, m16]
```

4. Comparing each model's f1 score				

```
LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True,
                   intercept_scaling=1, l1_ratio=None, max_iter=100,
                   multi_class='auto', n_jobs=None, penalty='12',
                   random_state=42, solver='liblinear', tol=0.0001, verbose=0,
                   warm_start=False) completed
KNeighborsClassifier(algorithm='auto', leaf_size=30, metric='minkowski',
                     metric_params=None, n_jobs=None, n_neighbors=5, p=2,
                     weights='uniform') completed
LinearSVC(C=1, class_weight=None, dual=True, fit_intercept=True,
          intercept_scaling=1, loss='hinge', max_iter=1000, multi_class='ovr',
          penalty='12', random_state=42, tol=0.0001, verbose=0) completed
LinearSVC(C=1.0, class_weight=None, dual=True, fit_intercept=True,
          intercept_scaling=1, loss='squared_hinge', max_iter=1000,
          multi_class='ovr', penalty='12', random_state=42, tol=0.0001,
          verbose=0) completed
SVC(C=1, break_ties=False, cache_size=200, class_weight=None, coef0=0.0,
    decision_function_shape='ovr', degree=3, gamma=5, kernel='rbf', max_iter=-
1,
    probability=False, random_state=42, shrinking=True, tol=0.001,
    verbose=False) completed
SVC(C=1.0, break_ties=False, cache_size=200, class_weight=None, coef0=0.0,
    decision_function_shape='ovr', degree=3, gamma='scale', kernel='rbf',
    max_iter=-1, probability=False, random_state=42, shrinking=True, tol=0.001,
    verbose=False) completed
GaussianProcessClassifier(copy_X_train=True, kernel=1**2 * RBF(length_scale=1),
                          max_iter_predict=100, multi_class='one_vs_rest',
                          n_jobs=None, n_restarts_optimizer=0,
                          optimizer='fmin_l_bfgs_b', random_state=42,
                          warm_start=False) completed
GaussianProcessClassifier(copy_X_train=True, kernel=None, max_iter_predict=100,
                          multi_class='one_vs_rest', n_jobs=None,
                          n_restarts_optimizer=0, optimizer='fmin_l_bfgs_b',
                          random_state=42, warm_start=False) completed
DecisionTreeClassifier(ccp_alpha=0.0, class_weight=None, criterion='gini',
                       max_depth=5, max_features=None, max_leaf_nodes=None,
                       min impurity decrease=0.0, min impurity split=None,
                       min_samples_leaf=1, min_samples_split=2,
                       min weight fraction leaf=0.0, presort='deprecated',
                       random_state=42, splitter='best') completed
DecisionTreeClassifier(ccp_alpha=0.0, class_weight=None, criterion='gini',
                       max_depth=None, max_features=None, max_leaf_nodes=None,
                       min impurity decrease=0.0, min impurity split=None,
                       min samples leaf=1, min samples split=2,
                       min weight fraction leaf=0.0, presort='deprecated',
                       random_state=42, splitter='best') completed
RandomForestClassifier(bootstrap=True, ccp_alpha=0.0, class_weight=None,
                       criterion='gini', max_depth=5, max_features=1,
                       max_leaf_nodes=None, max_samples=None,
                       min impurity decrease=0.0, min impurity split=None,
                       min_samples_leaf=1, min_samples_split=2,
                       min_weight_fraction_leaf=0.0, n_estimators=10,
                       n_jobs=None, oob_score=False, random_state=42, verbose=
0,
                       warm start=False) completed
RandomForestClassifier(bootstrap=True, ccp_alpha=0.0, class_weight=None,
                       criterion='gini', max_depth=None, max_features='auto',
                       max_leaf_nodes=None, max_samples=None,
                       min_impurity_decrease=0.0, min_impurity_split=None,
                       min_samples_leaf=1, min_samples_split=2,
                       min_weight_fraction_leaf=0.0, n_estimators=100,
                       n_jobs=None, oob_score=False, random_state=42, verbose=
```

```
warm_start=False) completed
GaussianNB(priors=None, var_smoothing=1e-09) completed
AdaBoostClassifier(algorithm='SAMME.R', base_estimator=None, learning_rate=1.0,
                   n_estimators=100, random_state=42) completed
GradientBoostingClassifier(ccp_alpha=0.0, criterion='friedman_mse', init=None,
                           learning_rate=0.1, loss='deviance', max_depth=3,
                           max_features=None, max_leaf_nodes=None,
                           min_impurity_decrease=0.0, min_impurity_split=None,
                           min_samples_leaf=1, min_samples_split=2,
                           min_weight_fraction_leaf=0.0, n_estimators=100,
                           n_iter_no_change=None, presort='deprecated',
                           random_state=42, subsample=1.0, tol=0.0001,
                           validation_fraction=0.1, verbose=0,
                           warm_start=False) completed
XGBClassifier(base_score=0.5, booster='gbtree', colsample_bylevel=1,
              colsample bynode=1, colsample bytree=1, gamma=0,
              learning_rate=0.1, max_delta_step=0, max_depth=3,
              min_child_weight=1, missing=None, n_estimators=100, n_jobs=1,
              nthread=None, objective='binary:logistic', random_state=42,
              reg_alpha=0, reg_lambda=1, scale_pos_weight=1, seed=None,
              silent=None, subsample=1, verbosity=1) completed
```

In [7]: f1_comparison

Out[7]:

	model	f1_score
0	LogisticRegression(C=1.0, class_weight=None, d	0.800
1	KNeighborsClassifier(algorithm='auto', leaf_si	0.713
2	LinearSVC(C=1, class_weight=None, dual=True, f	0.352
3	LinearSVC(C=1.0, class_weight=None, dual=True,	0.352
4	SVC(C=1, break_ties=False, cache_size=200, cla	0.713
5	SVC(C=1.0, break_ties=False, cache_size=200, c	0.713
6	GaussianProcessClassifier(copy_X_train=True, k	0.000
7	GaussianProcessClassifier(copy_X_train=True, k	0.000
8	DecisionTreeClassifier(ccp_alpha=0.0, class_we	0.691
9	DecisionTreeClassifier(ccp_alpha=0.0, class_we	0.657
10	(DecisionTreeClassifier(ccp_alpha=0.0, class_w	0.714
11	(DecisionTreeClassifier(ccp_alpha=0.0, class_w	0.734
12	GaussianNB(priors=None, var_smoothing=1e-09)	0.713
13	(DecisionTreeClassifier(ccp_alpha=0.0, class_w	0.480
14	([DecisionTreeRegressor(ccp_alpha=0.0, criteri	0.752
15	XGBClassifier(base_score=0.5, booster='gbtree'	0.793

```
In [233]: # Basemodel predcition
    valid = get_dataset_value(now-2*ows, ws, ows)
    valid[1][valid[1]>0] = 1 # non-chrun
    valid[0].loc[ (valid[0].f1 > 0), 'f1' ] = 1 # non-churn
    b = f1_score(valid[1], valid[0].f1)
    print('Baseline f1 score:{}'.format(round(b,3)))
```

The top three models are logistic regression, XGBoost and Gradient Boosting that has higher f1 score compare to the basline f1 score. Now, we need to find optimal meta-parameter for these three models.

5. Details of preprocessing data (get_f1 function)

1) Data preparation for SMOTE

```
In [192]: now = 609
  ows = 33
  ws = 33

valid = get_dataset_value(now-2*ows, ws, ows)
  train1 = get_dataset_value(now-3*ows, ws, ows)

valid[1][valid[1]>0]=1
  train1[1][train1[1]>0]=1
```

2) Finding the best method for balancing unbalanced train dataset

> k=6,f1_score: 0.8
> k=7,f1_score: 0.804

```
In [9]: # 1. SMOTE
        print('Before(train[1]): ', Counter(train1[1]))
        k_{values} = [1, 2, 3, 4, 5, 6, 7]
        for k in k_values:
            m2 = KNeighborsClassifier()
            oversample = SMOTE(k_neighbors=k, random_state=42)
            train_X, train_y = oversample.fit_resample(train1[0], train1[1])
            m2.fit(train_X, train_y)
            preds = m2.predict(valid[0])
            s = f1_score(valid[1], preds)
            print('> k=%d,f1_score: %s' % (k, round(s,3)))
        print('After SMOTE(train[1]):', Counter(train_y))
        Before(train[1]):
                               Counter({1.0: 460, 0.0: 388})
        > k=1,f1_score: 0.811
        > k=2,f1_score: 0.791
        > k=3,f1_score: 0.796
        > k=4,f1 score: 0.811
        > k=5,f1 score: 0.807
```

After SMOTE(train[1]): Counter({1.0: 460, 0.0: 460})

```
In [10]: # 2. Borderline SMOTE
         print('Before(train1[1]):
                                                 ', Counter(train1[1]))
         k_{values} = [1, 2, 3, 4, 5, 6, 7]
         for k in k_values:
             m2 = KNeighborsClassifier()
             oversample = BorderlineSMOTE(k_neighbors=k, random_state=42)
             train2_X, train2_y = oversample.fit_resample(train1[0], train1[1])
             m2.fit(train2_X, train2_y)
             preds = m2.predict(valid[0])
             s = f1_score(valid[1], preds)
             print('> k=%d,f1_score: %s' % (k, round(s,3)))
         print('After Borderline SMOTE(train[1]):', Counter(train2_y))
         Before(train1[1]):
                                           Counter({1.0: 460, 0.0: 388})
         > k=1,f1_score: 0.786
         > k=2,f1_score: 0.788
         > k=3,f1_score: 0.786
         > k=4,f1_score: 0.787
         > k=5,f1_score: 0.789
         > k=6,f1_score: 0.791
         > k=7,f1_score: 0.784
         After Borderline SMOTE(train[1]): Counter({1.0: 460, 0.0: 460})
In [11]: # 3. SVM SMOTE
         print('Before(train1[1]): ', Counter(train1[1]))
         k_{values} = [1, 2, 3, 4, 5, 6, 7]
         for k in k_values:
             m2 = KNeighborsClassifier()
             oversample = SVMSMOTE(k_neighbors=k, random_state=42)
             train3_X, train3_y = oversample.fit_resample(train1[0], train1[1])
             m2.fit(train3_X, train3_y)
             preds = m2.predict(valid[0])
             s = f1_score(valid[1], preds)
             print('> k=%d,f1_score: %s' % (k, round(s,3)))
         print('After SVM SMOTE(train3[1]):', Counter(train3_y))
                                   Counter({1.0: 460, 0.0: 388})
         Before(train1[1]):
         > k=1,f1_score: 0.793
         > k=2,f1_score: 0.8
         > k=3,f1 score: 0.799
         > k=4,f1_score: 0.796
         > k=5,f1_score: 0.793
         > k=6,f1_score: 0.792
         > k=7,f1_score: 0.786
         After SVM SMOTE(train3[1]): Counter({1.0: 460, 0.0: 460})
In [12]: # 4. ADASYN
         print('Before(train1[1]):
                                         ', Counter(train1[1]))
         oversample = ADASYN(random_state=42)
         train4_X, train4_y = oversample.fit_resample(train1[0], train1[1])
         m2 = KNeighborsClassifier()
         m2.fit(train4_X, train4_y)
         preds = m2.predict(valid[0])
         s = f1_score(valid[1], preds)
         print('f1 score:', round(s,3))
         print('After ADASYN(train3[1]):', Counter(train4_y))
         Before(train1[1]):
                                   Counter({1.0: 460, 0.0: 388})
         f1 score: 0.789
         After ADASYN(train3[1]): Counter({1.0: 460, 0.0: 450})
```

```
In [13]: # 5. Kmeans SMOTE
         from imblearn.over_sampling import KMeansSMOTE
         print('Before(train1[1]):
                                            ', Counter(train1[1]))
         k \text{ values} = [1, 2, 3, 4, 5, 6, 7]
         for k in k_values:
             m2 = KNeighborsClassifier()
             oversample = KMeansSMOTE(k_neighbors=k, random_state=42)
             train5_X, train5_y = oversample.fit_resample(train1[0], train1[1])
             m2.fit(train5_X, train5_y)
             preds = m2.predict(valid[0])
             s = f1_score(valid[1], preds)
             print('> k=%d,f1_score: %s' % (k, round(s,3)))
         print('After Kmeans SMOTE(train[1]):', Counter(train5_y))
         Before(train1[1]):
                                      Counter({1.0: 460, 0.0: 388})
         > k=1,f1_score: 0.819
         > k=2,f1_score: 0.817
         > k=3,f1_score: 0.818
         > k=4,f1_score: 0.818
         > k=5,f1_score: 0.821
         > k=6,f1_score: 0.818
         > k=7,f1_score: 0.82
         After Kmeans SMOTE(train[1]): Counter({1.0: 460, 0.0: 460})
In [14]: # 6. RandomOverSampler
         from imblearn.over_sampling import RandomOverSampler
                                                  ', Counter(train1[1]))
         print('Before(train1[1]):
         m2 = KNeighborsClassifier()
         oversample = RandomOverSampler(random_state=42)
         train6_X, train6_y = oversample.fit_resample(train1[0], train1[1])
         m2.fit(train6_X, train6_y)
         preds = m2.predict(valid[0])
         s = f1_score(valid[1], preds)
         print('f1 score:', round(s,3))
         print('After RandomOverSampler(train[1]):', Counter(train6 y))
         Before(train1[1]):
                                             Counter({1.0: 460, 0.0: 388})
         f1 score: 0.814
         After RandomOverSampler(train[1]): Counter({1.0: 460, 0.0: 460})
```

```
In [15]: # 7. SMOTENC
         from imblearn.over_sampling import SMOTENC
         print('Before(train1[1]):
                                                  ', Counter(train1[1]))
         k_{values} = [1, 2, 3, 4, 5, 6, 7]
         for k in k_values:
             m2 = KNeighborsClassifier()
             oversample = SMOTENC(k_neighbors=k, random_state=42, categorical_features=[
         [0,1]
             train7_X, train7_y = oversample.fit_resample(train1[0], train1[1])
             m2.fit(train7 X, train7 y)
             preds = m2.predict(valid[0])
             s = f1_score(valid[1], preds)
             print('> k=%d,f1_score: %s' % (k, round(s,3)))
         print('After RandomOverSampler(train[7]):', Counter(train7_y))
         Before(train1[1]):
                                             Counter({1.0: 460, 0.0: 388})
         > k=1,f1_score: 0.801
         > k=2,f1_score: 0.805
         > k=3,f1 score: 0.815
         > k=4,f1_score: 0.818
         > k=5,f1_score: 0.811
         > k=6,f1_score: 0.806
         > k=7,f1_score: 0.812
         After RandomOverSampler(train[7]): Counter({1.0: 460, 0.0: 460})
In [16]: # 8. SMOTEENN
         from imblearn.combine import SMOTEENN
         print('Before(train1[1]):
                                                   ', Counter(train1[1]))
         m2 = KNeighborsClassifier()
         oversample = SMOTEENN(random_state=42)
         train8_X, train8_y = oversample.fit_resample(train1[0], train1[1])
         m2.fit(train8_X, train8_y)
         preds = m2.predict(valid[0])
         s = f1_score(valid[1], preds)
         print('f1 score:', round(s,3))
         print('After RandomOverSampler(train[8]):', Counter(train8_y))
         Before(train1[1]):
                                             Counter({1.0: 460, 0.0: 388})
         f1 score: 0.805
         After RandomOverSampler(train[8]): Counter({1.0: 275, 0.0: 271})
In [17]: # 9. SMOTETomek
         from imblearn.combine import SMOTETomek
         print('Before(train1[1]):
                                                   ', Counter(train1[1]))
         m2 = KNeighborsClassifier()
         oversample = SMOTETomek(random state=42)
         train9_X, train9_y = oversample.fit_resample(train1[0], train1[1])
         valid9_X, valid9_y = oversample.fit_resample(valid[0], valid[1])
         m2.fit(train9 X, train9 y)
         preds = m2.predict(valid[0])
         s = f1_score(valid[1], preds)
         print('f1 score:', round(s,3))
         print('After RandomOverSampler(train[9]):', Counter(train9_y))
         Before(train1[1]):
                                             Counter({1.0: 460, 0.0: 388})
         f1 score: 0.811
         After RandomOverSampler(train[9]): Counter({1.0: 436, 0.0: 436})
```

3) Data preparation for standardization

```
In [193]: now = 609
  ows = 33
  ws = 33

valid = get_dataset_value(now-2*ows, ws, ows)
  train = get_dataset_value(now-3*ows, ws, ows)
```

4) Standardization of temporal data in validation set

Out[20]:

	f1	f2	f3	f4	f5	f6	f
0	-4779.877723	-4779.790736	-4779.790144	-4779.412262	-4779.959227	-4779.847344	-4779.77532
1	-4779.885133	-4779.959227	-4779.959227	-4779.959227	-4779.959227	-4779.885133	-4779.95922 [°]
2	-4779.815928	-4779.959227	-4779.959227	-4779.959227	-4779.959227	-4779.959227	-4779.95922 ⁻
3	-4779.880391	-4779.959227	-4779.959227	-4779.606093	-4779.959227	-4779.847641	-4779.86379
4	-4779.437009	-4779.959227	-4779.959227	-4779.959227	-4779.959227	-4779.959227	-4779.79073
4							•

5) Standardization of temporal data in train set

Out[21]:

	f1	f2	f3	f4	f5	f6	f
0	-4787.070961	-4787.070368	-4786.692261	-4787.239553	-4787.127603	-4787.055541	-4787.23955
1	-4786.290281	-4786.490752	-4786.464952	-4786.228597	-4786.176107	-4786.411572	-4786.36397
2	-4787.163487	-4786.779596	-4787.239553	-4787.239553	-4787.239553	-4786.860111	-4787.11099
3	-4786.980957	-4787.139021	-4787.177425	-4787.239553	-4787.239553	-4787.239553	-4787.23955
4	-4787.036561	-4787.148214	-4787.117076	-4787.175497	-4787.239553	-4787.239553	-4787.23955
4							•

6) Standardization of traditional data in validiation set

Out[22]:

	total_values	total_quantity	avg_between
count	836.000	836.000	836.000
mean	0.000	-0.000	0.000
std	1.001	1.001	1.001
min	-2.622	-2.336	-2.164
25%	-0.671	-0.659	-0.544
50%	0.076	0.092	0.044
75%	0.738	0.788	0.711
max	2.410	2.279	2.170

	total_values	total_quantity	avg_between
count	836.000000	836.000000	836.000000
mean	558.000646	405.217703	30.572967
std	910.869152	675.178327	38.121246
min	2.290000	1.000000	0.000000
25%	69.505000	38.000000	7.000000
50%	227.025000	146.500000	16.000000
75%	643.715000	504.750000	39.000000
max	8914.410000	7076.000000	259.000000

Out[23]:

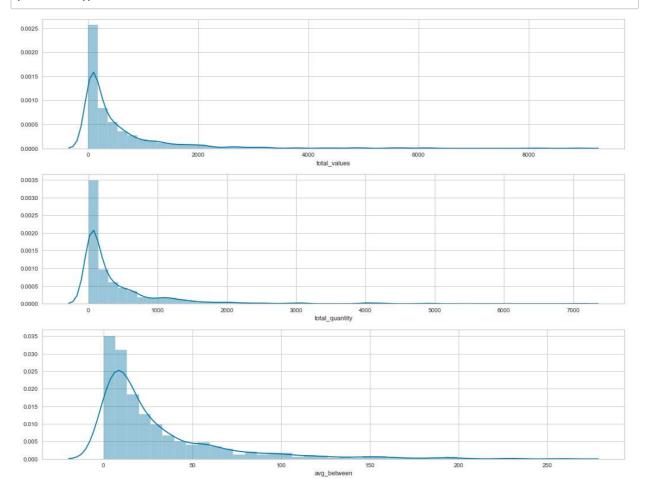
total_values total_quantity avg_between

total_values	1.000000	0.944343	-0.324389
total_quantity	0.944343	1.000000	-0.324683
avg_between	-0.324389	-0.324683	1.000000

In [24]: # Check the distribution of each features plt.figure(figsize=(18,14)) plt.subplot(3,1,1); sns.distplot(valid_X2['total_values'])

plt.subplot(3,1,2); sns.distplot(valid_X2['total_quantity'])
plt.subplot(3,1,3); sns.distplot(valid_X2['avg_between'])

plt.show()

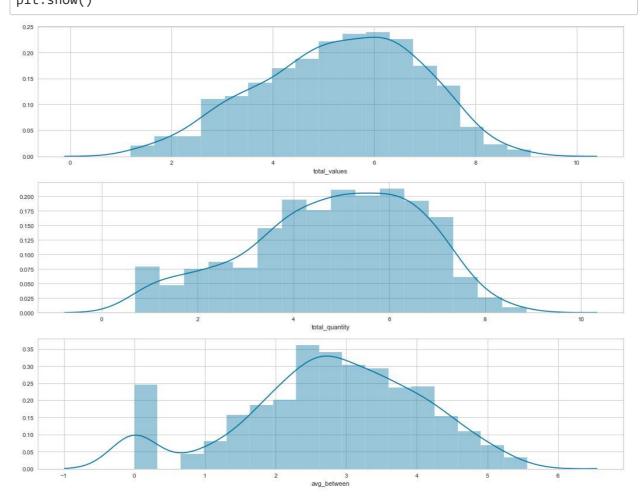


```
In [25]: # Applying the log1p transformation to make the data more 'normal'
   valid_X2_log = np.log1p(valid_X2)
   valid_X2_log.head()
```

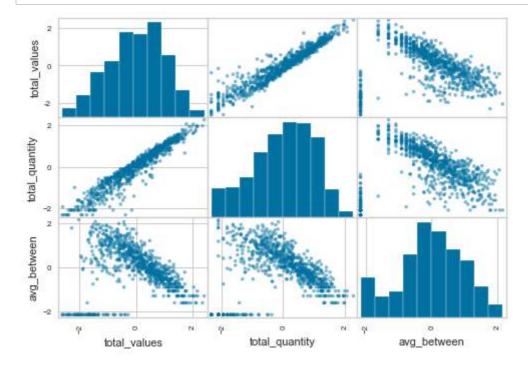
Out[25]:

	total_values	total_quantity	avg_between
0	4.945421	4.770685	3.663562
1	3.386084	2.639057	4.430817
2	2.367436	1.386294	0.000000
3	5.067079	4.304065	3.610918
4	4.085976	4.248495	4.060443

In [26]: # Check the distribution of each features plt.figure(figsize=(18,14)) plt.subplot(3,1,1); sns.distplot(valid_X2_log['total_values']) plt.subplot(3,1,2); sns.distplot(valid_X2_log['total_quantity']) plt.subplot(3,1,3); sns.distplot(valid_X2_log['avg_between']) plt.show()



In [28]: # Check the final distribution of each features
 scatter = pd.plotting.scatter_matrix(valid_X2_scaled)



In [29]: # Result
 round(valid_X2_scaled.describe(),3)

Out[29]:

	total_values	total_quantity	avg_between
count	836.000	836.000	836.000
mean	0.000	-0.000	0.000
std	1.001	1.001	1.001
min	-2.622	-2.336	-2.164
25%	-0.671	-0.659	-0.544
50%	0.076	0.092	0.044
75%	0.738	0.788	0.711
max	2.410	2.279	2.170

7) Standardization of traditional data in train set

Out[30]:

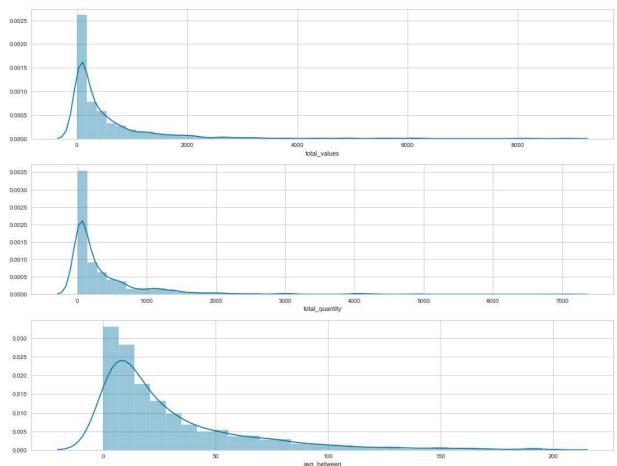
	total_values	total_quantity	avg_between
count	848.000	848.000	848.000
mean	-0.000	-0.000	-0.000
std	1.001	1.001	1.001
min	-2.816	-2.320	-2.227
25%	-0.721	-0.677	-0.572
50%	0.071	0.089	0.074
75%	0.744	0.799	0.729
max	2.423	2.291	1.975

	total_values	total_quantity	avg_between
count	848.000000	848.000000	848.000000
mean	553.155554	402.873821	29.707547
std	912.498902	678.827204	33.870290
min	1.350000	1.000000	0.000000
25%	62.435000	35.750000	7.000000
50%	219.675000	142.000000	17.000000
75%	634.940000	502.250000	40.000000
max	8914.410000	7076.000000	195.000000

Out[31]:

	total_values	total_quantity	avg_between
total_values	1.000000	0.944726	-0.347511
total_quantity	0.944726	1.000000	-0.350100
avg_between	-0.347511	-0.350100	1.000000

In [32]: # Check the distribution of each features plt.figure(figsize=(18,14)) plt.subplot(3,1,1); sns.distplot(train_X2['total_values']) plt.subplot(3,1,2); sns.distplot(train_X2['total_quantity']) plt.subplot(3,1,3); sns.distplot(train_X2['avg_between']) plt.show()

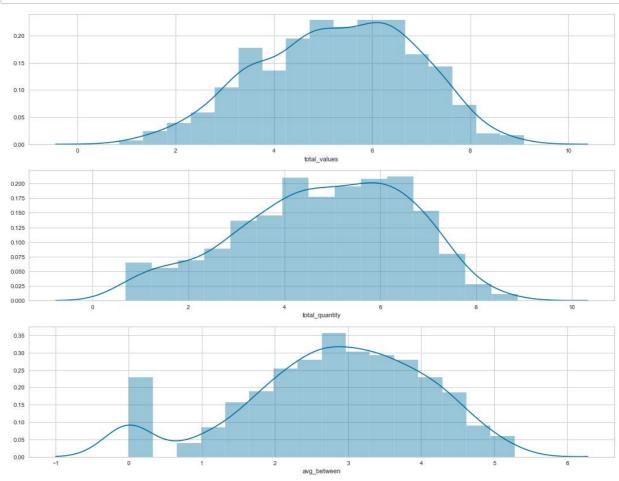


In [33]: # Applying the log1p transformation to make the data more 'normal'
 train_X2_log = np.log1p(train_X2)
 train_X2_log.head()

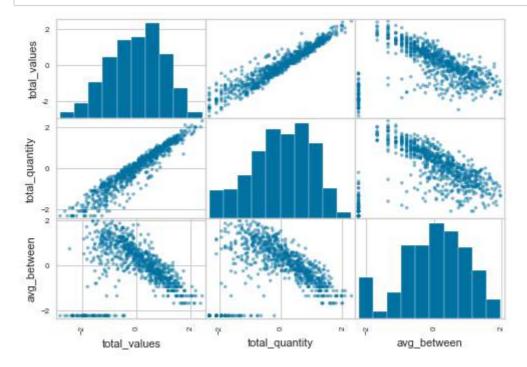
Out[33]:

	total_values	total_quantity	avg_between
0	4.945421	4.770685	3.663562
1	6.847411	6.853299	1.609438
2	4.988662	4.290459	3.526361
3	4.396423	3.135494	2.833213
4	4.523852	4.330733	2.890372

In [34]: # Check the distribution of each features plt.figure(figsize=(18,14)) plt.subplot(3,1,1); sns.distplot(train_X2_log['total_values']) plt.subplot(3,1,2); sns.distplot(train_X2_log['total_quantity']) plt.subplot(3,1,3); sns.distplot(train_X2_log['avg_between']) plt.show()



In [36]: # Check the final distribution of each features
 scatter = pd.plotting.scatter_matrix(train_X2_scaled)



In [37]: # Result
 round(train_X2_scaled.describe(),3)

Out[37]:

	total_values	total_quantity	avg_between
count	848.000	848.000	848.000
mean	-0.000	-0.000	-0.000
std	1.001	1.001	1.001
min	-2.816	-2.320	-2.227
25%	-0.721	-0.677	-0.572
50%	0.071	0.089	0.074
75%	0.744	0.799	0.729
max	2.423	2.291	1.975

8) Final code for validation set standardization

```
In [38]: # valid temporal data standarization
         valid_X = pd.DataFrame()
         for i in valid[0].iloc[:,3:14].values:
             a = i - valid[0].iloc[:,3:14].values.sum()
             b = a / np.std(valid[0].iloc[:,3:14].values)
             #print(b)
             new_row = pd.DataFrame( [[b]] )
             valid_X = valid_X.append(new_row, ignore_index = True)
         valid_X.columns = ['f']
         valid_X = pd.DataFrame(valid_X.f.tolist(),
                                  columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                   'f9','f10','f11'])
         # Valid + Log + standardize
         valid_X2 = valid[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
         'f10','f11'])
         valid_X2_log = np.log1p(valid_X2)
         scaler = StandardScaler()
         valid_X2_scaled = scaler.fit_transform(valid_X2_log)
         # transform into a dataframe
         valid_X2_scaled = pd.DataFrame(valid_X2_scaled, index=valid_X2_log.index,
                                   columns=valid_X2_log.columns)
         # Merge into final
         final_valid = pd.concat([valid_X2_scaled, valid_X], axis=1)
         final_valid = round(final_valid,2)
         final_valid.head()
```

Out[38]:

	total_values	total_quantity	avg_between	f1	f2	f3	f4	f5	
0	-0.23	-0.03	0.69	-4779.88	-4779.79	-4779.79	-4779.41	-4779.96	-4779
1	-1.22	-1.24	1.29	-4779.89	-4779.96	-4779.96	-4779.96	-4779.96	-4779
2	-1.87	-1.94	-2.16	-4779.82	-4779.96	-4779.96	-4779.96	-4779.96	-4779
3	-0.15	-0.30	0.65	-4779.88	-4779.96	-4779.96	-4779.61	-4779.96	-4779
4	-0.78	-0.33	1.00	-4779.44	-4779.96	-4779.96	-4779.96	-4779.96	-4779
4									•

9) Final code for train set standardization

```
In [39]: # train temporal data standarization
         train_X = pd.DataFrame()
         for i in train[0].iloc[:,3:14].values:
             a = i - train[0].iloc[:,3:14].values.sum()
             b = a / np.std(train[0].iloc[:,3:14].values)
             #print(b)
             new_row = pd.DataFrame( [[b]] )
             train_X = train_X.append(new_row, ignore_index = True)
         train_X.columns = ['f']
         train_X = pd.DataFrame(train_X.f.tolist(),
                                  columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                   'f9','f10','f11'])
         # Train + Log + standardize
         train_X2 = train[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
         'f10','f11'])
         train_X2_log = np.log1p(train_X2)
         scaler = StandardScaler()
         train_X2_scaled = scaler.fit_transform(train_X2_log)
         # transform into a dataframe
         train_X2_scaled = pd.DataFrame(train_X2_scaled, index=train_X2_log.index,
                                   columns=train_X2_log.columns)
         # Merge into final
         final_train = pd.concat([train_X2_scaled, train_X], axis=1)
         final_train = round(final_train,2)
         final_train.head()
```

Out[39]:

	total_values	total_quantity	avg_between	f1	f2	f3	f4	f5	
0	-0.22	-0.02	0.69	-4787.07	-4787.07	-4786.69	-4787.24	-4787.13	-4787
1	0.99	1.16	-0.95	-4786.29	-4786.49	-4786.46	-4786.23	-4786.18	-4786
2	-0.19	-0.29	0.58	-4787.16	-4786.78	-4787.24	-4787.24	-4787.24	-4786
3	-0.56	-0.94	0.03	-4786.98	-4787.14	-4787.18	-4787.24	-4787.24	-4787
4	-0.48	-0.27	0.07	-4787.04	-4787.15	-4787.12	-4787.18	-4787.24	-4787
4									•

C. Optimizing three model's meta-parameters

1. Data preparation for RandomizedSearchCV

```
In [ ]: ws = 33
        ows = 33
        now = 609
            # for each holdout set, compute f1 score
        valid = get dataset value(now-2*ows, ws, ows)
        train = get_dataset_value(now-3*ows, ws, ows)
                 # output feature changes to binary, 1: non- churn, 0: churn
        valid[1][valid[1]>0] = 1 # non-chrun
        train[1][train[1]>0] = 1 # non-chrun
                # Balancing unbalanced output feature in train data set using SMOTE
        smote = SMOTE(random_state=42)
        X_train, y_train = smote.fit_resample(train[0], train[1])
        X train = pd.DataFrame(X train,
                               columns=['total_values','total_quantity','avg_between',
                                       'f1','f2','f3','f4','f5','f6','f7','f8','f9','f1
        0','f11'])
        y_train = pd.DataFrame(y_train)
                # standardizing Temporal data in train set
        train_X = pd.DataFrame()
        for i in X_train.iloc[:,3:14].values:
                a = i - X_train.iloc[:,3:14].values.sum()
                b = a / np.std(X_train.iloc[:,3:14].values)
                new row = pd.DataFrame( [[b]] )
                train_X = train_X.append(new_row, ignore_index = True)
        train_X.columns = ['f']
        train X = pd.DataFrame(train_X.f.tolist(),
                                     columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                  'f9','f10','f11'])
                # standardizing traditional data in train set
                # Step 1: Log1p
        train X2 = X train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
        'f10','f11'])
        train_X2_log = np.log1p(train_X2)
                # Step 2: StandardScaler
        scaler = StandardScaler()
        train_X2_scaled = scaler.fit_transform(train_X2_log)
                # transform into a dataframe
        train X2 scaled = pd.DataFrame(train X2 scaled, index=train X2 log.index,
                                      columns=train_X2_log.columns)
        final_train = pd.concat([train_X2_scaled, train_X], axis=1)
        final_train = round(final_train,2)
                # # standardizing Temporal data in validation set
        valid X = pd.DataFrame()
        for i in valid[0].iloc[:,3:14].values:
                a = i - valid[0].iloc[:,3:14].values.sum()
                b = a / np.std(valid[0].iloc[:,3:14].values)
                new_row = pd.DataFrame( [[b]] )
                valid_X = valid_X.append(new_row, ignore_index = True)
```

```
valid_X.columns = ['f']
valid_X = pd.DataFrame(valid_X.f.tolist(),
                            columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                         'f9','f10','f11'])
        # standardizing traditional data in validation set
       # Step 1: Log1p
valid_X2 = valid[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
'f10','f11'])
valid_X2_log = np.log1p(valid_X2)
        # Step 2: StandardScaler
scaler = StandardScaler()
valid_X2_scaled = scaler.fit_transform(valid_X2_log)
        # transform into a dataframe
valid_X2_scaled = pd.DataFrame(valid_X2_scaled, index=valid_X2_log.index,
                             columns=valid_X2_log.columns)
        # Merge into final
final_valid = pd.concat([valid_X2_scaled, valid_X], axis=1)
final_valid = round(final_valid,2)
```

2. Logistic Regression RamdomizedSearchCV

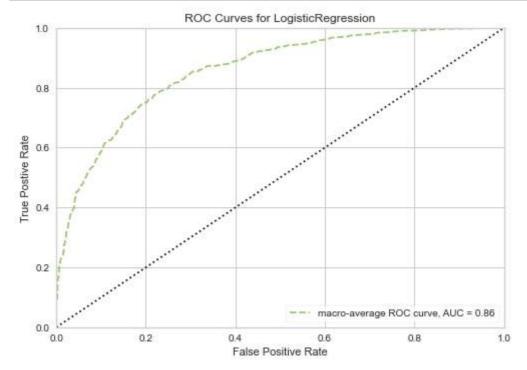
1) Logistic RandomizedSearchCV

```
In [41]: np.random.seed(42)
       c_space = np.logspace(-10, 10, 20)
       penalty = ['11', '12']
       param_grid = {'C': c_space,
                  'penalty':penalty}
       lf = LogisticRegression(solver = 'liblinear', random_state=42)
       lf_cv = RandomizedSearchCV(lf, param_grid, cv = 10, n_jobs=-1, random_state=42)
       lf_cv.fit(final_train, y_train)
       print('Best Params of Logistic:', lf_cv.best_params_)
       print('======""")
       print('Best training accuracy: ', round(lf_cv.best_score_,3))
       y_pred = lf_cv.predict(final_valid)
       f1 = f1_score(valid[1], y_pred)
       accuray = accuracy_score(valid[1], y_pred)
       print('Best validation accuracy: ', round(accuray,3))
       print('=======:")
       print('Valid set f1 score for best params:', round(f1,3))
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       Best Params of Logistic: {'penalty': '12', 'C': 0.002335721469090121}
       _____
       Best training accuracy: 0.82
       Best validation accuracy: 0.77
       ______
       Valid set f1 score for best params: 0.786
       ______
       Confusion Matrix
                 y_predict Yes y_predict No
       y true Yes
                         352
                                    121
                         71
                                    292
       y_ture No
```

2) Optimized logistic regression model

3) ROC curve and AUC score

```
In [45]: visualizer = ROCAUC(lf, classes=[0, 1], micro=False, macro=True, per_class=Fals
e)
    visualizer.fit(final_train, y_train)
    visualizer.score(final_valid, valid[1])
    visualizer.show()
    print('roc_auc_score:', round(roc_auc_score(valid[1], y_pred),3))
```



roc_auc_score: 0.774

3. GradientBoostingClassifier RamdomSearchCV

1) GBM RandomizedSearchCV 1

```
In [47]: | bgc = GradientBoostingClassifier(random_state=42)
       bgc_cv = RandomizedSearchCV(bgc, param_grid, cv = 5, n_jobs=-1, random_state=42
       bgc cv.fit(final train, y train)
       print('Best Params of GBM:', bgc_cv.best_params_)
       print('=======')
       print('Best training accuracy: ', round(bgc_cv.best_score_,3))
       y_pred = bgc_cv.predict(final_valid)
       f1 = f1_score(valid[1], y_pred)
       accuray = accuracy_score(valid[1], y_pred)
       print('Best validation accuracy: ', round(accuray,3))
       print('=========')
       print('Valid set f1 score for best params:', round(f1,3))
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                          index=['y_true Yes','y_ture No'],
                          columns=['y_predict Yes','y_predict No'])
       print(confusion)
       Best Params of GBM: {'subsample': 0.5247564316322378, 'n_estimators': 487, 'min
       _samples_split': 12, 'min_samples_leaf': 45, 'max_depth': 8, 'learning_rate':
       0.05808361216819946}
       ______
       Best training accuracy: 0.813
       Best validation accuracy: 0.727
       ______
       Valid set f1 score for best params: 0.702
       _____
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                         268
                                    205
                         23
                                    340
       y_ture No
```

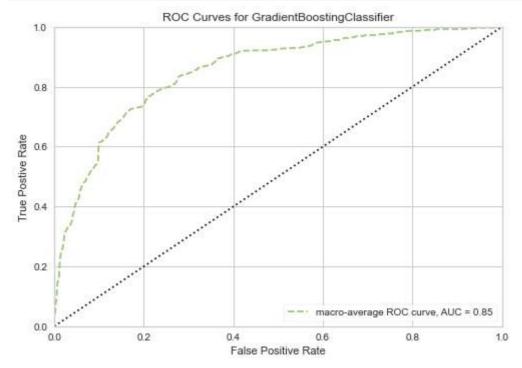
2) GBM RandomizedSearchCV 2 (narrow)

```
In [49]: bgc = GradientBoostingClassifier(random_state=42)
       bgc_cv = RandomizedSearchCV(bgc, param_grid, cv = 5, n_jobs=-1, random_state=42
       bgc cv.fit(final train, y train)
       print('Best Params of GBM:', bgc_cv.best_params_)
       print('=======')
       print('Best training accuracy: ', round(bgc_cv.best_score_,3))
       y_pred = bgc_cv.predict(final_valid)
       f1 = f1_score(valid[1], y_pred)
       accuray = accuracy_score(valid[1], y_pred)
       print('Best validation accuracy: ', round(accuray,3))
       print('=======')
       print('Valid set f1 score for best params:', round(f1,3))
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                          index=['y_true Yes','y_ture No'],
                          columns=['y_predict Yes','y_predict No'])
       print(confusion)
       Best Params of GBM: {'subsample': 0.38493564427131044, 'n_estimators': 296, 'mi
       n_samples_split': 6, 'min_samples_leaf': 36, 'max_depth': 10, 'learning_rate':
       0.07799726016810132}
       ______
       Best training accuracy: 0.817
       Best validation accuracy: 0.744
       ______
       Valid set f1 score for best params: 0.727
       ______
       Confusion Matrix
                y_predict Yes y_predict No
       y_true Yes
                        285
       y_ture No
                         26
                                    337
```

3) Final GradientBoostingClassifier model

4) ROC curve and AUC score

```
In [51]: visualizer = ROCAUC(bgm, classes=[0, 1], micro=False, macro=True, per_class=False)
    visualizer.fit(final_train, y_train)
    visualizer.score(final_valid, valid[1])
    visualizer.show()
    print('roc_auc_score:', round(roc_auc_score(valid[1], y_pred),3))
```



roc_auc_score: 0.765

4. XGBoost classifier

1) XGB RandomizedSearchCV 1

```
In [52]:
         # RandomizedSearchCV 1
         np.random.seed(42)
         min_child_weight = [int(x) for x in np.linspace(1,10, num=10)]
         max_depth = [int(x) for x in np.linspace(1,10, num=10)]
         subsample = np.random.uniform(0, 1, 20)
         gamma = np.logspace(-10, 10, 20)
         colsample_bytree = np.random.uniform(0, 1, 20)
         learning_rate = np.random.uniform(0, 1, 10)
         n_{estimators} = [int(x) for x in np.linspace(start = 10, stop = 1000, num = 30)]
         param grid = {'min child weight': min child weight,
                       'max_depth':max_depth,
                       'subsample':subsample,
                       'gamma':gamma,
                       'colsample_bytree':colsample_bytree,
                       'learning_rate': learning_rate,
                       'n estimators':n estimators}
```

```
In [53]: import xgboost as xgb
       xgb = xgb.XGBClassifier(objective='binary:logistic',
                        silent=True, nthread=1, random_state=42, n_jobs=-1)
       xgb cv = RandomizedSearchCV(xgb, param grid, cv = 5, n jobs=-1, random state=42
       xgb_cv.fit(final_train, y_train)
       print('Best Params of XGBClassifier:', xgb_cv.best_params_)
       print('======""")
       print('Best training accuracy : ', round(xgb_cv.best_score_,3))
       y_pred = xgb_cv.predict(final_valid)
       f1 = f1_score(valid[1], y_pred)
       accuray = accuracy_score(valid[1], y_pred)
       print('Best validation accuracy: ', round(accuray,3))
       print('=======')
       print('Valid set f1 score for best params:', round(f1,3))
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       Best Params of XGBClassifier: {'subsample': 0.43194501864211576, 'n_estimator
       s': 931, 'min_child_weight': 6, 'max_depth': 6, 'learning_rate': 0.034388521115
       218396, 'gamma': 0.026366508987303555, 'colsample_bytree': 0.9488855372533332}
       _____
       Best training accuracy : 0.823
       Best validation accuracy: 0.754
       ______
       Valid set f1 score for best params: 0.744
       ______
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                        299
                                   174
                          32
                                    331
       y_ture No
```

2) XGB RandomizedSearchCV 2 (narrow)

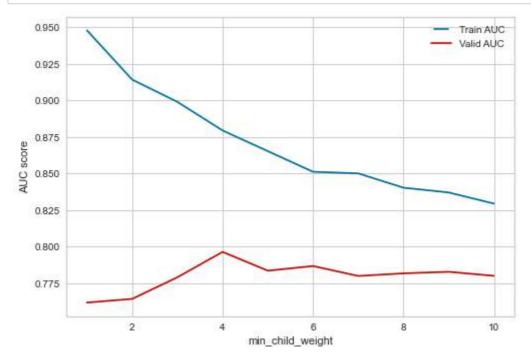
```
In [54]: # RandomizedSearchCV 2
          np.random.seed(42)
          min_child_weight = [int(x) for x in np.linspace(4,8, num=5)]
          max_depth = [int(x) for x in np.linspace(4,8, num=5)]
          subsample = np.random.uniform(0.2, 0.6, 20)
          gamma = np.logspace(-10, 10, 20)
          colsample_bytree = np.random.uniform(0.6, 1, 20)
          learning_rate = np.random.uniform(0, 0.5, 20)
          n_{estimators} = [int(x) \text{ for } x \text{ in } np.linspace(start = 500, stop = 1000, num = 30)]
          )]
          param_grid = {'min_child_weight': min_child_weight,
                        'max_depth':max_depth,
                        'subsample':subsample,
                        'gamma':gamma,
                        'colsample_bytree':colsample_bytree,
                        'learning_rate': learning_rate,
                        'n estimators':n estimators}
```

```
In [55]: import xgboost as xgb
       xgb = xgb.XGBClassifier(objective='binary:logistic',
                        silent=True, nthread=1, random_state=42, n_jobs=-1)
       xgb cv = RandomizedSearchCV(xgb, param grid, cv = 5, n jobs=-1, random state=42
       xgb_cv.fit(final_train, y_train)
       print('Best Params of XGBClassifier:', xgb_cv.best_params_)
       print('======""")
       print('Best training accuracy : ', round(xgb_cv.best_score_,3))
       y_pred = xgb_cv.predict(final_valid)
       f1 = f1_score(valid[1], y_pred)
       accuray = accuracy_score(valid[1], y_pred)
       print('Best validation accuracy: ', round(accuray,3))
       print('=======')
       print('Valid set f1 score for best params:', round(f1,3))
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       Best Params of XGBClassifier: {'subsample': 0.20823379771832098, 'n_estimator
       s': 862, 'min_child_weight': 8, 'max_depth': 5, 'learning_rate': 0.017194260557
       609198, 'gamma': 0.2976351441631313, 'colsample_bytree': 0.7824279936868144}
       _____
       Best training accuracy : 0.821
       Best validation accuracy: 0.786
       ______
       Valid set f1 score for best params: 0.811
       ______
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                        385
       y_ture No
                         91
                                    272
```

3) XGB RandomizedSearchCV result

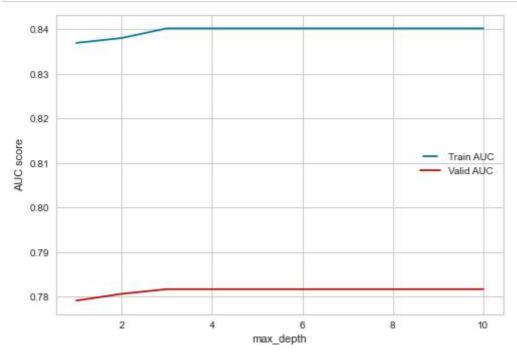
4) Selecting the best 'min child weight' meta-parameter based on RandomizedSearchCV result

```
In [58]: # Selecting the best 'min_child_weight' meta-parameter
         # by comparing train and valid set's AUC score
         min child weight = [10,9,8,7,6,5,4,3,2,1]
         train results = []
         valid_results = []
         for i in min_child_weight:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= i, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(min_child_weight, train_results, 'b', label='Train AUC')
         line2, = plt.plot(min_child_weight, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('min_child_weight')
         plt.show()
```



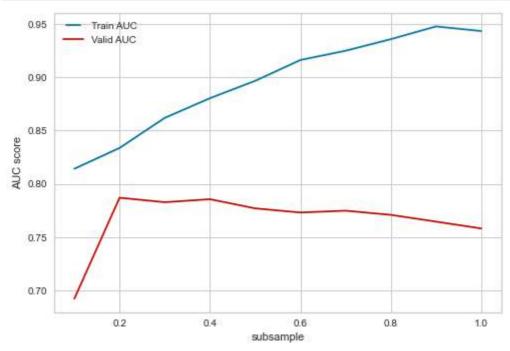
Selecting the best 'max_depth' meta-parameter based on RandomizedSearchCV result	

```
In [59]: # Selecting the best 'max_depth' meta-parameter
         # by comparing train and valid set's AUC score
         \max_{depth} = [10, 9, 8, 7, 6, 5, 4, 3, 2, 1]
         train results = []
         valid_results = []
         for i in max_depth:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= 8, max_depth= i,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(max_depth, train_results, 'b', label='Train AUC')
         line2, = plt.plot(max_depth, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('max_depth')
         plt.show()
```



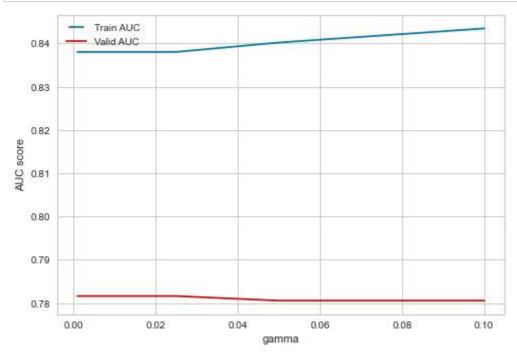
s) Selecting the best 'subsample' meta-parameter based on RandomizedSearchCV i	result

```
In [60]: # Selecting the best 'subsample' meta-parameter
         # by comparing train and valid set's AUC score
         subsample = [1, 0.9, 0.8, 0.7, 0.6, 0.5, 0.4, 0.3, 0.2, 0.1]
         train results = []
         valid_results = []
         for i in subsample:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= i, n_estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(subsample, train_results, 'b', label='Train AUC')
         line2, = plt.plot(subsample, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('subsample')
         plt.show()
```



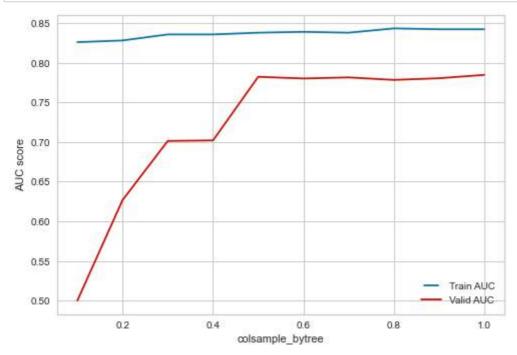
7) Selecting the best 'gamma' meta-parameter based on RandomizedSearchCV result	

```
In [61]: | # Selecting the best 'gamma' meta-parameter
         # by comparing train and valid set's AUC score
         gamma = [0.1, 0.05, 0.025, 0.01, 0.005, 0.0025, 0.001]
         train results = []
         valid_results = []
         for i in gamma:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= i,
                              colsample_bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(gamma, train_results, 'b', label='Train AUC')
         line2, = plt.plot(gamma, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('gamma')
         plt.show()
```



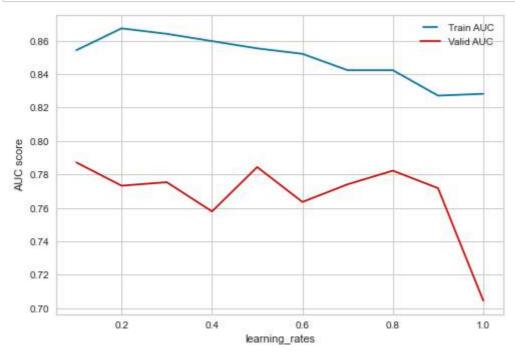
8) Selecting the best 'colsample bytree' meta-parameter based on RandomizedSearchCV resu	
	- - -

```
In [62]: # Selecting the best 'colsample_bytree' meta-parameter
         # by comparing train and valid set's AUC score
         colsample bytree = [1, 0.9, 0.8, 0.7, 0.6, 0.5, 0.4, 0.3, 0.2, 0.1]
         train results = []
         valid_results = []
         for i in colsample_bytree:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample bytree= i)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(colsample_bytree, train_results, 'b', label='Train AUC')
         line2, = plt.plot(colsample_bytree, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('colsample_bytree')
         plt.show()
```



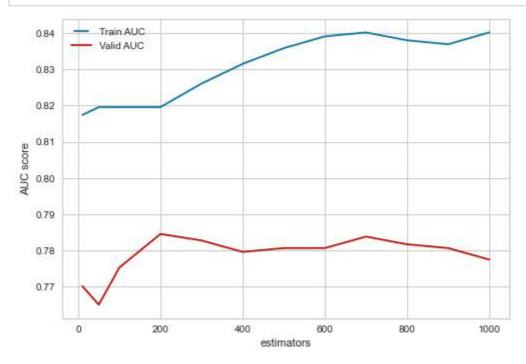
9) Selecting the best	'learning_rates' meta-paran	neter based on Randomize	dSearchCV result

```
In [63]: # Selecting the best 'learning_rates' meta-parameter
         # by comparing train and valid set's AUC score
         learning rates = [1, 0.9, 0.8, 0.7, 0.6, 0.5, 0.4, 0.3, 0.2, 0.1]
         train results = []
         valid_results = []
         for i in learning_rates:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= i, gamma= 0.2976351441631313,
                              colsample_bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(learning_rates, train_results, 'b', label='Train AUC')
         line2, = plt.plot(learning_rates, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('learning_rates')
         plt.show()
```

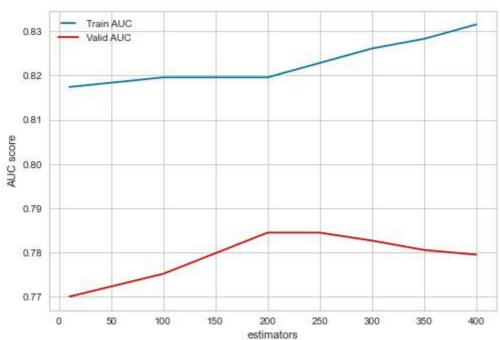


9) Selecting the best 'estimators' meta-parameter	r based on RandomizedSearchCV result

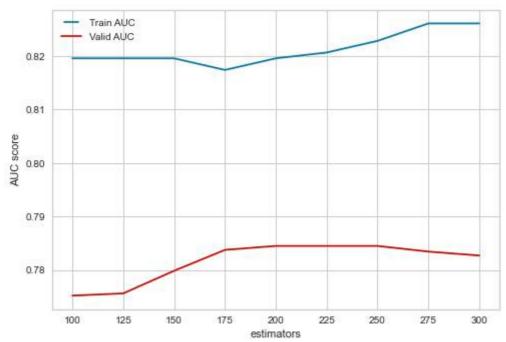
```
In [64]: # Selecting the best 'estimators' meta-parameter
         # by comparing train and valid set's AUC score
         estimators = [10, 50, 100, 150, 200, 300, 400, 500, 600, 700, 800, 900, 1000]
         train_results = []
         valid_results = []
         for i in estimators:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= i,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(estimators, train_results, 'b', label='Train AUC')
         line2, = plt.plot(estimators, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('estimators')
         plt.show()
```



```
In [66]: estimators = [10, 100, 150, 200, 250, 300, 350, 400]
         train_results = []
         valid results = []
         for i in estimators:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n estimators= i,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample_bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train pred = xgb.predict(final train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid pred = xgb.predict(final valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid_pred)
             roc auc = auc(false positive rate, true positive rate)
             valid results.append(roc auc)
         line1, = plt.plot(estimators, train_results, 'b', label='Train AUC')
         line2, = plt.plot(estimators, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('estimators')
         plt.show()
```



```
In [65]: estimators = [100, 125, 150, 175, 200, 225, 250, 275, 300]
         train_results = []
         valid results = []
         for i in estimators:
             import xgboost as xgb
             xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= i,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample_bytree= 0.7824279936868144)
             xgb.fit(final_train, y_train)
             train_pred = xgb.predict(final_train)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(y_train, tr
         ain_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             train_results.append(roc_auc)
             valid_pred = xgb.predict(final_valid)
             false_positive_rate, true_positive_rate, thresholds = roc_curve(valid[1], v
         alid_pred)
             roc_auc = auc(false_positive_rate, true_positive_rate)
             valid_results.append(roc_auc)
         line1, = plt.plot(estimators, train_results, 'b', label='Train AUC')
         line2, = plt.plot(estimators, valid_results, 'r', label='Valid AUC')
         plt.legend(handler_map={line1: HandlerLine2D(numpoints=22)})
         plt.ylabel('AUC score')
         plt.xlabel('estimators')
         plt.show()
```



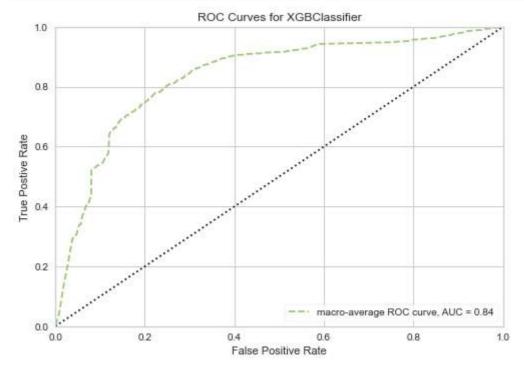
10) Result of comparing each meta-parameter with train and validation AUC score

```
In [67]:
        import xgboost as xgb
        xgb = xgb.XGBClassifier(objective='binary:logistic',
                        silent=True, nthread=1, random state=42, n jobs=-1,
                        subsample= 0.2, n_estimators= 175,
                        min_child_weight= 4, max_depth= 3,
                        learning_rate= 0.5, gamma= 0.025,
                        colsample bytree= 0.5)
        xgb.fit(final_train, y_train)
        print("train set accuracy: {:.3f}".format(xgb.score(final_train, y_train)))
        print("valid set accuracy : {:.3f}".format(xgb.score(final_valid, valid[1])))
        print('=======')
        y pred = xgb.predict(final valid)
        f1 = f1_score(valid[1], y_pred)
        print('Valid set f1 score for best params:', round(f1,3))
        print('======""")
        print('Confusion Matrix')
        confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                            index=['y_true Yes','y_ture No'],
                            columns=['y_predict Yes','y_predict No'])
        print(confusion)
       train set accuracy: 0.867
       valid set accuracy : 0.778
       _____
       Valid set f1 score for best params: 0.801
       _____
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                         375
                                      98
                          88
                                     275
```

11) ROC curve and AUC score

y_ture No

```
In [68]: visualizer = ROCAUC(xgb, classes=[0, 1], micro=False, macro=True, per_class=False)
    visualizer.fit(final_train, y_train)
    visualizer.score(final_valid, valid[1])
    visualizer.show()
    print('roc_auc_score:', round(roc_auc_score(valid[1], y_pred),3))
```



roc_auc_score: 0.775

12) Final XGBoost Classifier model from RandomizedSearchCV

```
In [69]: # final model of XGB
        import xgboost as xgb
        xgb = xgb.XGBClassifier(objective='binary:logistic',
                         silent=True, nthread=1, random state=42, n jobs=-1,
                         subsample= 0.20823379771832098, n_estimators= 862,
                         min_child_weight= 8, max_depth= 5,
                         learning_rate= 0.017194260557609198, gamma= 0.2976351441631
        313,
                         colsample_bytree= 0.7824279936868144)
        xgb.fit(final_train, y_train)
        print("train set accuracy: {:.3f}".format(xgb.score(final_train, y_train)))
        print("valid set accuracy : {:.3f}".format(xgb.score(final_valid, valid[1])))
        print('======')
        y_pred = xgb.predict(final_valid)
        f1 = f1_score(valid[1], y_pred)
        print('Valid set f1 score for best params:', round(f1,3))
        print('=======')
        print('Confusion Matrix')
        confusion = pd.DataFrame(confusion_matrix(valid[1], y_pred, labels=[1,0]),
                            index=['y_true Yes','y_ture No'],
                            columns=['y_predict Yes','y_predict No'])
        print(confusion)
        train set accuracy: 0.840
        valid set accuracy : 0.786
        _____
       Valid set f1 score for best params: 0.811
        _____
        Confusion Matrix
                  y_predict Yes y_predict No
       y_true Yes
                          385
                                       88
```

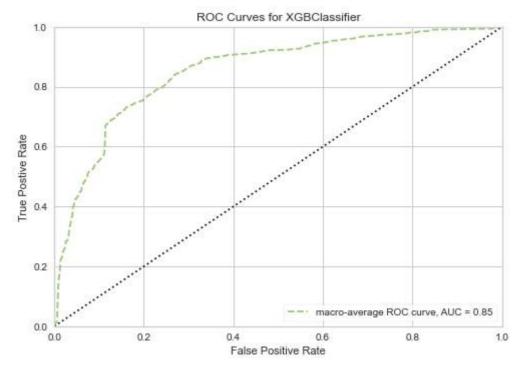
272

91

13) ROC curve and AUC score

y_ture No

```
In [70]: visualizer = ROCAUC(xgb, classes=[0, 1], micro=False, macro=True, per_class=False)
    visualizer.fit(final_train, y_train)
    visualizer.score(final_valid, valid[1])
    visualizer.show()
    print('roc_auc_score:', round(roc_auc_score(valid[1], y_pred),3))
```



roc_auc_score: 0.782

14) Final model

D. Selecting the best model

1. Function for getting prediction score of three models

```
In [203]: | def predicting_top_three_models(model, total_holdout_sets, now, ws, ows):
              f1_scores = []
              valid_accuracy = []
              train accuracy = []
              # for each holdout set, compute f1 score
              for i in range(total_holdout_sets):
                  valid = get_dataset_value(now-2*ows, ws, ows)
                  train = get_dataset_value(now-3*ows, ws, ows)
                   # output feature changes to binary, 1: non- churn, 0: churn
                  valid[1][valid[1]>0] = 1 # non-chrun
                  train[1][train[1]>0] = 1 # non-chrun
                  # Balancing unbalanced output feature in train data set using SMOTE
                  smote = SMOTE(random state=42)
                  X train, y train = smote.fit resample(train[0], train[1])
                  X_train = pd.DataFrame(X_train,
                                columns=['total_values','total_quantity','avg_between',
                                        'f1','f2','f3','f4','f5','f6','f7','f8','f9','f1
          0','f11'])
                  y_train = pd.DataFrame(y_train)
                  # standardizing Temporal data in train set
                  train_X = pd.DataFrame()
                  for i in X train.iloc[:,3:14].values:
                      a = i - X_train.iloc[:,3:14].values.sum()
                      b = a / np.std(X_train.iloc[:,3:14].values)
                      new_row = pd.DataFrame( [[b]] )
                      train_X = train_X.append(new_row, ignore_index = True)
                  train X.columns = ['f']
                  train_X = pd.DataFrame(train_X.f.tolist(),
                                      # standardizing traditional data in train set
                  # Step 1: Log1p
                  train_X2 = X_train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f
          8','f9','f10','f11'])
                  train_X2_log = np.log1p(train_X2)
                  # Step 2: StandardScaler
                  scaler = StandardScaler()
                  train_X2_scaled = scaler.fit_transform(train_X2_log)
                  # transform into a dataframe
                  train_X2_scaled = pd.DataFrame(train_X2_scaled, index=train_X2_log.inde
          Χ,
                                       columns=train X2 log.columns)
                  final_train = pd.concat([train_X2_scaled, train_X], axis=1)
                  final train = round(final train,2)
                  # # standardizing Temporal data in validation set
                  valid_X = pd.DataFrame()
                  for i in valid[0].iloc[:,3:14].values:
                      a = i - valid[0].iloc[:,3:14].values.sum()
                      b = a / np.std(valid[0].iloc[:,3:14].values)
```

```
new_row = pd.DataFrame( [[b]] )
            valid_X = valid_X.append(new_row, ignore_index = True)
        valid_X.columns = ['f']
        valid X = pd.DataFrame(valid_X.f.tolist(),
                            columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                         'f9','f10','f11'])
        # standardizing traditional data in validation set
        # Step 1: Log1p
        valid_X2 = valid[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f
8','f9','f10','f11'])
       valid_X2_log = np.log1p(valid_X2)
        # Step 2: StandardScaler
        scaler = StandardScaler()
        valid_X2_scaled = scaler.fit_transform(valid_X2_log)
        # transform into a dataframe
        valid_X2_scaled = pd.DataFrame(valid_X2_scaled, index=valid_X2_log.inde
Χ,
                             columns=valid_X2_log.columns)
        # Merge into final
        final_valid = pd.concat([valid_X2_scaled, valid_X], axis=1)
        final_valid = round(final_valid,2)
        # prediction using f1_score
        model.fit(final_train, y_train)
        t = model.score(final_train, y_train)
        t = round(t,3)
        v = model.score(final_valid, valid[1])
        v = round(v,3)
        preds = model.predict(final valid)
        f1 = f1_score(valid[1], preds)
        f1 = round(f1,3)
        f1 scores.append(f1)
        valid accuracy.append(v)
        train accuracy.append(t)
        now = now - ows
    return round(np.mean(train_accuracy),3), round(np.mean(valid_accuracy),3),
round(np.mean(f1 scores),3)
```

2. List of models

```
In [73]: | list_of_models = []
         lf = LogisticRegression(solver = 'liblinear', random_state=42,
                                 penalty = '12', C= 0.002335721469090121)
         bgm = GradientBoostingClassifier(random_state=42,
                                          subsample= 0.38493564427131044, n_estimators= 2
         96,
                                          min_samples_split= 6, min_samples_leaf= 36,
                                          max_depth= 10, learning_rate= 0.077997260168101
         32)
         import xgboost as xgb
         xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning_rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample_bytree= 0.7824279936868144)
         list_of_models += [lf, bgm, xgb]
```

3. Accuracy and f1 scores

```
In [74]: ws = 33
         ows = 33
         now = 609
         scores of top three models = pd.DataFrame()
         for model in list of models:
              train_accuracy, valid_accuracy, f1_scores = predicting_top_three_models(mod
         el,
                                                                                        tot
         al_holdout_sets=5,
                                                                                        now
         =now, ws=ws, ows=ows)
              new_row = pd.DataFrame( [[model, train_accuracy, valid_accuracy, f1_scores
         ]])
              scores_of_top_three_models = scores_of_top_three_models.append(new_row, ign
         ore_index = True)
              print(model, 'completed')
         scores_of_top_three_models = scores_of_top_three_models.rename(
             columns={0:'model', 1:'train_accuracy', 2:'valid_accuracy', 3:'f1_scores'})
         LogisticRegression(C=0.002335721469090121, class_weight=None, dual=False,
                             fit_intercept=True, intercept_scaling=1, l1_ratio=None,
                             max_iter=100, multi_class='auto', n_jobs=None, penalty='12',
                             random_state=42, solver='liblinear', tol=0.0001, verbose=0,
                             warm_start=False) completed
         GradientBoostingClassifier(ccp_alpha=0.0, criterion='friedman_mse', init=None,
                                     learning_rate=0.07799726016810132, loss='deviance',
                                     max_depth=10, max_features=None, max_leaf_nodes=Non
         e,
                                     min_impurity_decrease=0.0, min_impurity_split=None,
                                     min_samples_leaf=36, min_samples_split=6,
                                     min_weight_fraction_leaf=0.0, n_estimators=296,
                                     n_iter_no_change=None, presort='deprecated',
                                     random_state=42, subsample=0.38493564427131044,
                                     tol=0.0001, validation_fraction=0.1, verbose=0,
                                     warm_start=False) completed
         XGBClassifier(base_score=0.5, booster='gbtree', colsample_bylevel=1,
                        colsample_bynode=1, colsample_bytree=0.7824279936868144,
                        gamma=0.2976351441631313, learning_rate=0.017194260557609198,
                        max_delta_step=0, max_depth=5, min_child_weight=8, missing=None,
                        n_estimators=862, n_jobs=-1, nthread=1,
                        objective='binary:logistic', random_state=42, reg_alpha=0,
                        reg_lambda=1, scale_pos_weight=1, seed=None, silent=True,
                        subsample=0.20823379771832098, verbosity=1) completed
In [75]: scores_of_top_three_models
Out[75]:
                                              model train_accuracy valid_accuracy f1_scores
          0 LogisticRegression(C=0.002335721469090121, cla...
                                                                         0.781
                                                                                   0.792
                                                            0.794
          1
                                                                         0.713
                                                                                   0.663
                ([DecisionTreeRegressor(ccp_alpha=0.0, criteri...
                                                            0.956
```

0.789

0.831

0.803

4. Checking tumbling window size of the final prediction model

XGBClassifier(base_score=0.5, booster='gbtree'...

2

```
In [204]: import xgboost as xgb
          xgb = xgb.XGBClassifier(objective='binary:logistic',
                               silent=True, nthread=1, random_state=42, n_jobs=-1,
                               subsample= 0.20823379771832098, n estimators= 862,
                               min_child_weight= 8, max_depth= 5,
                               learning_rate= 0.017194260557609198, gamma= 0.2976351441631
          313,
                               colsample_bytree= 0.7824279936868144)
          tumbling_window_size = [7, 8, 10, 14, 21, 22, 28, 30, 33]
          ows = 33
          now = 609
          check_tumbling_window_size = pd.DataFrame()
          for ws in tumbling_window_size:
              train_accuracy, valid_accuracy, f1_scores = predicting_top_three_models(xgb
                                                                                       tot
          al_holdout_sets=3,
                                                                                       now
          =now, ws=ws, ows=ows)
              new_row = pd.DataFrame( [[xgb, ws, train_accuracy, valid_accuracy, f1_score
          s]])
              check_tumbling_window_size = check_tumbling_window_size.append(new_row, ign
          ore_index = True)
               print(ws, 'completed')
          check tumbling window size = check tumbling window size.rename(
             columns={0:'model', 1: 'tumbling_window_size', 2:'train_accuracy',
                       3:'valid_accuracy', 4:'f1_scores'})
          7 completed
```

```
8 completed
```

10 completed

14 completed

21 completed

22 completed

28 completed

30 completed

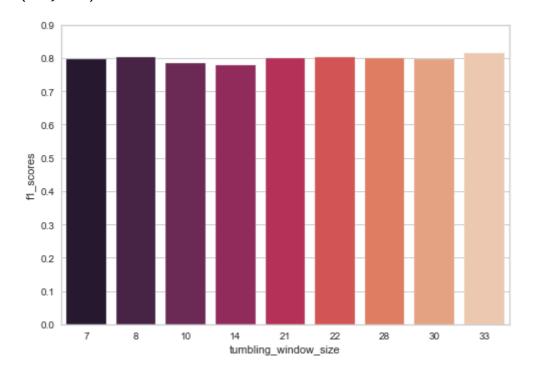
33 completed

In [205]: check_tumbling_window_size

Out[205]:

	model	tumbling_window_size	train_accuracy	valid_accuracy	f1_scores
0	XGBClassifier(base_score=0.5, booster='gbtree'	7	0.830	0.741	0.798
1	XGBClassifier(base_score=0.5, booster='gbtree'	8	0.830	0.750	0.802
2	XGBClassifier(base_score=0.5, booster='gbtree'	10	0.827	0.720	0.785
3	XGBClassifier(base_score=0.5, booster='gbtree'	14	0.829	0.718	0.778
4	XGBClassifier(base_score=0.5, booster='gbtree'	21	0.835	0.753	0.799
5	XGBClassifier(base_score=0.5, booster='gbtree'	22	0.832	0.772	0.803
6	XGBClassifier(base_score=0.5, booster='gbtree'	28	0.835	0.766	0.800
7	XGBClassifier(base_score=0.5, booster='gbtree'	30	0.829	0.765	0.796
8	XGBClassifier(base_score=0.5, booster='gbtree'	33	0.835	0.798	0.816

Out[218]: (0.0, 0.9)



XGBoost Classifier is the best prediction model with tunbling window size 33

E. Feature importance and selection

1. Data preparation for feature im	portance and selction	on	

```
In [4]: | ws = 33
        ows = 33
        now = 609
            # for each holdout set, compute f1 score
        test = get dataset value(now-ows, ws, ows)
        train = get_dataset_value(now-2*ows, ws, ows)
                 # output feature changes to binary, 1: non- churn, 0: churn
        test[1][test[1]>0] = 1 # non-chrun
        train[1][train[1]>0] = 1 # non-chrun
                # Balancing unbalanced output feature in train data set using SMOTE
        smote = SMOTE(random_state=42)
        X_train, y_train = smote.fit_resample(train[0], train[1])
        X train = pd.DataFrame(X train,
                               columns=['total_values','total_quantity','avg_between',
                                       'f1','f2','f3','f4','f5','f6','f7','f8','f9','f1
        0','f11'])
        y_train = pd.DataFrame(y_train)
                # standardizing Temporal data in train set
        train_X = pd.DataFrame()
        for i in X_train.iloc[:,3:14].values:
                a = i - X_train.iloc[:,3:14].values.sum()
                b = a / np.std(X_train.iloc[:,3:14].values)
                new row = pd.DataFrame( [[b]] )
                train_X = train_X.append(new_row, ignore_index = True)
        train_X.columns = ['f']
        train X = pd.DataFrame(train_X.f.tolist(),
                                     columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                  'f9','f10','f11'])
                # standardizing traditional data in train set
                # Step 1: Log1p
        train_X2 = X_train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
        'f10','f11'])
        train_X2_log = np.log1p(train_X2)
                # Step 2: StandardScaler
        scaler = StandardScaler()
        train_X2_scaled = scaler.fit_transform(train_X2_log)
                # transform into a dataframe
        train_X2_scaled = pd.DataFrame(train_X2_scaled, index=train_X2_log.index,
                                      columns=train_X2_log.columns)
        final_train = pd.concat([train_X2_scaled, train_X], axis=1)
        final_train = round(final_train,2)
                # # standardizing Temporal data in validation set
        test X = pd.DataFrame()
        for i in test[0].iloc[:,3:14].values:
                a = i - test[0].iloc[:,3:14].values.sum()
                b = a / np.std(test[0].iloc[:,3:14].values)
                new_row = pd.DataFrame( [[b]] )
                test_X = test_X.append(new_row, ignore_index = True)
```

```
test_X.columns = ['f']
test X = pd.DataFrame(test_X.f.tolist(),
                            columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                          'f9','f10','f11'])
        # standardizing traditional data in validation set
        # Step 1: Log1p
test_X2 = test[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9','f
10','f11'])
test_X2_log = np.log1p(test_X2)
        # Step 2: StandardScaler
scaler = StandardScaler()
test_X2_scaled = scaler.fit_transform(test_X2_log)
        # transform into a dataframe
test X2 scaled = pd.DataFrame(test_X2_scaled, index=test_X2_log.index,
                             columns=test_X2_log.columns)
        # Merge into final
final_test = pd.concat([test_X2_scaled, test_X], axis=1)
final_test = round(final_test,2)
```

2. Function of making table for feature imporance

```
In [5]: def print_variable_importances( feature_names, dict_in, show_top = 14 ):
          if show top is None:
            show_top = len(feature_names)
          to_print_titles = []
          to_print_scores = []
          for k, v in dict in.items():
            feature_names_plus_scores = sorted( zip(v, feature_names) )
            feature_names_plus_scores.reverse()
            to_print_titles.append(k)
            to_print_scores.append(feature_names_plus_scores)
          line parts = []
          for j in range(len(to_print_titles)):
            line_parts.append('{:<24}'.format(to_print_titles[j]))</pre>
          print('Rank | ' + ' | '.join( ['{:<24}'.format(x) for x in to_print_titles] )</pre>
          print('---- + ' + ' + '.join( [ '-'*24 ]*len(to print titles) ) )
          for i in range(show_top):
            line_parts = []
            for j in range(len(to_print_titles)):
                                  '{:<16}: {:.4f}'.format(to print scores[j][i][1], to
               line parts.append(
        print_scores[j][i][0]) )
             print( '{:<4} | '.format(str(i)) + ' | '.join(line_parts) )</pre>
```

3. Function of printing accuracies and f1 score

(before and after of feature selection)

```
In [6]: | def feature_selection(deleted_train, deleted_test):
            print("'Original dataset'")
            xgb.fit(final_train, y_train)
            print("train set accuracy : {:.3f}".format(xgb.score(final_train, y_train
        )))
            print("test set accuracy : {:.3f}".format(xgb.score(final_test, test[1])))
            y_pred = xgb.predict(final_test)
            f1 = f1_score(test[1], y_pred)
            print('Test set f1 score for best params:', round(f1,3))
            print('=======')
            print("'Deleted the least important feature'")
            xgb.fit(deleted_train, y_train)
            print("train set accuracy : {:.3f}".format(xgb.score(deleted_train, y_train
        )))
            print("test set accuracy : {:.3f}".format(xgb.score(deleted_test, test[1
        ])))
            y pred = xgb.predict(deleted test)
            f1 = f1_score(test[1], y_pred)
            print('Test set f1 score for best params:', round(f1,3))
```

4. Comparing result of different feature importance methods

1) Univariate variable importance

```
Rank | Filter
---- + -------
   1
2
   | total quantity : 0.2298
                   : 0.1537
    | f2
3
4
    | f1
                   : 0.1379
5
   | <del>f</del>6
                   : 0.1373
   | f3
6
                   : 0.1373
7
    | f4
                   : 0.1363
                  : 0.1237
8
   | f5
   | f8
9
                  : 0.1108
10 | f7
                  : 0.1103
11
    | f11
                   : 0.0919
    | f9
12
                   : 0.0863
13
    | f10
                   : 0.0805
```

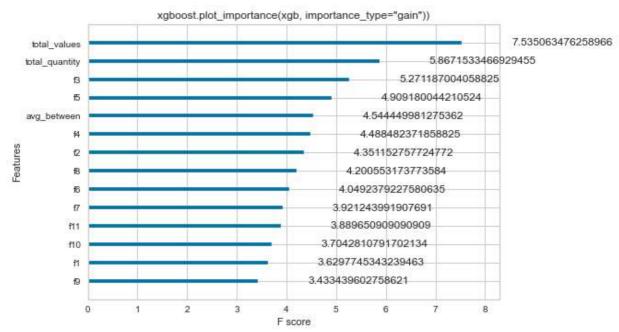
Filter based methods (Univariate feature ranking and selection): compare each feature to the target variable, to see whether there is any statistically significant relationship between them. It is also called analysis of variance (ANOVA)

```
# final model of XGB
In [151]:
          import xgboost as xgb
          xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                               subsample= 0.20823379771832098, n_estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning rate= 0.017194260557609198, gamma= 0.2976351441631
          313,
                               colsample_bytree= 0.7824279936868144)
          xgb.fit(final_train, y_train)
Out[151]: XGBClassifier(base_score=0.5, booster='gbtree', colsample_bylevel=1,
                        colsample_bynode=1, colsample_bytree=0.7824279936868144,
                        gamma=0.2976351441631313, learning_rate=0.017194260557609198,
                        max_delta_step=0, max_depth=5, min_child_weight=8, missing=None,
                        n_estimators=862, n_jobs=-1, nthread=1,
                        objective='binary:logistic', random_state=42, reg_alpha=0,
                        reg_lambda=1, scale_pos_weight=1, seed=None, silent=True,
                        subsample=0.20823379771832098, verbosity=1)
```

In [152]: feature_importance_scores = {}
 feature_importance_scores['Embeded XGB, gain'] = xgb.feature_importances_
 print_variable_importances(final_train.columns, feature_importance_scores)

Rank	Embeded XGB, ga	in	
+			
0	total_values	:	0.1181
1	total_quantity	:	0.0920
2	f3	:	0.0826
3	f5	:	0.0770
4	avg_between	:	0.0712
5	f4	:	0.0704
6	f2	:	0.0682
7	f8	:	0.0658
8	f6	:	0.0635
9	f7	:	0.0615
10	f11	:	0.0610
11	f10	:	0.0581
12	f1	:	0.0569
13	f9	:	0.0538

```
In [153]: plot_importance(xgb, importance_type="gain")
   plt.title('xgboost.plot_importance(xgb, importance_type="gain"))')
   plt.show()
```



Gain implies the relative contribution of the corresponding feature to the model calculated by taking each feature's contribution for each tree in the model. A higher value of this implies it is more important for generating a prediction.

3) Permutation Importance

```
In [154]:
           xgb_perm = PermutationImportance(xgb, cv=3)
           xgb_perm.fit(final_train.values, y_train.values)
           feature_importance_scores['Perm cv XGB'] = xgb_perm.feature_importances_
           print_variable_importances( final_train.columns, feature_importance_scores )
           Rank | Embeded XGB, gain
                                            Perm cv XGB
           0
                                   : 0.1181 | total values
                                                               : 0.0314
                | total values
           1
                  total_quantity : 0.0920 |
                                              avg_between
                                                               : 0.0290
           2
                 f3
                                   : 0.0826 | total_quantity : 0.0142
                | f5
           3
                                   : 0.0770 | f3
                                                               : 0.0025
           4
                avg_between
                                   : 0.0712 | f10
                                                               : -0.0002
           5
                | f4
                                   : 0.0704 | f5
                                                               : -0.0009
           6
                                   : 0.0682 | f6
                 f2
                                                               : -0.0023
           7
                 f8
                                   : 0.0658 | f4
                                                               : -0.0023
                | f6
           8
                                   : 0.0635 | f9
                                                               : -0.0025
           9
                  f7
                                  : 0.0615 | f1
                                                               : -0.0032
           10
                 f11
                                  : 0.0610 | f8
                                                               : -0.0032
           11
                | f10
                                   : 0.0581 | f11
                                                               : -0.0034
                | f1
                                   : 0.0569 | f2
           12
                                                               : -0.0040
           13
                | f9
                                   : 0.0538 | f7
                                                               : -0.0055
 In [23]: | sum(xgb_perm.feature_importances_)
```

Out[23]: 0.04284307815953391

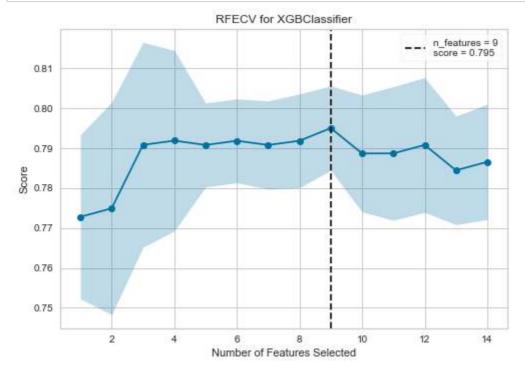
"permutation importance" or "Mean Decrease Accuracy (MDA)" feature importance can be measured by looking at how much the score decreases when a feature is not available. => Delecting feature 'f7' decreased f1 score

4) Recursive feature elimination (RFE)

```
In [155]: rfe_xgb_embed = RFE(xgb, n_features_to_select = 14, step=1)
          rfe_xgb_embed.fit(final_train, y_train)
Out[155]: RFE(estimator=XGBClassifier(base_score=0.5, booster='gbtree',
                                     colsample_bylevel=1, colsample_bynode=1,
                                     colsample_bytree=0.7824279936868144,
                                     gamma=0.2976351441631313,
                                     learning_rate=0.017194260557609198,
                                     max_delta_step=0, max_depth=5, min_child_weight=8,
                                     missing=None, n_estimators=862, n_jobs=-1,
                                     nthread=1, objective='binary:logistic',
                                     random_state=42, reg_alpha=0, reg_lambda=1,
                                     scale_pos_weight=1, seed=None, silent=True,
                                     subsample=0.20823379771832098, verbosity=1),
              n_features_to_select=14, step=1, verbose=0)
In [156]: #print(rfe_xgb_embed.estimator_.feature_importances_)
          rfe_xgb_embed_fi = np.asarray(rfe_xgb_embed.support_, dtype=np.float)
          rfe_xgb_embed_fi[rfe_xgb_embed.support_] = rfe_xgb_embed.estimator_.feature_imp
          feature_importance_scores['RFE Embed XGB'] = rfe_xgb_embed_fi
          print_variable_importances( final_train.columns, feature_importance_scores )
          Rank | Embeded XGB, gain | Perm cv XGB
                                                                    RFE Embed XGB
          0 | total_values : 0.1181 | total_values : 0.0314 | total_values
          0.1181
          1 | total_quantity : 0.0920 | avg_between : 0.0290 | total_quantity :
          0.0920
                                : 0.0826 | total_quantity : 0.0142 | f3
          2 | f3
          0.0826
          3 | f5
                                : 0.0770 | f3
                                                          : 0.0025 | f5
          0.0770
          4 | avg_between : 0.0712 | f10
                                                           : -0.0002 | avg between
          0.0712
          5 | f4
                               : 0.0704 | <del>f</del>5
                                                           : -0.0009 | f4
          0.0704
          6 | f2
                                : 0.0682 | f6
                                                           : -0.0023 | f2
          0.0682
          7 | f8
                                : 0.0658 | f4
                                                           : -0.0023 | f8
          0.0658
          8 | f6
                                : 0.0635 | f9
                                                           : -0.0025 | f6
          0.0635
          9 | f7
                                : 0.0615 | f1
                                                           : -0.0032 | f7
          0.0615
          10 | f11
                                : 0.0610 | f8
                                                           : -0.0032 | f11
          0.0610
          11 | f10
                                : 0.0581 | f11
                                                           : -0.0034 | f10
          0.0581
                                : 0.0569 | f2
          12 | f1
                                                           : -0.0040 | f1
          0.0569
          13 | f9
                                 : 0.0538 | f7
                                                           : -0.0055 | f9
          0.0538
```

Recursive feature elimination (RFE) is a feature selection method that fits a model and removes the weakest feature (or features) until the specified number of features is reached. => Same result with embedde XGB feature importance

5) Visualization for RFE



Out[149]: <matplotlib.axes._subplots.AxesSubplot at 0x26fd2241748>

6) Recursive feature elimination (RFE) with Permutation Importance

```
Rank | Embeded XGB, gain | Perm cv XGB
                                                   RFE Embed XGB
RFE Perm CV XGB
----- + ------
0 | total_values : 0.1181 | total_values : 0.0314 | total_values : 0.1181 | total_values : 0.0357
1 | total_quantity : 0.0920 | avg_between : 0.0290 | total_quantity :
0.0920 | avg_between : 0.0338
2 | f3 : 0.0826 | total_quantity : 0.0142 | f3
0.0826 | total_quantity : 0.0095
3 | f5 : 0.0770 | f3 
0.0770 | f2 : 0.0013
                                  : 0.0025 | f5
4 | avg_between : 0.0712 | f10 
0.0712 | f3 : 0.0004
                                           : -0.0002 | avg between
                  : 0.0704 | f5
5 | <del>f</del>4
                                           : -0.0009 | f4
                  : 0.0004
0.0704 | f6
                  : 0.0682 | f6
: 0.0000
6 | f2
                                            : -0.0023 | f2
0.0682 | f9
                                    : -0.0023 | f8
7 | <del>f</del>8
                   : 0.0658 | <del>f</del>4
0.0658 | f7
                     : 0.0000
                  : 0.0635 | f9
8 | f6
                                           : -0.0025 | f6
                 : 0.0000
: 0.0615 | f1
: 0.0000
: 0.0610 | f8
0.0635 | f4
9 | <del>f</del>7
                                           : -0.0032 | f7
0.0615 | f11
                  : 0.0610 | f8
: 0.0000
                                    : -0.0032 | f11
10 | f11
0.0610 | f10
11 | f10
                   : 0.0581 | f11
                                            : -0.0034 | f10
0.0581 | f5
                     : -0.0017
                  : -0.0017
: 0.0569 | f2
12 | f1
                                           : -0.0040 | <del>f</del>1
0.0569 | f1
                  : -0.0025
                                       : -0.0055 | <del>f</del>9
13 | f9
                   : 0.0538 | f7
0.0538 | f8
                    : -0.0053
```

7) Plot partial dependence of the two most important feature 'total valeus' and 'tavg between'

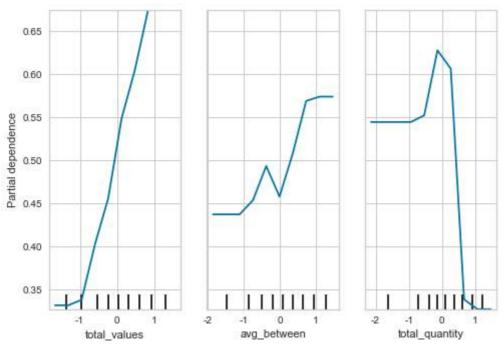
Test set f1 score for best params: 0.776

----'Deleted the least important feature'

Test set f1 score for best params: 0.764

train set accuracy : 0.826 test set accuracy : 0.738

```
In [11]: import xgboost as xgb
         xgb = xgb.XGBClassifier(objective='binary:logistic',
                              silent=True, nthread=1, random_state=42, n_jobs=-1,
                              subsample= 0.20823379771832098, n estimators= 862,
                              min_child_weight= 8, max_depth= 5,
                              learning rate= 0.017194260557609198, gamma= 0.2976351441631
         313,
                              colsample_bytree= 0.7824279936868144)
         xgb.fit(final_train, y_train)
         my_plots = plot_partial_dependence(xgb,
                                             features=[0,1,2],
                                             X=final_train,
                                             feature_names=['total_values', 'avg_between'
                                                            'total_quantity'], # Labels on
         graphs
                                             grid_resolution=10)
```



Show how a model's predictions depend on a single input. The plot below shows the relationship (according the model that we trained) between churn or non-churn (target) and total values, total quantity and average between vistis. 1: non-churn / 0: churn

F. Final XGBoost model with the whole data set

1. Prediction without holdout sets with deleted feature 'f6', 'f7', 'f11' in the whole data set

```
In [12]: ws = 33
         ows = 33
         now = 609
             # for each holdout set, compute f1 score
         test = get dataset value(now-ows, ws, ows)
         train = get_dataset_value(now-2*ows, ws, ows)
                  # output feature changes to binary, 1: non- churn, 0: churn
         test[1][test[1]>0] = 1 # non-chrun
         train[1][train[1]>0] = 1 # non-chrun
                 # Balancing unbalanced output feature in train data set using SMOTE
         smote = SMOTE(random_state=42)
         X_train, y_train = smote.fit_resample(train[0], train[1])
         X train = pd.DataFrame(X train,
                                columns=['total_values','total_quantity','avg_between',
                                        'f1','f2','f3','f4','f5','f6','f7','f8','f9','f1
         0','f11'])
         y_train = pd.DataFrame(y_train)
                 # standardizing Temporal data in train set
         train_X = pd.DataFrame()
         for i in X_train.iloc[:,3:14].values:
                 a = i - X_train.iloc[:,3:14].values.sum()
                 b = a / np.std(X_train.iloc[:,3:14].values)
                 new row = pd.DataFrame( [[b]] )
                 train_X = train_X.append(new_row, ignore_index = True)
         train_X.columns = ['f']
         train X = pd.DataFrame(train_X.f.tolist(),
                                      columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                   'f9','f10','f11'])
                 # standardizing traditional data in train set
                 # Step 1: Log1p
         train X2 = X train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
         'f10','f11'])
         train_X2_log = np.log1p(train_X2)
                 # Step 2: StandardScaler
         scaler = StandardScaler()
         train_X2_scaled = scaler.fit_transform(train_X2_log)
                 # transform into a dataframe
         train X2 scaled = pd.DataFrame(train X2 scaled, index=train X2 log.index,
                                       columns=train_X2_log.columns)
         final_train = pd.concat([train_X2_scaled, train_X], axis=1)
         final_train = round(final_train,2)
                 # # standardizing Temporal data in validation set
         test X = pd.DataFrame()
         for i in test[0].iloc[:,3:14].values:
                 a = i - test[0].iloc[:,3:14].values.sum()
                 b = a / np.std(test[0].iloc[:,3:14].values)
                 new_row = pd.DataFrame( [[b]] )
                 test_X = test_X.append(new_row, ignore_index = True)
```

```
test_X.columns = ['f']
          test X = pd.DataFrame(test_X.f.tolist(),
                                       columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                    'f9','f10','f11'])
                  # standardizing traditional data in validation set
                  # Step 1: Log1p
          test_X2 = test[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9','f
          10','f11'])
          test_X2_log = np.log1p(test_X2)
                  # Step 2: StandardScaler
          scaler = StandardScaler()
          test_X2_scaled = scaler.fit_transform(test_X2_log)
                  # transform into a dataframe
          test_X2_scaled = pd.DataFrame(test_X2_scaled, index=test_X2_log.index,
                                        columns=test_X2_log.columns)
                  # Merge into final
          final_test = pd.concat([test_X2_scaled, test_X], axis=1)
          final_test = round(final_test,2)
 In [13]: | y_test = test[1].copy()
In [159]: # Deleting
          train = final train.copy()
          test = final test.copy()
          train = train.drop(columns=['f8','f1','f5','f10','f11'])
          test = test.drop(columns=['f8','f1','f5','f10','f11'])
          import xgboost as xgb
          xgb = xgb.XGBClassifier(objective='binary:logistic',silent=True, nthread=1, ran
          dom_state=42, n_jobs=-1,subsample= 0.20823379771832098, n_estimators= 862, min
           child weight= 8, max depth= 5, learning rate= 0.017194260557609198, gamma= 0.2
          976351441631313, colsample_bytree= 0.7824279936868144)
          xgb.fit(train, y_train)
          print("train set accuracy : {:.3f}".format(xgb.score(train, y_train)))
          print("test set accuracy : {:.3f}".format(xgb.score(test, y_test)))
          y_pred = xgb.predict(test)
          f1 = f1_score(y_test, y_pred)
          print('Test set f1 score for best params:', round(f1,3))
          train set accuracy : 0.826
          test set accuracy: 0.738
          Test set f1 score for best params: 0.764
In [160]: print('Confusion Matrix')
          confusion = pd.DataFrame(confusion_matrix(y_test, y_pred, labels=[1,0]),
                                   index=['y_true Yes','y_ture No'],
                                   columns=['y_predict Yes','y_predict No'])
          print(confusion)
          Confusion Matrix
                      y_predict Yes y_predict No
```

y true Yes

y_ture No

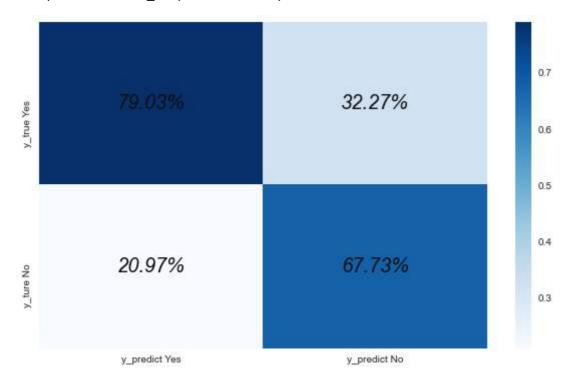
373

99

131

275

Out[161]: <matplotlib.axes._subplots.AxesSubplot at 0x26fd3aa6988>



G. Pen Portraits of Churners vs Non-churners

1. Data preparation for pen portraits

```
In [163]: ws = 33
          ows = 33
          now = 609
              # for each holdout set, compute f1 score
          test = get dataset value(now-ows, ws, ows)
          train = get_dataset_value(now-2*ows, ws, ows)
                   # output feature changes to binary, 1: non- churn, 0: churn
          test[1][test[1]>0] = 1 # non-chrun
          train[1][train[1]>0] = 1 # non-chrun
                  # Balancing unbalanced output feature in train data set using SMOTE
          smote = SMOTE(random_state=42)
          X_train, y_train = smote.fit_resample(train[0], train[1])
          X train = pd.DataFrame(X train,
                                 columns=['total_values','total_quantity','avg_between',
                                         'f1','f2','f3','f4','f5','f6','f7','f8','f9','f1
          0','f11'])
          y_train = pd.DataFrame(y_train)
                  # standardizing Temporal data in train set
          train_X = pd.DataFrame()
          for i in X_train.iloc[:,3:14].values:
                  a = i - X_train.iloc[:,3:14].values.sum()
                  b = a / np.std(X_train.iloc[:,3:14].values)
                  new row = pd.DataFrame( [[b]] )
                  train_X = train_X.append(new_row, ignore_index = True)
          train_X.columns = ['f']
          train X = pd.DataFrame(train_X.f.tolist(),
                                       columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                    'f9','f10','f11'])
                  # standardizing traditional data in train set
                  # Step 1: Log1p
          train_X2 = X_train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
           'f10','f11'])
          train_X2_log = np.log1p(train_X2)
                  # Step 2: StandardScaler
          scaler = StandardScaler()
          train_X2_scaled = scaler.fit_transform(train_X2_log)
                  # transform into a dataframe
          train X2 scaled = pd.DataFrame(train X2 scaled, index=train X2 log.index,
                                        columns=train_X2_log.columns)
          final_train = pd.concat([train_X2_scaled, train_X], axis=1)
          final_train = round(final_train,2)
                  # # standardizing Temporal data in validation set
          test X = pd.DataFrame()
          for i in test[0].iloc[:,3:14].values:
                  a = i - test[0].iloc[:,3:14].values.sum()
                  b = a / np.std(test[0].iloc[:,3:14].values)
                  new_row = pd.DataFrame( [[b]] )
                  test_X = test_X.append(new_row, ignore_index = True)
```

```
test_X.columns = ['f']
test_X = pd.DataFrame(test_X.f.tolist(),
                            columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                          'f9','f10','f11'])
        # standardizing traditional data in validation set
        # Step 1: Log1p
test_X2 = test[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9','f
10','f11'])
test_X2_log = np.log1p(test_X2)
        # Step 2: StandardScaler
scaler = StandardScaler()
test_X2_scaled = scaler.fit_transform(test_X2_log)
        # transform into a dataframe
test_X2_scaled = pd.DataFrame(test_X2_scaled, index=test_X2_log.index,
                             columns=test_X2_log.columns)
        # Merge into final
final_test = pd.concat([test_X2_scaled, test_X], axis=1)
final_test = round(final_test,2)
```

2. Prediction using optimized XGBoost classifier

```
In [164]:
          import xgboost as xgb
          xgb = xgb.XGBClassifier(objective='binary:logistic',
                               silent=True, nthread=1, random_state=42, n_jobs=-1,
                               subsample= 0.20823379771832098, n_estimators= 862,
                               min_child_weight= 8, max_depth= 5,
                               learning_rate= 0.017194260557609198, gamma= 0.2976351441631
          313,
                               colsample_bytree= 0.7824279936868144)
          # Deleting feature 'f8', 'f1', 'f5', 'f10', 'f11'
          y_test = test[1].copy()
          X_train = final_train.copy()
          X test = final test.copy()
          X_train = X_train.drop(columns=['f8','f1','f5','f10','f11'])
          X_test = X_test.drop(columns=['f8','f1','f5','f10','f11'])
          xgb.fit(X_train, y_train)
          y_pred = xgb.predict(X_test)
```

In [165]: X_train.describe()

Out[165]:

	total_values	total_quantity	avg_between	f2	f3	f4	
count	946.000000	946.000000	946.000000	946.000000	946.000000	946.000000	946.00
mean	0.000042	0.000032	0.000148	-5159.114799	-5159.194905	-5159.100402	-5159.12
std	1.000456	1.000544	1.000560	1.004182	0.887351	1.030459	1.06
min	-2.520000	-2.240000	-2.140000	-5159.630000	-5159.630000	-5159.630000	-5159.60
25%	-0.720000	-0.650000	-0.570000	-5159.630000	-5159.630000	-5159.630000	-5159.60
50%	0.020000	0.080000	0.090000	-5159.550000	-5159.580000	-5159.540000	-5159.57
75%	0.750000	0.780000	0.725000	-5159.020000	-5159.150000	-5159.060000	-5159.10
max	2.490000	2.350000	2.070000	-5150.230000	-5151.720000	-5150.010000	-5146.26

3. Finding churners and non-churners

1) Table for churners and non-churners

3

-0.07

-0.69

-0.21

-0.25

```
In [166]: # Predicting churners using embeded probability in XGBoost
          X train['proba'] = xgb.predict proba(X train[X train.columns])[:,1]
          # Change Label, 1 as non-chuners, 0 as churners
          X_train.loc[ (X_train.proba >= 0.5), 'proba'] = 1 # not churn
          X_train.loc[ (X_train.proba < 0.5), 'proba'] = 0 # churn</pre>
          # Check the numbers of churners and non-churners
          X train['proba'].value counts()
Out[166]: 0.0
                 486
          1.0
                 460
          Name: proba, dtype: int64
In [167]: result = X_train['proba'].value_counts()
          t = Texttable()
          t.add_rows( [ ['Customer','Number'], ['Churn', result[0]], ['Non-churn',result[
          1]]])
          print(t.draw())
          +----+
          | Customer | Number |
          +=======+
          Churn
                      486
          +----+
          | Non-churn | 460
          +----+
In [169]:
          data proba = X train.copy()
          data proba.head()
Out[169]:
             total_values total_quantity avg_between
                                                    f2
                                                            f3
                                                                    f4
                                                                           f6
                                                                                   f7
           0
                   -0.14
                               0.05
                                               -5159.45 -5159.45 -5159.06 -5159.51 -5159.44 -5159
           1
                   -1.13
                               -1.15
                                               -5159.63 -5159.63 -5159.63
                                                                      -5159.55 -5159.63 -5159
                   -1.78
                               -1.85
                                          -2.14 -5159.63 -5159.63 -5159.63
                                                                      -5159.63
                                                                              -5159.63 -5159
```

0.60 -5159.63 -5159.63 -5159.26

-5159.51

0.94 -5159.63 -5159.63 -5159.63 -5159.63 -5159.45 -5159

-5159.53

```
In [170]:
            # Adding number columns to match with original value
             X_train = X_train.copy()
             X_train.insert(loc=0, column='number', value=np.arange(len(X_train)))
             X train.head()
Out[170]:
                 number
                          total values total quantity avg between
                                                                          f2
                                                                                   f3
                                                                                             f4
                                                                                                       f6
              0
                       0
                                 -0.14
                                                0.05
                                                                    -5159.45
                                                                              -5159.45
                                                                                       -5159.06
                                                                                                 -5159.51
                                                                                                          -5159.
                                                              0.64
              1
                       1
                                 -1.13
                                               -1.15
                                                              1.22
                                                                    -5159.63
                                                                             -5159.63
                                                                                       -5159.63 -5159.55
                                                                                                           -5159.
              2
                       2
                                 -1.78
                                               -1.85
                                                              -2.14
                                                                    -5159.63
                                                                              -5159.63
                                                                                       -5159.63
                                                                                                 -5159.63
                                                                                                           -5159.
              3
                       3
                                 -0.07
                                               -0.21
                                                              0.60
                                                                    -5159.63
                                                                             -5159.63
                                                                                       -5159.26
                                                                                                 -5159.51
                                                                                                           -5159.
              4
                       4
                                 -0.69
                                               -0.25
                                                              0.94
                                                                    -5159.63
                                                                             -5159.63
                                                                                       -5159.63
                                                                                                 -5159.63
                                                                                                          -5159.
In [171]:
             # Making a new table of non-chuerns
             non_churn = X_train['proba'] == 1
             non_churn = X_train[non_churn]
             # Making a new table of chuners
             churn = X_train['proba'] == 0
             churn = X_train[churn]
In [172]:
             non_churn.head()
Out[172]:
                                                       avg_between
                           total_values total_quantity
                                                                           f2
                                                                                     f3
                                                                                              f4
                                                                                                        f6
                  number
               5
                        5
                                  1.06
                                                 1.22
                                                               -0.92
                                                                     -5158.63
                                                                               -5158.84
                                                                                        -5158.82
                                                                                                  -5158.51
                                                                                                            -5158
              12
                       12
                                  -0.49
                                                 -0.87
                                                               0.01
                                                                     -5159.36 -5159.52 -5159.56
                                                                                                  -5159.63
                                                                                                            -5159
              13
                       13
                                  -0.41
                                                 -0.20
                                                               0.05
                                                                     -5159.42 -5159.53
                                                                                        -5159.50
                                                                                                  -5159.63
                                                                                                            -5159
              17
                                                               -0.26
                                                                    -5159.41
                                                                              -5159.31
                                                                                        -5159.42
                       17
                                  0.46
                                                 0.67
                                                                                                  -5159.29
                                                                                                            -5159
              23
                       23
                                  1.70
                                                 1.70
                                                               -0.57 -5156.63 -5157.46 -5156.57
                                                                                                  -5155.99
                                                                                                            -5156
In [173]:
             churn.head()
Out[173]:
                 number
                          total_values
                                       total_quantity
                                                     avg_between
                                                                          f2
                                                                                    f3
                                                                                             f4
                                                                                                       f6
              0
                       0
                                 -0.14
                                                0.05
                                                              0.64
                                                                    -5159.45
                                                                              -5159.45
                                                                                       -5159.06
                                                                                                 -5159.51
                                                                                                           -5159.
              1
                       1
                                 -1.13
                                               -1.15
                                                              1.22
                                                                    -5159.63
                                                                              -5159.63
                                                                                       -5159.63
                                                                                                 -5159.55
                                                                                                           -5159.
              2
                       2
                                 -1.78
                                                                    -5159.63
                                                                              -5159.63
                                                                                       -5159.63
                                                                                                 -5159.63
                                               -1.85
                                                              -2.14
                                                                                                           -5159.
              3
                       3
                                 -0.07
                                               -0.21
                                                              0.60
                                                                    -5159.63
                                                                              -5159.63
                                                                                       -5159.26
                                                                                                 -5159.51
                                                                                                           -5159.
                       4
                                 -0.69
                                                -0.25
                                                                    -5159.63
                                                                              -5159.63
                                                                                        -5159.63
                                                                                                 -5159.63
                                                                                                           -5159.
```

```
In [174]: train = get_dataset_value(now-2*ows, ws, ows)
    train[1][train[1]>0] = 1 # non-chrun
    smote = SMOTE(random_state=42)
    X_train, y_train = smote.fit_resample(train[0], train[1])
    X_train.describe()

# Deleting feature 'f6','f7','f11'
    X_train = X_train.drop(columns=['f6','f7','f11'])
    X_train.head()
```

Out[174]:

	total_values	total_quantity	avg_between	f1	f2	f3	f4	f5	f8	f9	f10
0	139.53	117	38	5.50	11.37	11.41	36.91	0.0	0.00	0.00	0.0
1	28.55	13	83	5.00	0.00	0.00	0.00	0.0	2.19	0.00	0.0
2	9.67	3	0	9.67	0.00	0.00	0.00	0.0	0.00	0.00	0.0
3	157.71	73	36	5.32	0.00	0.00	23.83	0.0	0.00	25.53	0.0
4	58.50	69	57	35.24	0.00	0.00	0.00	0.0	0.00	0.00	0.0

```
In [175]: # Adding number columns to match with transformed churn and non-churn table
    ori_train = X_train.copy()
    ori_train.insert(loc=0, column='number', value=np.arange(len(ori_train)))
    ori_train.head(3)
```

Out[175]:

	number	total_values	total_quantity	avg_between	f1	f2	f3	f4	f5	f8	f9	f10
0	0	139.53	117	38	5.50	11.37	11.41	36.91	0.0	0.00	0.0	0.0
1	1	28.55	13	83	5.00	0.00	0.00	0.00	0.0	2.19	0.0	0.0
2	2	9.67	3	0	9.67	0.00	0.00	0.00	0.0	0.00	0.0	0.0
4												•

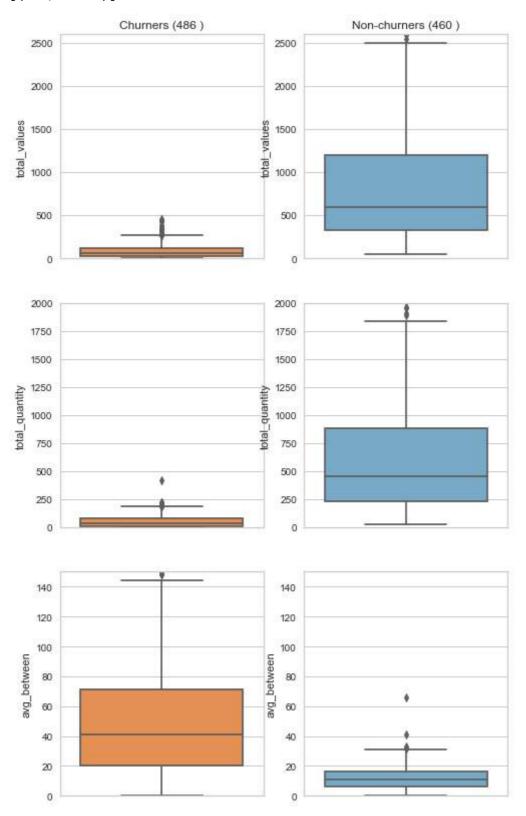
3) Table for churners and non-churners with original values

In [177]:	round((churners.d	escribe(),2)								
Out[177]:		total_values	total_quantity	avg_between	f1	f2	f3	f4	f5	f8	
	count	486.00	486.00	486.00	486.00	486.00	486.00	486.00	486.00	486.00	48
	mean	85.45	53.18	51.71	18.61	3.96	3.68	5.58	4.20	4.40	
	std	82.46	55.13	46.08	18.44	10.50	9.49	13.42	12.70	13.49	•
	min	2.29	1.00	0.00	0.89	0.00	0.00	0.00	0.00	0.00	
	25%	25.14	10.00	20.25	6.89	0.00	0.00	0.00	0.00	0.00	
	50%	59.24	36.00	41.00	12.51	0.00	0.00	0.00	0.00	0.00	
	75%	121.44	80.00	71.00	23.29	1.56	0.00	4.02	0.00	0.00	
	max	448.52	414.00	259.00	110.63	98.56	80.08	118.08	153.18	161.42	15
	4										•
In [178]:	round((non_churne	rs.describe(),2)							
Out[178]:		total_values	total_quantity	avg_between	f1	f2	f3	f4	f5	f8	
	count	460.00	460.00	460.00	460.00	460.00	460.00	460.00	460.00	460.00	46
	mean	951.53	700.33	12.10	68.86	63.90	53.60	64.09	61.82	60.26	ξ
	std	1078.16	797.53	7.92	74.43	81.34	72.96	84.16	86.36	88.16	8
	min	48.39	22.00	0.00	1.59	0.00	0.00	0.00	0.00	0.00	
	min 25%	48.39 328.20	22.00 229.50	0.00 6.00	1.59 21.47	0.00 10.66	0.00 7.96	0.00 8.85	0.00 7.31	0.00	
											2
	25%	328.20	229.50	6.00	21.47	10.66	7.96	8.85	7.31	0.00	2

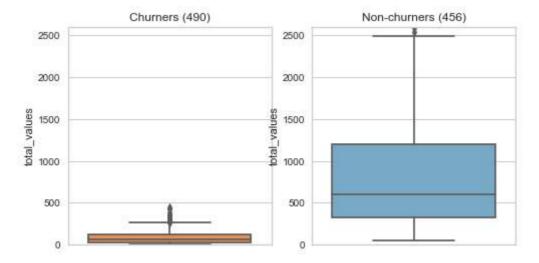
4. Visualization of comparing churners and non-churners

1) Box-plot of total values, total quantity and average between visits

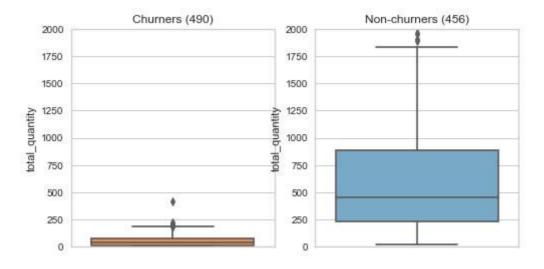
```
In [202]: figure, (((ax1, ax2), (ax3, ax4), (ax5, ax6))) = plt.subplots(3, 2)
          figure.set_size_inches(8,14)
          sns.boxplot(churners.total_values, ax=ax1, orient = 'v', palette='Oranges'
                      ).set_title('Churners (486 )')
          sns.boxplot(non_churners.total_values, ax=ax2, orient = 'v', palette='Blues'
                      ).set_title('Non-churners (460 )')
          ax1.set(ylim=(0,2600))
          ax2.set(ylim=(0,2600))
          sns.boxplot(churners.total_quantity, ax=ax3, orient = 'v', palette='Oranges'
          sns.boxplot(non_churners.total_quantity, ax=ax4, orient = 'v', palette='Blues'
          ax3.set(ylim=(0,2000))
          ax4.set(ylim=(0,2000))
          sns.boxplot(churners.avg_between, ax=ax5, orient = 'v', palette='Oranges'
          sns.boxplot(non_churners.avg_between, ax=ax6, orient = 'v', palette='Blues'
          ax5.set(ylim=(0,150))
          ax6.set(ylim=(0,150))
```



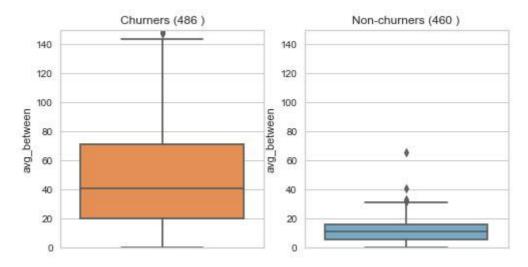
Out[180]: [(0.0, 2600.0)]



Out[181]: [(0.0, 2000.0)]

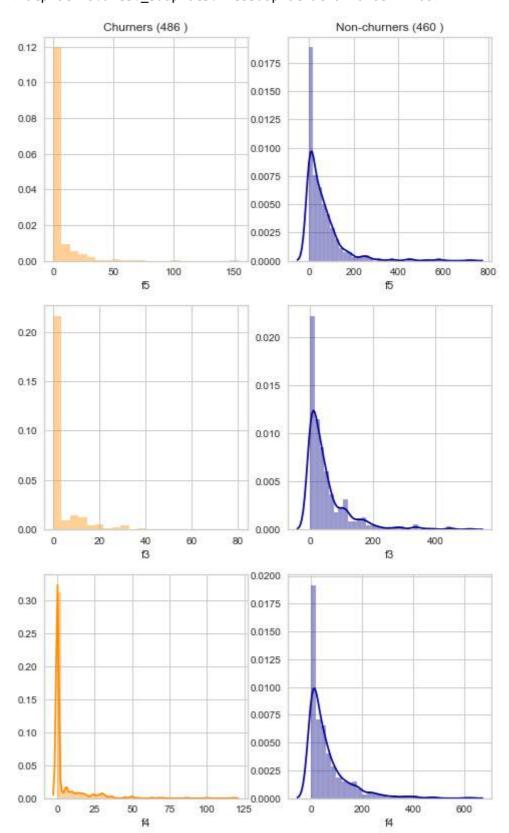


Out[201]: [(0.0, 150.0)]

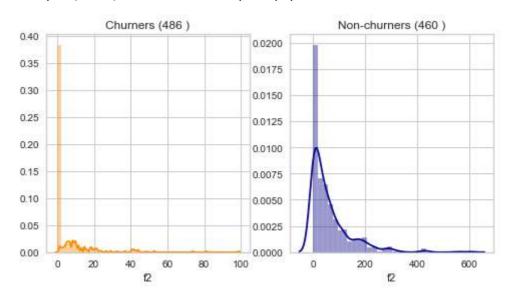


2) Distribution of f5, f3 and f4, which shows the most importance features among other periods

Out[198]: <matplotlib.axes._subplots.AxesSubplot at 0x26fce174208>

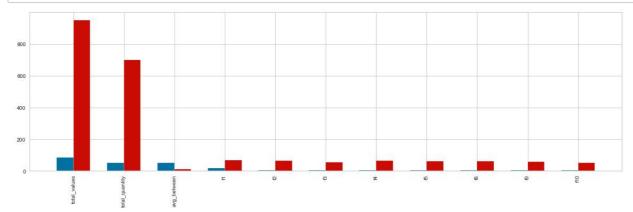


Out[200]: Text(0.5, 1.0, 'Non-churners (460)')



3) Basic summary of churners and non-churners

```
In [185]: def plot_sidebyside_bar( labels, series1, series2, xlabel_in = '', figwidth = 2
          0):
            # The data
            indices = range(len(series1))
            names = labels
            # Calculate optimal width
            width = np.min(np.diff(indices))/3.
            fig = plt.figure()
            ax = fig.add_subplot(111)
            ax.bar(indices-width/2.,series1,width,color='b',label='-Ymin')
            ax.bar(indices+width/2.,series2,width,color='r',label='Ymax')
            #tiks = ax.get_xticks().tolist()
            plt.xticks(indices)
            ax.axes.set_xticklabels(names, rotation='vertical')
            ax.set xlabel(xlabel in)
            plt.gcf().set_figwidth(figwidth)
            plt.show()
```



4) Using Boruta to investigate feature importance

In [187]: from boruta import BorutaPy

In [188]: data_proba.head()

Out[188]:

	total_values	total_quantity	avg_between	f2	f3	f4	f6	f7	
0	-0.14	0.05	0.64	-5159.45	-5159.45	-5159.06	-5159.51	-5159.44	-5159
1	-1.13	-1.15	1.22	-5159.63	-5159.63	-5159.63	-5159.55	-5159.63	-5159
2	-1.78	-1.85	-2.14	-5159.63	-5159.63	-5159.63	-5159.63	-5159.63	-5159
3	-0.07	-0.21	0.60	-5159.63	-5159.63	-5159.26	-5159.51	-5159.53	-5159
4	-0.69	-0.25	0.94	-5159.63	-5159.63	-5159.63	-5159.63	-5159.45	-5159
4									•

```
In [189]: X = data_proba.drop(columns=['proba'])
y = data_proba.proba
rf = RandomForestClassifier(n_estimators = 10)
feat_selector = BorutaPy(rf, n_estimators='auto', verbose=2, random_state=1)
feat_selector.fit(X.values, y)
```

```
1 / 100
Iteration:
Confirmed:
                0
                9
Tentative:
Rejected:
                0
                2 / 100
Iteration:
Confirmed:
                0
Tentative:
                9
Rejected:
                0
                3 / 100
Iteration:
Confirmed:
                0
Tentative:
                9
Rejected:
                0
Iteration:
                4 / 100
Confirmed:
                0
Tentative:
                9
Rejected:
                0
                5 / 100
Iteration:
Confirmed:
                0
Tentative:
                9
Rejected:
                6 / 100
Iteration:
Confirmed:
                0
Tentative:
                9
Rejected:
                7 / 100
Iteration:
Confirmed:
                0
                9
Tentative:
Rejected:
                0
                8 / 100
Iteration:
Confirmed:
                8
Tentative:
                1
Rejected:
                0
                9 / 100
Iteration:
Confirmed:
                8
Tentative:
                1
Rejected:
                0
Iteration:
                10 / 100
Confirmed:
                8
Tentative:
                1
Rejected:
                0
Iteration:
                11 / 100
Confirmed:
                8
Tentative:
                1
Rejected:
                0
Iteration:
                12 / 100
```

BorutaPy finished running.

9

0

0

Iteration: 13 / 100

Confirmed: 9
Tentative: 0
Rejected: 0

Confirmed:

Tentative:

Rejected:

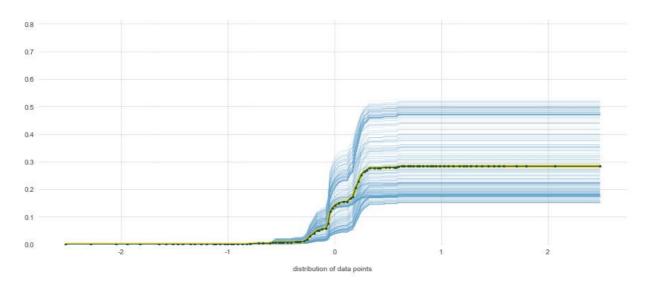
```
estimator=RandomForestClassifier(bootstrap=True, ccp_alpha=0.0,
                                                       class_weight=None, criterion='gini',
                                                       max_depth=None, max_features='auto',
                                                       max_leaf_nodes=None, max_samples=Non
            e,
                                                       min impurity decrease=0.0,
                                                       min_impurity_split=None,
                                                       min samples leaf=1,
                                                       min_samples_split=2,
                                                       min_weight_fraction_leaf=0.0,
                                                       n_estimators=42, n_jobs=None,
                                                       oob_score=False,
                                                       random_state=RandomState(MT19937) at
            0x26FCD839378,
                                                       verbose=0, warm_start=False),
                      max_iter=100, n_estimators='auto', perc=100,
                      random_state=RandomState(MT19937) at 0x26FCD839378, two_step=True,
                      verbose=2)
 In [190]: print( X.columns[feat_selector.support_] )
            Index(['total_values', 'total_quantity', 'avg_between', 'f2', 'f3', 'f4', 'f6',
                    'f7', 'f9'],
                  dtype='object')
5) Partial Dependence Plots for two most importanct features, 'total values' and 'avg between'
 In [191]: | from pdpbox import pdp, get_dataset, info_plots
  In [192]: | import xgboost as xgb
            xgb = xgb.XGBClassifier(objective='binary:logistic',
                                 silent=True, nthread=1, random_state=42, n_jobs=-1,
                                 subsample= 0.20823379771832098, n estimators= 862,
                                 min_child_weight= 8, max_depth= 5,
                                 learning_rate= 0.017194260557609198, gamma= 0.2976351441631
            313,
                                 colsample_bytree= 0.7824279936868144)
  In [193]: | xgb.fit(X,y)
 Out[193]: XGBClassifier(base_score=0.5, booster='gbtree', colsample_bylevel=1,
                           colsample_bynode=1, colsample_bytree=0.7824279936868144,
                           gamma=0.2976351441631313, learning_rate=0.017194260557609198,
                           max delta step=0, max depth=5, min child weight=8, missing=None,
                           n_estimators=862, n_jobs=-1, nthread=1,
                           objective='binary:logistic', random_state=42, reg_alpha=0,
                           reg_lambda=1, scale_pos_weight=1, seed=None, silent=True,
```

subsample=0.20823379771832098, verbosity=1)

Out[189]: BorutaPy(alpha=0.05,

PDP for feature "total_values"

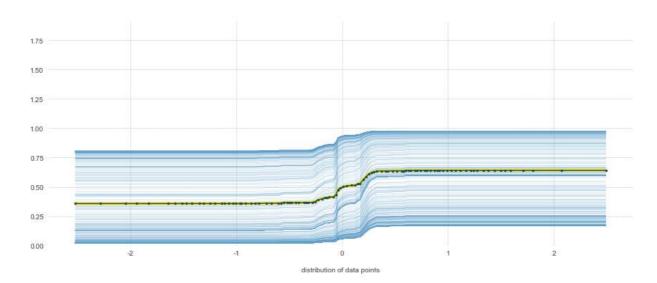
Number of unique grid points: 100



total_values

PDP for feature "total_values"

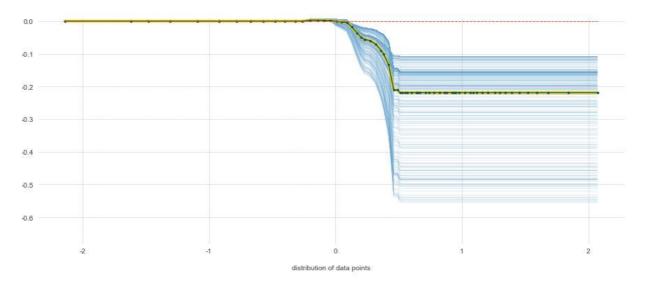
Number of unique grid points: 100



total_values

PDP for feature "avg_between"

Number of unique grid points: 67



avg_between

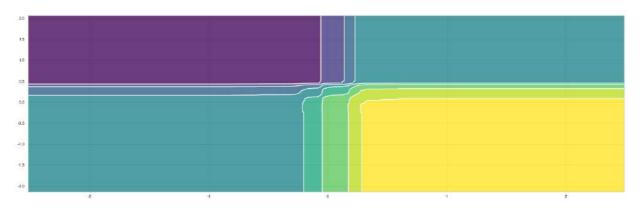
```
In [197]: feats = ['total_values', 'avg_between']
p = pdp.pdp_interact(xgb, X, X.columns, feats,num_grid_points = [100,100])
pdp.pdp_interact_plot(p, feats, figsize = (25,10))
```

```
Traceback (most recent call last)
TypeError
<ipython-input-197-ea24b1e705c6> in <module>
      1 feats = ['total_values', 'avg_between']
      2 p = pdp.pdp_interact(xgb, X, X.columns, feats,num_grid_points = [100,10
0])
----> 3 pdp.pdp interact plot(p, feats, figsize = (25,10))
~\Anaconda3\lib\site-packages\pdpbox\pdp.py in pdp_interact_plot(pdp_interact_o
ut, feature_names, plot_type, x_quantile, plot_pdp, which_classes, figsize, nco
ls, plot_params)
    773
                    fig.add_subplot(inter_ax)
    774
                    _pdp_inter_one(pdp_interact_out=pdp_interact_plot_data[0],
 inter_ax=inter_ax, norm=None,
                                   feature names=feature names adj, **inter par
--> 775
ams)
    776
            else:
    777
                wspace = 0.3
~\Anaconda3\lib\site-packages\pdpbox\pdp_plot_utils.py in _pdp_inter_one(pdp_in
teract_out, feature_names, plot_type, inter_ax, x_quantile, plot_params, norm,
 ticks)
    330
                    # for numeric not quantile
    331
                    X, Y = np.meshgrid(pdp_interact_out.feature_grids[0], pdp_i
nteract out.feature grids[1])
                im = _pdp_contour_plot(X=X, Y=Y, **inter_params)
--> 332
            elif plot_type == 'grid':
    333
    334
                im = _pdp_inter_grid(**inter_params)
~\Anaconda3\lib\site-packages\pdpbox\pdp_plot_utils.py in _pdp_contour_plot(X,
 Y, pdp mx, inter ax, cmap, norm, inter fill alpha, fontsize, plot params)
            c1 = inter_ax.contourf(X, Y, pdp_mx, N=level, origin='lower', cmap=
cmap, norm=norm, alpha=inter fill alpha)
            c2 = inter_ax.contour(c1, levels=c1.levels, colors=contour_color, o
    250
rigin='lower')
            inter_ax.clabel(c2, contour_label_fontsize=fontsize, inline=1)
--> 251
            inter_ax.set_aspect('auto')
    252
    253
~\Anaconda3\lib\site-packages\matplotlib\axes\_axes.py in clabel(self, CS, *arg
s, **kwargs)
   6338
            def clabel(self, CS, *args, **kwargs):
   6339
                return CS.clabel(*args, **kwargs)
-> 6340
            clabel.__doc__ = mcontour.ContourSet.clabel.__doc__
   6341
   6342
```

TypeError: clabel() got an unexpected keyword argument 'contour label fontsize'

PDP interact for "total_values" and "avg_between"

Number of unique gnd points: (total_values: 100, avg_between: 57



```
In [129]:
```

H. Deployment

1. Model Implementation

Five steps of model implementation

- 1) Load the new dataset
- 2) Pre-processing the data
- 3) Model prediction
- 4) Model evaluation
- 5) Checking churners and non-churners
- 1) Load the new dataset

```
In []: ws = 33
  ows = 33
  now = 609

test = get_dataset_value(now-ows, ws, ows)
  train = get_dataset_value(now-2*ows, ws, ows)
```

2) Pre-processing the data

```
In [ ]:
                # output feature changes to binary, 1: non- churn, 0: churn
        test[1][test[1]>0] = 1 # non-chrun
        train[1][train[1]>0] = 1 # non-chrun
                # Balancing unbalanced output feature in train data set using SMOTE
        smote = SMOTE(random state=42)
        X_train, y_train = smote.fit_resample(train[0], train[1])
        X_train = pd.DataFrame(X_train,
                               columns=['total_values','total_quantity','avg_between',
                                       'f1', 'f2', 'f3', 'f4', 'f5', 'f6', 'f7', 'f8', 'f9', 'f1
        0','f11'])
        y_train = pd.DataFrame(y_train)
                # standardizing Temporal data in train set
        train_X = pd.DataFrame()
        for i in X_train.iloc[:,3:14].values:
                a = i - X_train.iloc[:,3:14].values.sum()
                b = a / np.std(X_train.iloc[:,3:14].values)
                new_row = pd.DataFrame( [[b]] )
                train_X = train_X.append(new_row, ignore_index = True)
        train_X.columns = ['f']
        train_X = pd.DataFrame(train_X.f.tolist(),
                                     columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                  'f9','f10','f11'])
                # standardizing traditional data in train set
                # Step 1: Log1p
        train_X2 = X_train.drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9',
        'f10','f11'])
        train_X2_log = np.log1p(train_X2)
                # Step 2: StandardScaler
        scaler = StandardScaler()
        train_X2_scaled = scaler.fit_transform(train_X2_log)
                # transform into a dataframe
        train_X2_scaled = pd.DataFrame(train_X2_scaled, index=train_X2_log.index,
                                      columns=train X2 log.columns)
        final_train = pd.concat([train_X2_scaled, train_X], axis=1)
        final_train = round(final_train,2)
                # # standardizing Temporal data in validation set
        test_X = pd.DataFrame()
        for i in test[0].iloc[:,3:14].values:
                a = i - test[0].iloc[:,3:14].values.sum()
                b = a / np.std(test[0].iloc[:,3:14].values)
                new row = pd.DataFrame( [[b]] )
                test_X = test_X.append(new_row, ignore_index = True)
        test_X.columns = ['f']
        test X = pd.DataFrame(test_X.f.tolist(),
                                     columns=['f1','f2','f3','f4','f5','f6','f7','f8',
                                                  'f9','f10','f11'])
                # standardizing traditional data in validation set
                # Step 1: Log1p
        test_X2 = test[0].drop(columns=['f1','f2','f3','f4','f5','f6','f7','f8','f9','f
```

```
10','f11'])
test_X2_log = np.log1p(test_X2)
        # Step 2: StandardScaler
scaler = StandardScaler()
test_X2_scaled = scaler.fit_transform(test_X2_log)
        # transform into a dataframe
test_X2_scaled = pd.DataFrame(test_X2_scaled, index=test_X2_log.index,
                             columns=test_X2_log.columns)
        # Merge into final
final_test = pd.concat([test_X2_scaled, test_X], axis=1)
final_test = round(final_test,2)
        # Deleting feature 'f1'
y_test = test[1].copy()
X train = final_train.copy()
X_test = final_test.copy()
X_train = X_train.drop(columns=['f8','f1','f5','f10','f11'])
X_test = X_test.drop(columns=['f8','f1','f5','f10','f11'])
```

3) Model prediction

4) Model evaluation

```
In [ ]: xgb.fit(train, y_train)
        print("train set accuracy : {:.3f}".format(xgb.score(X_train, y_train)))
        print("test set accuracy : {:.3f}".format(xgb.score(X_test, y_test)))
        f1 = f1_score(y_test, y_pred)
        print('Test set f1 score for best params:', round(f1,3))
        print('=======')
        print('Confusion Matrix')
        confusion = pd.DataFrame(confusion_matrix(y_test, y_pred, labels=[1,0]),
                               index=['y_true Yes','y_ture No'],
                               columns=['y_predict Yes','y_predict No'])
        print(confusion)
        plt.figure(figsize=(10,6))
        xticklables = ['y_predict Yes','y_predict No']
        yticklables = ['y_true Yes','y_ture No']
        annot_kws={'fontsize':20,
                   'fontstyle':'italic',
                   'color':"k",
                   'alpha':1,
                   'verticalalignment':'center'}
        sns.heatmap(confusion/np.sum(confusion), annot=True,
                    fmt='.2%', cmap='Blues',
                   xticklabels = xticklables,
                   yticklabels = yticklables,
                   annot_kws = annot_kws)
```

5) Checking churners and non-churners

```
In []: # Predicting churners using embeded probability in XGBoost
X_train['proba'] = xgb.predict_proba(X_train[X_train.columns])[:,1]

# Change Label, 1 as non-chuners, 0 as churners
X_train.loc[ (X_train.proba >= 0.5), 'proba'] = 1 # not churn
X_train.loc[ (X_train.proba < 0.5), 'proba'] = 0 # churn

# Checking the number of customer who churned and not churned
t = Texttable()
t.add_rows( [ ['Customer', 'Number'], ['Churn', result[0]], ['Non-churn', result[1]]])
print(t.draw())</pre>
```

코스워크 설명

학교 및 학과: University of Nottingham (UK), MSc Business Analytics

강의명: Analytics Specialisations and Applications

년도: 2020

사용 언어:Python

주제: 시장 세분화를 위한 고객 군집화

문제 탐색 및 정의

편의점 체인 회사에서 6개월 동안 수집 된 3,000명의 거래 데이터로 시장 세분화를 한다. K-Means 군집화를 이용해 총 5~7개의 그룹를 만들고, 프로파일링을 통해 고객들을 파악하고, 이를 새로운 마케팅 캠페인에 사용 하려고 한다. 총 4개의 파일을 통해 SQL과 Python을 이용해 분석을 한 후 리포트를 작성한다. 파일은 아래와 같다.

- · Customer (id, visits, total quantity, average quantity, total spend, average spend)
- · Category spends (20 item categories)
- Basket (purchase time, basket quantity, basket spend, basket categories)
- · Line item (breaks down each basket)

데이터 분석 과정

요약

Feature engineering을 통해 RFM score, spend habit 그리고 item spend를 생성했고 이를 PCA를 통해 차원과 상관 관계를 줄였다. K-Means를 사용해 고객 군집화를 실행해, 0.228 silhouette score를 갖는 총 6개의 세그먼트를 만들 었다.

특징(feature) 탐색

고객을 파악하기 위해 사용한 특징들을 설명하고, 전략을 정당화한다. 특징들 가운데 총 3 가지에 초점을 두어 feature engineering를 실시했다.

- Spend: 20%의 고객이 80%의 회사 이윤을 창출했다.
- Frequency: 가게를 방문한 빈도수를 통해 방문 패턴을 파악한다.
- Average spend: 거래 패턴을 파악한다. (저렴한 물건을 많이 구매 or 비싼 물건을 적게 구매)

Feature selection 이후 아래와 같은 technical approach를 실시했다.

- Log1p transformation: to remove skewness and avoid the error of infinity value
- Standard scaler: to make standard normal distribution
- PCA (Principal component analysis): The number of components is four in PCA, which it explains variance ratio over 70 per cent.

고객 탐색

선택한 특징들을 바탕으로 총 6개의 세그먼트를 설명한다.

군집화 알고리즘

K-Means군집화에 사용한 K의 선택 과정과 이유를 설명한다.

결과

각 그룹에 대한 pen profile 통해 이름 및 특징들을 설명한다.

비즈니스 케이스 권고

회사에 가장 이윤창출이 가능한 두 개의 그룹을 선택하고, 선택 이유 및 마케팅 전략을 수립한다. 애견식품을 주로 사고 자주 저렴한 물건을 많이 사는 그룹과 즉석 간편식을 주로 사고 자주 저렴한 물건을 조금씩 사는 그룹을 타켓팅 해 upselling marketing과 limited period of discount pricing전략을 각 각 추진한다.

Report

https://github.com/Chan-Young/Coursework/blob/main/Clustering_%20Customer%20Analytics.pdf (https://github.com/Chan-Young/Coursework/blob/main/Clustering_%20Customer%20Analytics.pdf)

Package preparation

```
import numpy as np
import pandas as pd

import matplotlib
import matplotlib as mpl
import matplotlib.pyplot as plt
%matplotlib inline
import seaborn as sns
from matplotlib import style
plt.style.use('ggplot')
mpl.rcParams['axes.unicode_minus'] = False

import warnings
warnings.filterwarnings(action='ignore')
```

1. Data preparation

1-1. 'RFM' dataset

Out[3]:

(customers_sample.csv + baskets_sample.csv)

1) Import dataset (customers_sample.csv)

```
In [2]: customer = pd.read_csv('customers_sample.csv')
In [3]: # drop columns: total_quantity, average_quantity, average_spend
    customer=customer.drop(columns=['total_quantity', 'average_quantity', 'average_spend'] )
    customer.head()
```

customer_number baskets total_spend 0 £631.12 4749 220 £452.42 1 4757 248 2 144 226 £261.16 285 3 572 £638.79 669 285 £561.42

2) Import dataset (baskets_sample.csv)

```
In [5]:
         basket = pd.read_csv('baskets_sample.csv')
In [6]: # drop: basket_quantity, basket_spend, basket_categories
         basket = basket.drop(columns=['basket_quantity','basket_spend','basket_categori
         es'])
         basket.head()
Out[6]:
            customer_number
                                purchase_time
                      11911 2007-03-01 07:06:00
          1
                       4047 2007-03-01 07:13:00
          2
                       3571 2007-03-01 07:27:00
          3
                       4079 2007-03-01 07:34:00
                       6063 2007-03-01 07:36:00
In [7]:
         from datetime import datetime
In [8]: | basket['purchase_time'] = basket['purchase_time'].astype('datetime64')
```

3) Merge two dataset to make RFM model

```
In [12]: # extract year, month and day
          cus_bas['purchase_day'] = cus_bas.purchase_time.apply(
               lambda x: dt.datetime(x.year, x.month, x.day ))
          cus bas.head()
Out[12]:
             customer number baskets total spend
                                                     purchase time purchase day
           0
                        4749
                                  220
                                          631.12 2007-03-01 17:53:00
                                                                      2007-03-01
           1
                        4749
                                  220
                                          631.12 2007-03-02 17:00:00
                                                                      2007-03-02
           2
                        4749
                                  220
                                          631.12 2007-03-05 20:36:00
                                                                      2007-03-05
           3
                        4749
                                  220
                                          631.12 2007-03-08 17:20:00
                                                                      2007-03-08
                                          631.12 2007-03-08 19:57:00
                        4749
                                  220
                                                                      2007-03-08
In [13]: # print the time period
          print('Min: {}, Max: {}'.format(min(cus_bas.purchase_day), max(cus_bas.purchase
          _day)))
          Min: 2007-03-01 00:00:00, Max: 2007-08-31 00:00:00
          now = max(cus_bas.purchase_day) + dt.timedelta(1)
In [14]:
In [15]:
          # print FRM table
          RFM = cus_bas.groupby('customer_number').agg({
               'purchase_time': lambda x: (now - x.max()).days,
               'customer_number': lambda x: len(x),
               'total_spend': lambda x: x.sum()/len(x)})
          RFM.head()
Out[15]:
                           purchase_time customer_number total_spend
           customer_number
                        14
                                      1
                                                      56
                                                              675.72
                        45
                                                      33
                                                              585.73
                                      1
                        52
                                      2
                                                      59
                                                              222.18
                        61
                                      3
                                                      37
                                                              547.87
                                      7
                        63
                                                      48
                                                              293.34
In [16]:
          # rename the columns
          RFM.rename(columns = {'purchase_time':'Recency',
                                 'customer_number':'Frequency',
                                 'total_spend':'Monetary'}, inplace=True)
          RFM.head()
Out[16]:
                           Recency Frequency Monetary
```

customer_number			
14	1	56	675.72
45	1	33	585.73
52	2	59	222.18
61	3	37	547.87
63	7	48	203 34

```
In [17]: # create labels and assign them to tree percentile groups
         r_{labels} = range(4,1,-1)
         r_groups = pd.qcut(RFM.Recency, q = 4, labels = r_labels, duplicates='drop')
         f labels = range(1, 5)
         f_groups = pd.qcut(RFM.Frequency, q = 4, labels = f_labels)
         m_labels = range(1, 5)
         m_groups = pd.qcut(RFM.Monetary, q = 4, labels = m_labels)
In [18]: RFM['R'] = r_groups.values
         RFM['F'] = f_groups.values
         RFM['M'] = m_groups.values
In [19]: RFM['RFM_Segment'] = RFM.apply(lambda x: str(x['R'])
                                         + str(x['F']) + str(x['M']), axis=1)
         RFM['RFM_score'] = RFM[['R','F','M']].sum(axis=1)
         RFM.head()
Out[19]:
                          Recency Frequency Monetary R F M RFM_Segment RFM_score
          customer_number
                                1
                                         56
                                               675.72 4 3
                                                                      433
                                                                                10.0
                                         33
                                              585.73 4 2 2
                                                                      422
                       45
                                1
                                                                                 8.0
                                2
                                         59
                                              222.18 4 3 1
                                                                      431
                                                                                 8.0
                       52
                                                                                 7.0
                      61
                                3
                                         37
                                              547.87 3 2 2
                                                                      322
                      63
                                7
                                         48
                                              293.34 2 2 1
                                                                      221
                                                                                 5.0
In [20]: # rfm_score will use after the segmentation
         rfm_score = RFM.copy()
In [21]: RFM = RFM.drop(columns=['R','F','M','RFM_Segment','RFM_score'])
In [22]: RFM.head()
Out[22]:
                          Recency Frequency Monetary
          customer_number
                      14
                                1
                                         56
                                              675.72
                       45
                                1
                                         33
                                              585.73
                                2
                                         59
                       52
                                              222.18
                       61
                                3
                                         37
                                              547.87
                       63
                                         48
                                              293.34
```

4) Check the Pearson correlations in RFM dataset

```
In [23]: # Monetray - Frequency 0.56
corr = RFM.corr()
corr
```

Out[23]:

	Recency	Frequency	Monetary
Recency	1.000000	-0.269369	-0.245395
Frequency	-0.269369	1.000000	0.566806
Monetary	-0.245395	0.566806	1.000000

5) Check the distribution of each features

```
In [24]: # Distribution of RFM model
           plt.figure(figsize=(18,14))
           plt.subplot(3,1,1); sns.distplot(RFM['Recency'])
           plt.subplot(3,1,2); sns.distplot(RFM['Frequency'])
           plt.subplot(3,1,3); sns.distplot(RFM['Monetary'])
           plt.show()
            0.200
            0.175
            0.075
            0.050
            0.025
            0.000
            0.012
            0.010
            0.008
            0.006
            0.002
            0.0012
            0.0010
            0.0008
            0.0006
            0.0002
```

```
In [25]: RFM_ori = RFM.copy()
```

```
In [26]: RFM_ori.head()
Out[26]:
                            Recency Frequency Monetary
           customer_number
                        14
                                  1
                                            56
                                                  675.72
                        45
                                  1
                                            33
                                                  585.73
                        52
                                  2
                                            59
                                                  222.18
                        61
                                  3
                                            37
                                                  547.87
                        63
                                            48
                                                  293.34
```

6) Applying the log1p transformation to make the data more 'normal'

```
In [27]: RFM_log = np.log1p(RFM)
In [28]: RFM_log.head()
```

Out[28]:

	Recency	Frequency	Monetary
customer_number			
14	0.693147	4.043051	6.517258
45	0.693147	3.526361	6.374565
52	1.098612	4.094345	5.407979
61	1.386294	3.637586	6.307862
63	2.079442	3.891820	5.684736

```
In [29]: plt.figure(figsize=(18,14))
           plt.subplot(3,1,1); sns.distplot(RFM_log['Recency'])
           plt.subplot(3,1,2); sns.distplot(RFM_log['Frequency'])
           plt.subplot(3,1,3); sns.distplot(RFM_log['Monetary'])
           plt.show()
           1.0
           0.4
           0.2
           0.6
           0.5
           0.3
           0.1
           0.0
           0.5
           0.4
           0.2
           0.1
                                                       Monetary
 In [ ]:
```

2. 'spend_habit' dataset

(customers_sample.csv + baskets_sample.csv)

1) Import dataset (customers_sample.csv)

```
In [30]: customer = pd.read_csv('customers_sample.csv')
In [31]: customer = customer.drop(columns=['baskets','average_quantity','average_spend'
])
```

```
In [32]:
              customer.head()
   Out[32]:
                  customer_number total_quantity total_spend
               0
                                                    £631.12
                                            260
                             4749
                             4757
                                            333
                                                    £452.42
               1
               2
                              144
                                            303
                                                    £261.16
               3
                              572
                                            346
                                                    £638.79
                              669
                                            324
                                                    £561.42
   In [33]:
              customer['total_spend'] = customer['total_spend'
                                                     ].str.replace('f','').str.replace(',','').ast
              ype(np.float64)
2) Import dataset (baskets_sample.csv)
              basket = pd.read_csv('baskets_sample.csv')
   In [34]:
   In [35]:
              basket.head()
   Out[35]:
                  customer_number
                                       purchase_time basket_quantity basket_spend basket_categories
               0
                             11911
                                   2007-03-01 07:06:00
                                                                             £3.09
                                                                                                  3
               1
                             4047
                                   2007-03-01 07:13:00
                                                                  9
                                                                             £7.99
                                                                                                  5
                                   2007-03-01 07:27:00
                                                                            £37.06
               2
                             3571
                                                                  9
                                                                                                  6
                                   2007-03-01 07:34:00
                                                                            £11.91
                                                                                                  5
                             4079
                                                                  11
                             6063
                                   2007-03-01 07:36:00
                                                                  3
                                                                             £1.45
                                                                                                  1
   In [36]:
              # transform => when creating a new column
              basket['basket'] = basket.groupby('customer_number')['customer_number'].transfo
              rm('count')
              basket.head()
   Out[36]:
                  customer_number
                                     purchase_time
                                                   basket_quantity
                                                                   basket_spend basket_categories
                                                                                                  basket
                                         2007-03-01
               0
                             11911
                                                                7
                                                                          £3.09
                                                                                                3
                                                                                                      83
                                           07:06:00
                                         2007-03-01
                             4047
                                                                          £7.99
                                                                                                     178
                                           07:13:00
                                         2007-03-01
               2
                             3571
                                                                9
                                                                          £37.06
                                                                                                     176
                                           07:27:00
                                         2007-03-01
               3
                             4079
                                                               11
                                                                          £11.91
                                                                                                5
                                                                                                     150
                                           07:34:00
                                         2007-03-01
                             6063
                                                                3
                                                                          £1.45
                                                                                                     347
                                           07:36:00
   In [37]:
              basket = basket.drop(columns=['purchase_time','basket_quantity',
                                       'basket_spend','basket_categories'])
```

```
In [38]: basket = basket.drop_duplicates()
```

3) Merge two dataset to make 'spend' habit' dataset

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```
In [39]:
          spend_habit = pd.merge(customer, basket, left_on='customer_number',
                              right_on='customer_number', how='inner')
          spend habit.head()
In [40]:
Out[40]:
             customer number total quantity total spend basket
          0
                        4749
                                              631.12
                                                        92
           1
                        4757
                                     333
                                              452.42
                                                         27
           2
                         144
                                     303
                                              261.16
                                                        22
           3
                         572
                                     346
                                              638.79
                                                        40
                         669
                                     324
                                              561.42
                                                        36
In [41]:
          # 1. average quantity (float 64) = total quantity / baskets
                  # => average item count: total basket quantity / new baskets
          spend_habit['average_item_count'] = spend_habit['total_quantity'] / spend_habit
          ['basket']
          # 2. average spend (object => float64, replace £, ',') = total spend / baskets
In [42]:
                  # => average basket spend: total spend / new baskets
          spend_habit['average_basket_spend'] = spend_habit['total_spend'] / spend_habit[
          'basket']
In [43]:
          # 3. average spend per item = total spend / total quantity
          spend habit['average spend per item'] = spend habit['total spend'] / spend habi
          t['total_quantity']
In [44]:
          spend_habit = spend_habit.round({'average_item_count':2,
                                     'average_basket_spend':2,
                                    'average_spend_per_item':2})
In [45]:
          # drop total spend for RFM model
          # drop total quantity for correlation problem
          # drop basket for RFM model
          spend_habit = spend_habit.drop(columns=['total_spend','total_quantity','basket'
          1)
          spend_habit.head()
Out[45]:
             customer_number average_item_count average_basket_spend average_spend_per_item
          0
                        4749
                                          2.83
                                                              6.86
                                                                                    2.43
           1
                                         12.33
                        4757
                                                             16.76
                                                                                    1.36
           2
                         144
                                         13.77
                                                             11.87
                                                                                    0.86
           3
                         572
                                          8.65
                                                             15.97
                                                                                    1.85
```

9.00

15.60

1.73

```
In [46]: spend_habit = spend_habit.groupby('customer_number').agg({
    'average_item_count':lambda x:x,
    'average_basket_spend':lambda x:x,
    'average_spend_per_item':lambda x:x
})
spend_habit.head()
```

Out[46]:

average_item_count	average_basket_spend	average_spend_per_item
--------------------	----------------------	------------------------

customer_number			
14	9.48	12.07	1.27
45	19.85	17.75	0.89
52	4.98	3.77	0.76
61	13.49	14.81	1.10
63	5.85	6.11	1.04

In [47]: spend_habit.describe()

Out[47]:

	average_item_count	average_basket_spend	average_spend_per_item
count	3000.000000	3000.000000	3000.000000
mean	11.273407	14.801243	1.394923
std	8.538014	11.161381	0.567371
min	1.200000	1.460000	0.560000
25%	6.117500	8.037500	1.070000
50%	8.730000	11.770000	1.250000
75%	13.390000	17.440000	1.530000
max	90.750000	152.620000	7.920000

4) Check the Pearson correlations in 'spend_habit' dataset

```
In [48]: # average_item_count - average_basket_item: 0.91
    corr = spend_habit.corr()
    corr
```

Out[48]:

	average_item_count	average_basket_spend	average_spend_per_item
average_item_count	1.000000	0.915069	-0.190769
average_basket_spend	0.915069	1.000000	0.137865
average_spend_per_item	-0.190769	0.137865	1.000000

5) Check the distribution of each features

```
In [49]: plt.figure(figsize=(18,14))
          plt.subplot(3,1,1); sns.distplot(spend_habit['average_item_count'])
          plt.subplot(3,1,2); sns.distplot(spend_habit['average_basket_spend'])
          plt.subplot(3,1,3); sns.distplot(spend_habit['average_spend_per_item'])
          plt.show()
           0.08
           0.06
           0.02
                                                                                     80
           0.07
           0.06
           0.03
           0.02
            1.4
            1.0
            0.6
           0.0
In [50]:
          spend_habit_ori = spend_habit.copy()
In [51]:
          spend_habit_ori.head()
Out[51]:
                             average_item_count average_basket_spend average_spend_per_item
           customer_number
                         14
                                          9.48
                                                               12.07
                                                                                       1.27
                                          19.85
                                                                                       0.89
                         45
                                                               17.75
                                          4.98
                                                                3.77
                                                                                       0.76
                         52
```

6) Applying the log1p transformation to make the data more 'normal'

13.49

5.85

61

63

```
In [52]: # use same log1p that I applied with above with RFM
spend_habit_log = np.log1p(spend_habit)
```

14.81

6.11

1.10

1.04

```
In [53]: spend_habit_log.head()
```

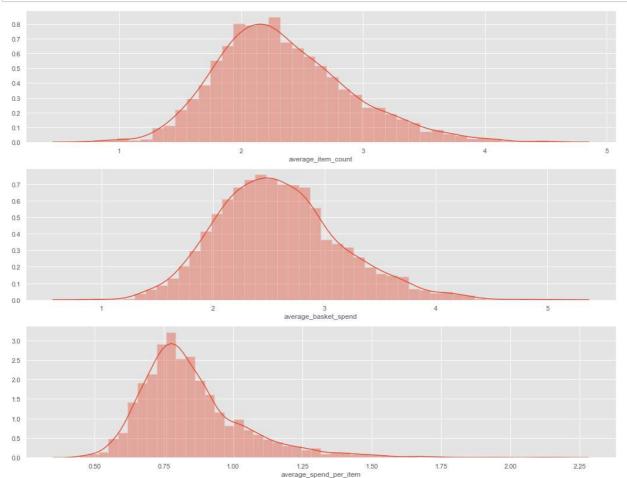
Out[53]:

average_item_count average_basket_spend average_spend_per_item

customer_number

14	ļ	2.349469	2.570320	0.819780
45	5	3.037354	2.931194	0.636577
52	2	1.788421	1.562346	0.565314
61	l	2.673459	2.760643	0.741937
63	3	1.924249	1.961502	0.712950

In [54]: plt.figure(figsize=(18,14))
 plt.subplot(3,1,1); sns.distplot(spend_habit_log['average_item_count'])
 plt.subplot(3,1,2); sns.distplot(spend_habit_log['average_basket_spend'])
 plt.subplot(3,1,3); sns.distplot(spend_habit_log['average_spend_per_item'])
 plt.show()



```
In [55]:
           spend_habit_log.head()
Out[55]:
                              average_item_count average_basket_spend average_spend_per_item
            customer_number
                                        2.349469
                                                               2.570320
                                                                                        0.819780
                          14
                          45
                                        3.037354
                                                               2.931194
                                                                                        0.636577
                          52
                                         1.788421
                                                               1.562346
                                                                                        0.565314
                                        2.673459
                                                               2.760643
                                                                                        0.741937
                          61
                                         1.924249
                                                               1.961502
                                                                                        0.712950
                          63
```

7) Merge RFM_ori and spend_habit_ori to spend_habit_rfm_ori

Out[56]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency
customer_number				
14	9.48	12.07	1.27	1
45	19.85	17.75	0.89	1
52	4.98	3.77	0.76	2
61	13.49	14.81	1.10	3
63	5.85	6.11	1.04	7
4				>

8) Merge RFM_log and spend_habit_log to spend_habit_rfm_log

Out[57]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency
customer_number				
14	2.349469	2.570320	0.819780	0.693147
45	3.037354	2.931194	0.636577	0.693147
52	1.788421	1.562346	0.565314	1.098612
61	2.673459	2.760643	0.741937	1.386294
63	1.924249	1.961502	0.712950	2.079442
4				

```
average_item_count average_basket_spend average_spend_per_item
                                                                                 Recency
                                                                                             Freque
               3000.000000
                                      3000.000000
                                                                3000.000000
                                                                              3000.000000
                                                                                            3000.000
count
                  2.342766
                                          2.590780
                                                                    0.852214
                                                                                 1.206960
                                                                                               3.945
mean
                  0.544299
                                          0.554939
                                                                    0.194357
                                                                                 1.209856
                                                                                               0.739
  std
 min
                  0.788457
                                          0.900161
                                                                    0.444686
                                                                                 0.000000
                                                                                               0.693
 25%
                  1.962556
                                          2.201382
                                                                    0.727549
                                                                                 0.000000
                                                                                               3.496
 50%
                  2.275214
                                          2.547098
                                                                    0.810930
                                                                                 1.098612
                                                                                               3.988
 75%
                  2.666534
                                          2.914522
                                                                    0.928219
                                                                                 1.945910
                                                                                               4.465
                  4.519067
                                                                    2.188296
                                                                                 5.105945
                                                                                               5.926
 max
                                          5.034482
```

9) Check the Pearson correlations in 'spend_habit_rfm_log' dataset

spend_habit_rfm_log.describe()

Out[59]:

In []:

In [58]:

Out[58]:

	average_item_count	average_basket_spend	average_spend_per_item	Re
average_item_count	1.000000	0.865978	-0.277884	0.1
average_basket_spend	0.865978	1.000000	0.235813	0.1
average_spend_per_item	-0.277884	0.235813	1.000000	0.0
Recency	0.163094	0.176682	0.019780	1.0
Frequency	-0.481542	-0.494521	-0.017810	-0.5
Monetary	0.216272	0.318651	0.185737	-0.4
•				•

3. 'item_spend' dataset

(category_spends_sample.csv + lineitems_sample.csv)

1) Import dataset (category_spends_sample.csv)

```
In [60]: spend = pd.read_csv('category_spends_sample.csv')
```

```
In [61]: | spend['practical_items'] = spend['practical_items'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['fruit_veg'] = spend['fruit_veg'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['seasonal_gifting'] = spend['seasonal_gifting'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['discount_bakery'] = spend['discount_bakery'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['drinks'] = spend['drinks'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['deli'] = spend['deli'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['world_foods'] = spend['world_foods'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['lottery'] = spend['lottery'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['cashpoint'] = spend['cashpoint'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['dairy'] = spend['dairy'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['confectionary'] = spend['confectionary'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         spend['grocery_food'] = spend['grocery_food'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['grocery_health_pets'] = spend['grocery_health_pets'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['bakery'] = spend['bakery'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['newspapers_magazines'] = spend['newspapers_magazines'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['prepared_meals'] = spend['prepared_meals'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['soft_drinks'] = spend['soft_drinks'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['frozen'] = spend['frozen'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['meat'] = spend['meat'
                                    ].str.replace('f','').str.replace(',','').astype(np.f
         loat64)
         spend['tobacco'] = spend['tobacco'
                                    ].str.replace('f','').str.replace(',',','').astype(np.f
         loat64)
```

```
In [62]:
            spend.head()
Out[62]:
                                               dairy
                customer_number fruit_veg
                                                     confectionary
                                                                    grocery_food
                                                                                   grocery_health_pets bakery
             0
                            11387
                                      64.58
                                              35.91
                                                             107.78
                                                                            27.08
                                                                                                  29.59
                                                                                                            0.0
             1
                             8171
                                      16.89
                                              37.24
                                                              28.84
                                                                            33.43
                                                                                                  66.40
                                                                                                            0.0
             2
                             1060
                                      87.30
                                               82.98
                                                              49.88
                                                                            20.57
                                                                                                  37.04
                                                                                                            0.0
             3
                             3728
                                      84.05
                                             186.56
                                                             175.50
                                                                           119.84
                                                                                                 111.08
                                                                                                            0.0
                            14621
                                      35.16
                                             121.31
                                                              79.23
                                                                            29.03
                                                                                                  37.17
                                                                                                            0.0
            5 rows × 21 columns
In [63]:
            spend.describe()
Out[63]:
                    customer_number
                                           fruit_veg
                                                            dairy
                                                                   confectionary
                                                                                  grocery_food grocery_health_pe
                                       3000.000000
                                                     3000.000000
                                                                                   3000.000000
                                                                                                        3000.0000
                          3000.000000
                                                                    3000.000000
             count
                          8095.724333
                                          69.456163
                                                       71.302683
                                                                      57.347793
                                                                                     60.007530
                                                                                                           60.9098
             mean
               std
                          4686.259488
                                          70.499654
                                                       57.966265
                                                                      55.959350
                                                                                     57.682533
                                                                                                           69.8050
              min
                            14.000000
                                           0.000000
                                                        0.000000
                                                                       0.000000
                                                                                      0.000000
                                                                                                            0.0000
              25%
                          4044.750000
                                          22.695000
                                                       31.390000
                                                                      21.070000
                                                                                     21.087500
                                                                                                           18.1450
              50%
                          8218.500000
                                          50.935000
                                                       56.875000
                                                                      42.290000
                                                                                     44.030000
                                                                                                           39.0750
              75%
                         12115.500000
                                          93.405000
                                                       95.327500
                                                                                     80.922500
                                                                                                           77.2500
                                                                      75.125000
                         16316.000000
                                        1262.970000
                                                      708.040000
                                                                     614.370000
                                                                                   1017.070000
                                                                                                          884.4500
              max
           8 rows × 21 columns
 In [ ]:
```

2) Import dataset (lineitems_sample.csv)

In [64]: item = pd.read_csv('lineitems_sample.csv')
item.head()

Out[64]:

	customer_number	purchase_time	product_id	category	quantity	spend
0	14577	2007-03-10 11:58:00	722653	GROCERY_FOOD	1	£1.39
1	7210	2007-03-22 10:53:00	696136	GROCERY_HEALTH_PETS	1	£4.25
2	3145	2007-03-26 11:17:00	139543	GROCERY_HEALTH_PETS	1	£0.50
3	2649	2007-03-12 16:05:00	34890	BAKERY	1	£0.57
4	859	2007-03-10 09:53:00	613984	BAKERY	1	£1.59

```
In [65]:
         item.dtypes
Out[65]: customer_number
                               int64
          purchase_time
                              object
          product_id
                               int64
                              object
          category
                               int64
          quantity
          spend
                              object
          dtype: object
In [66]:
         item['spend'] = item['spend'
                                      ].str.replace('f','').str.replace(',','').astype(np.f
          loat64)
In [67]:
         category = item.groupby(by=['customer_number','category']
                                   ).agg({'spend':[np.sum]}).unstack()
          category.head()
Out[67]:
                           spend
                           sum
                           BAKERY CASHPOINT CONFECTIONARY DAIRY DELI DISCOUNT_BAKERY D
           category
           customer_number
                        14
                              18.09
                                          NaN
                                                          23.22 172.58
                                                                        NaN
                                                                                           1.25
                        45
                              18.00
                                           NaN
                                                         106.54 142.16
                                                                        2.00
                                                                                          NaN
                        52
                               2.45
                                           10.0
                                                           3.29
                                                                  5.19
                                                                       49.07
                                                                                          NaN
                        61
                              32.75
                                           NaN
                                                          46.39
                                                                 55.29
                                                                       19.88
                                                                                          NaN
                        63
                              33.35
                                           NaN
                                                          73.07
                                                                 42.11
                                                                       32.14
                                                                                          NaN
                                                                                               •
In [68]:
          category.isna().sum()
Out[68]:
                       category
                                                   37
          spend sum
                       BAKERY
                                                 1794
                       CASHPOINT
                       CONFECTIONARY
                                                   18
                       DAIRY
                                                   13
                       DELI
                                                 1050
                       DISCOUNT_BAKERY
                                                 2664
                       DRINKS
                                                  915
                       FROZEN
                                                  152
                       FRUIT_VEG
                                                   19
                       GROCERY_FOOD
                                                   18
                       GROCERY_HEALTH_PETS
                                                   49
                       LOTTERY
                                                 1836
                                                  177
                       MEAT
                       NEWSPAPERS MAGAZINES
                                                  463
                       PRACTICAL_ITEMS
                                                 1810
                       PREPARED MEALS
                                                  142
                       SEASONAL_GIFTING
                                                 1096
                       SOFT DRINKS
                                                  224
                       TOBACCO
                                                 1443
                       WORLD FOODS
                                                  593
```

dtype: int64

In [69]: | category = category.fillna(0) category.head() Out[69]: spend sum BAKERY CASHPOINT CONFECTIONARY DAIRY DELI DISCOUNT_BAKERY D category customer_number 14 18.09 0.0 23.22 172.58 0.00 1.25 45 18.00 0.0 106.54 142.16 2.00 0.00 2.45 10.0 3.29 5.19 49.07 0.00 52 61 32.75 0.0 46.39 55.29 19.88 0.00 63 33.35 0.0 73.07 42.11 32.14 0.00 Þ category = category.rename_axis().reset_index() In [70]: category.head() Out[70]: customer_number spend sum BAKERY CASHPOINT CONFECTIONARY DAIRY **DELI DISCOUNT E** category 0 14 18.09 0.0 23.22 172.58 0.00 1 45 18.00 0.0 106.54 142.16 2.00 2 52 2.45 10.0 3.29 5.19 49.07 3 61 32.75 0.0 46.39 55.29 19.88 73.07 63 33.35 0.0 42.11 32.14 5 rows × 21 columns In [71]: category[category['customer_number']==14] Out[71]: customer_number spend sum BAKERY CASHPOINT CONFECTIONARY DAIRY DELI DISCOUNT_B category 0 14 18.09 23.22 172.58 0.0 0.0 1 rows × 21 columns

```
In [72]: # compare with spend dataset spend[spend['customer_number']==14]

Out[72]: customer_number fruit_veg dairy confectionary grocery_food grocery_health_pets bakery

427 14 11.1 172.58 23.22 56.05 11.28 0.0

1 rows × 21 columns

In []:
```

3) Replacing 'bakery'feature in spend from category

category		BAKERY
0	14	18.09
1	45	18.00
2	52	2.45
3	61	32.75
4	63	33.35

```
In [76]: category_bakery.columns = ['customer_number', 'bakery']
```

In [77]: category_bakery.head()

Out[77]:

	customer_number	bakery
0	14	18.09
1	45	18.00
2	52	2.45
3	61	32.75
4	63	33.35

```
In [78]: # spend with bakery feature
           spend = pd.merge(spend, category_bakery, left_on='customer_number',
                                right_on='customer_number', how='inner')
           spend.head()
Out[78]:
                                         dairy confectionary grocery_food grocery_health_pets newspap
              customer_number fruit_veg
           0
                         11387
                                   64.58
                                          35.91
                                                       107.78
                                                                     27.08
                                                                                        29.59
           1
                          8171
                                   16.89
                                          37.24
                                                        28.84
                                                                     33.43
                                                                                         66.40
           2
                          1060
                                   87.30
                                          82.98
                                                        49.88
                                                                     20.57
                                                                                        37.04
           3
                          3728
                                   84.05 186.56
                                                       175.50
                                                                    119.84
                                                                                        111.08
                         14621
                                                        79.23
                                                                     29.03
                                                                                        37.17
                                   35.16 121.31
           5 rows × 21 columns
           spend[spend['customer_number']==14]
Out[79]:
                customer_number fruit_veg
                                            dairy confectionary grocery_food grocery_health_pets newsp
           427
                                      11.1 172.58
                                                          23.22
                                                                       56.05
                                                                                           11.28
           1 rows × 21 columns
 In [ ]:
```

4) Check the Pearson correlations in 'spend' dataset

```
In [80]: corr = spend.corr()
```

Out[81]:

	customer_number	fruit_veg	dairy	confectionary	grocery_food	groce
customer_number	1.000000	-0.081879	-0.083583	-0.094811	-0.044161	
fruit_veg	-0.081879	1.000000	0.629616	0.465602	0.640928	
dairy	-0.083583	0.629616	1.000000	0.610100	0.651492	
confectionary	-0.094811	0.465602	0.610100	1.000000	0.574594	
grocery_food	-0.044161	0.640928	0.651492	0.574594	1.000000	
grocery_health_pets	-0.073822	0.490674	0.557530	0.577793	0.581256	
newspapers_magazines	-0.098787	0.136383	0.219894	0.211944	0.130919	
prepared_meals	-0.115383	0.449565	0.509525	0.471222	0.481753	
soft_drinks	-0.053060	0.259851	0.404795	0.537825	0.365991	
frozen	-0.107980	0.420811	0.531251	0.574330	0.569792	
meat	-0.072248	0.550687	0.492942	0.440183	0.556404	
tobacco	0.076524	-0.017992	0.090944	0.060835	0.062182	
drinks	-0.013866	0.108806	0.070143	0.013506	0.092420	
deli	0.001120	0.225524	0.224616	0.206669	0.212570	
world_foods	-0.044833	0.206913	0.243247	0.246258	0.180413	
lottery	0.038263	-0.018643	0.036770	0.014559	0.011811	
cashpoint	0.015227	-0.049082	0.020423	0.038862	-0.015510	
seasonal_gifting	-0.016623	0.206127	0.234176	0.277407	0.195960	
discount_bakery	-0.016584	0.046758	0.000576	0.057857	0.043531	
practical_items	-0.053567	0.272480	0.277045	0.274943	0.260195	
bakery	-0.094028	0.447188	0.608368	0.542105	0.522479	

21 rows × 21 columns

Correlation over 0.50

fruit veg: dairy 0.62 / grocery_food 0.64 / meat 0.55

dairy: fruit veg 0.62 / confectionary 0.61 / grocery_food 0.65

grocery_health_pets 0.55 / prepared_meals 0.5 / frozen 0.53

confect: dairy 0.61 / grocery_food 0.57 / grocery_health_pets 0.57

soft_drinks 0.53 / frozen 0.52

fruit veg 0.64 / dairy 0.65 / confectionary 0.57 grocery:

grocery_health_pets 0.57 / soft_drinks 0.6 / frozen 0.55

meat 0.55

gro_pets: dairy 0.55 / confectionary 0.57 / grocery_food 0.57

frozen 0.52

prepared_meals: dairy 0.5

soft drinks: confectionary 0.53

frozen: dairy / confectionary / grocery_food / gro_pets

fruit veg / grocery_food meat:

dariy / confectionary / grocery_food bakery:

In [82]: spend.head()

Out[82]:

	customer_number	fruit_veg	dairy	confectionary	grocery_food	grocery_health_pets	newspap
0	11387	64.58	35.91	107.78	27.08	29.59	_
1	8171	16.89	37.24	28.84	33.43	66.40	
2	1060	87.30	82.98	49.88	20.57	37.04	
3	3728	84.05	186.56	175.50	119.84	111.08	
4	14621	35.16	121.31	79.23	29.03	37.17	

5 rows × 21 columns

In [83]: spend.describe()

Out[83]:

	customer_number	fruit_veg	dairy	confectionary	grocery_food	grocery_health_pa
count	3000.000000	3000.000000	3000.000000	3000.000000	3000.000000	3000.0000
mean	8095.724333	69.456163	71.302683	57.347793	60.007530	60.9098
std	4686.259488	70.499654	57.966265	55.959350	57.682533	69.8050
min	14.000000	0.000000	0.000000	0.000000	0.000000	0.0000
25%	4044.750000	22.695000	31.390000	21.070000	21.087500	18.1450
50%	8218.500000	50.935000	56.875000	42.290000	44.030000	39.0750
75%	12115.500000	93.405000	95.327500	75.125000	80.922500	77.2500
max	16316.000000	1262.970000	708.040000	614.370000	1017.070000	884.4500

8 rows × 21 columns

5) Dropping features that 0 value until 25% (= deleting 8 feature)

```
In [84]: # droping features that 0 value until 25% (= deleting 8 feature)
          spend_12 = spend.drop(columns=['tobacco','drinks','deli','lottery','cashpoint',
                                           'seasonal_gifting', 'discount_bakery',
                                          'practical items'])
          spend_12.info()
          <class 'pandas.core.frame.DataFrame'>
          Int64Index: 3000 entries, 0 to 2999
          Data columns (total 13 columns):
          customer_number
                                   3000 non-null int64
          fruit_veg
                                    3000 non-null float64
                                    3000 non-null float64
          dairy
          confectionary
                                    3000 non-null float64
          grocery_food3000 non-null float64grocery_health_pets3000 non-null float64newspapers_magazines3000 non-null float64
                                    3000 non-null float64
          prepared_meals
          soft drinks
                                    3000 non-null float64
                                    3000 non-null float64
          frozen
                                    3000 non-null float64
          meat
          world_foods
                                    3000 non-null float64
          bakery
                                    3000 non-null float64
          dtypes: float64(12), int64(1)
          memory usage: 328.1 KB
```

In [85]: spend_12.describe()

Out[85]:

	customer_number	fruit_veg	dairy	confectionary	grocery_food	grocery_health_pe
count	3000.000000	3000.000000	3000.000000	3000.000000	3000.000000	3000.0000
mean	8095.724333	69.456163	71.302683	57.347793	60.007530	60.9098
std	4686.259488	70.499654	57.966265	55.959350	57.682533	69.8050
min	14.000000	0.000000	0.000000	0.000000	0.000000	0.0000
25%	4044.750000	22.695000	31.390000	21.070000	21.087500	18.1450
50%	8218.500000	50.935000	56.875000	42.290000	44.030000	39.0750
75%	12115.500000	93.405000	95.327500	75.125000	80.922500	77.2500
max	16316.000000	1262.970000	708.040000	614.370000	1017.070000	884.450C
4						•

customer_number : 24287173
fruit_veg : 208368.49
dairy : 213908.05

confectionary : 172043.38
grocery_food : 180022.59

grocery_health_pets : 182729.5999999998

newspapers_magazines : 49960.17
prepared_meals : 106441.70999999999
soft drinks : 69910.04999999999

frozen : 106398.06
meat : 164222.06
world_foods : 25662.78
bakery : 114630.37

6) Dropping features that total spend is lower than 100,000 (= deleting 3 feature)

In [88]: spend_9.head()

Out[88]:

	customer_number	fruit_veg	dairy	confectionary	grocery_food	grocery_health_pets	prepared
0	11387	64.58	35.91	107.78	27.08	29.59	
1	8171	16.89	37.24	28.84	33.43	66.40	
2	1060	87.30	82.98	49.88	20.57	37.04	
3	3728	84.05	186.56	175.50	119.84	111.08	
4	14621	35.16	121.31	79.23	29.03	37.17	
4							>

7) Making a new dataset 'item_spend' dataset

```
In [89]:
           item_spend = spend_9.groupby('customer_number').agg({
                'fruit_veg':lambda x:x,
                'dairy':lambda x:x,
                 'confectionary':lambda x:x,
                 'grocery_food':lambda x:x,
                'grocery_health_pets':lambda x:x,
                'prepared_meals':lambda x:x,
                'frozen':lambda x:x,
                'meat':lambda x:x,
                'bakery':lambda x:x
           })
           item_spend.head()
Out[89]:
                                                confectionary grocery_food grocery_health_pets prepared_me
                              fruit_veg dairy
            customer_number
                          14
                                  11.10
                                       172.58
                                                        23.22
                                                                      56.05
                                                                                          11.28
                                                                                                           2:
                          45
                                  30.21 142.16
                                                       106.54
                                                                      83.42
                                                                                          24.31
                                                                                                           56
                           52
                                  53.29
                                          5.19
                                                         3.29
                                                                       1.08
                                                                                          12.11
                          61
                                  70.18
                                         55.29
                                                        46.39
                                                                      56.18
                                                                                          45.71
                                                                                                           1:
                          63
                                  22.01
                                         42.11
                                                        73.07
                                                                      13.54
                                                                                          25.08
                                                                                                           1:
           item_spend.describe()
In [90]:
Out[90]:
                      fruit_veg
                                       dairy confectionary
                                                           grocery_food grocery_health_pets
                                                                                              prepared_meals
            count 3000.000000
                                3000.000000
                                               3000.000000
                                                             3000.000000
                                                                                 3000.000000
                                                                                                   3000.00000
                     69.456163
                                  71.302683
                                                 57.347793
                                                               60.007530
                                                                                   60.909867
                                                                                                     35.48057
            mean
                     70.499654
                                  57.966265
                                                 55.959350
                                                               57.682533
                                                                                   69.805023
                                                                                                     41.24047
              std
              min
                      0.000000
                                   0.000000
                                                  0.000000
                                                                0.000000
                                                                                    0.000000
                                                                                                      0.00000
             25%
                     22.695000
                                  31.390000
                                                 21.070000
                                                               21.087500
                                                                                   18.145000
                                                                                                      8.70000
             50%
                     50.935000
                                  56.875000
                                                 42.290000
                                                               44.030000
                                                                                   39.075000
                                                                                                     23.09500
             75%
                     93.405000
                                  95.327500
                                                                                   77.250000
                                                                                                     47.33000
                                                 75.125000
                                                               80.922500
                   1262.970000
                                 708.040000
                                                614.370000
                                                             1017.070000
                                                                                  884.450000
                                                                                                    454.29000
             max
```

8) Check the Pearson correlations in 'item_spend' dataset

```
In [91]: corr = item_spend.corr()
corr
```

Out[91]:

	fruit_veg	dairy	confectionary	grocery_food	grocery_health_pets	prepare
fruit_veg	1.000000	0.629616	0.465602	0.640928	0.490674	1
dairy	0.629616	1.000000	0.610100	0.651492	0.557530	1
confectionary	0.465602	0.610100	1.000000	0.574594	0.577793	1
grocery_food	0.640928	0.651492	0.574594	1.000000	0.581256	1
grocery_health_pets	0.490674	0.557530	0.577793	0.581256	1.000000	1
prepared_meals	0.449565	0.509525	0.471222	0.481753	0.454817	•
frozen	0.420811	0.531251	0.574330	0.569792	0.529290	1
meat	0.550687	0.492942	0.440183	0.556404	0.450822	1
bakery	0.447188	0.608368	0.542105	0.522479	0.439587	1
4						>

9) Check the distribution of each features

```
In [92]:
          plt.figure(figsize=(18,14))
           plt.subplot(9,1,1); sns.distplot(item_spend['fruit_veg'])
           plt.subplot(9,1,2); sns.distplot(item_spend['dairy'])
           plt.subplot(9,1,3); sns.distplot(item_spend['confectionary'])
           plt.subplot(9,1,4); sns.distplot(item_spend['grocery_food'])
           plt.subplot(9,1,5); sns.distplot(item_spend['grocery_health_pets'])
           plt.subplot(9,1,6); sns.distplot(item_spend['prepared_meals'])
           plt.subplot(9,1,7); sns.distplot(item_spend['frozen'])
           plt.subplot(9,1,8); sns.distplot(item_spend['meat'])
           plt.subplot(9,1,9); sns.distplot(item_spend['bakery'])
           plt.show()
           0.010
           0.005
           0.000
           0.010
           0.005
           0.000
           0.010
           0.000
           0.000
            0.02
            0.01
            0.00
            0.01
            0.00
            0.01
                                                                      300
                                                                                       400
                                                        bakery
In [93]:
           item_spend_ori = item_spend.copy()
           item_spend_ori.head()
Out[93]:
                                              confectionary grocery_food grocery_health_pets prepared_me
                             fruit_veg dairy
            customer_number
                                                                                                      2:
                         14
                                11.10
                                      172.58
                                                     23.22
                                                                   56.05
                                                                                      11.28
                         45
                                30.21
                                      142.16
                                                    106.54
                                                                   83.42
                                                                                      24.31
                                                                                                      56
                         52
                                53.29
                                                      3.29
                                        5.19
                                                                   1.08
                                                                                      12.11
                         61
                                70.18
                                       55.29
                                                     46.39
                                                                   56.18
                                                                                      45.71
                                                                                                      1;
                         63
                                22.01
                                        42.11
                                                     73.07
                                                                   13.54
                                                                                      25.08
                                                                                                      1;
```

```
In [94]:
          item_spend_log = np.log1p(item_spend)
          item_spend_log.head()
Out[94]:
                            fruit_veg dairy
                                               confectionary grocery_food grocery_health_pets prepared_
           customer_number
                            2.493205
                                     5.156639
                                                   3.187179
                                                                4.043928
                                                                                   2.507972
                                                                                                  3.1
                         45
                            3.440739 4.963963
                                                   4.677863
                                                                4.435804
                                                                                   3.231200
                                                                                                  4.0
                            3.994340
                                    1.822935
                                                   1.456287
                                                                0.732368
                                                                                   2.573375
                                                                                                  1.3
                        61
                            4.265212 4.030517
                                                   3.858411
                                                                4.046204
                                                                                   3.843958
                                                                                                  2.5
                                                                2.676903
                                                                                   3.261169
                                                                                                  2.6
                            3.135929 3.763755
                                                   4.305011
In [95]:
          plt.figure(figsize=(18,14))
          plt.subplot(9,1,1); sns.distplot(item_spend_log['fruit_veg'])
          plt.subplot(9,1,2); sns.distplot(item_spend_log['dairy'])
          plt.subplot(9,1,3); sns.distplot(item_spend_log['confectionary'])
          plt.subplot(9,1,4); sns.distplot(item_spend_log['grocery_food'])
          plt.subplot(9,1,5); sns.distplot(item_spend_log['grocery_health_pets'])
          plt.subplot(9,1,6); sns.distplot(item_spend_log['prepared_meals'])
          plt.subplot(9,1,7); sns.distplot(item_spend_log['frozen'])
          plt.subplot(9,1,8); sns.distplot(item_spend_log['meat'])
          plt.subplot(9,1,9); sns.distplot(item_spend_log['bakery'])
          plt.show()
           0.4
           0.2
           0.4
           0.2
           0.0
           0.2
           0.4
           0.2
           0.0
           0.2
           0.2
           0.0
           0.2
           0.2
           0.0
           0.4
           0.2
 In [ ]:
```

10) Merge spend_habit_rfm_ori and item_spend_ori to df_ori

```
In [96]:
           # cus_bas_rfm_ori + item_spend_ori
           df_ori = pd.merge(spend_habit_rfm_ori, item_spend_ori, left_on='customer_numbe
                                   right_on='customer_number', how='inner')
           df_ori.head()
Out[96]:
                               average_item_count average_basket_spend average_spend_per_item Recency
            customer_number
                                              9.48
                                                                    12.07
                                                                                               1.27
                           14
                                                                                                           1
                                             19.85
                                                                                              0.89
                                                                                                           1
                           45
                                                                    17.75
                                                                                                           2
                                              4.98
                                                                                              0.76
                           52
                                                                     3.77
                                                                                                           3
                           61
                                             13.49
                                                                    14.81
                                                                                               1.10
                                                                                                           7
                           63
                                              5.85
                                                                     6.11
                                                                                               1.04
           corr = df_ori.corr()
In [97]:
           corr
Out[97]:
                                                                                                           Re
                                      average_item_count
                                                          average_basket_spend
                                                                                 average_spend_per_item
                                                                       0.915069
                                                                                                -0.190769
                                                1.000000
                                                                                                           0.0
                 average_item_count
                                                0.915069
                                                                       1.000000
                                                                                                 0.137865
                                                                                                           0.0
              average_basket_spend
                                               -0.190769
                                                                       0.137865
                                                                                                 1.000000
                                                                                                           0.0
            average_spend_per_item
                                                0.091122
                                                                       0.096117
                                                                                                 0.007386
                                                                                                           1.0
                           Recency
                                               -0.372985
                                                                       -0.368888
                                                                                                -0.007982
                                                                                                          -0.20
                          Frequency
                                                0.228918
                                                                       0.315238
                                                                                                 0.183322
                           Monetary
                                                                                                          -0.2
                                                0.383803
                                                                       0.333912
                                                                                                -0.165218
                                                                                                          -0.1
                           fruit_veg
                               dairy
                                                0.305094
                                                                       0.245811
                                                                                                -0.185242
                                                                                                          -0.2
                       confectionary
                                                0.358659
                                                                       0.289181
                                                                                                -0.194968
                                                                                                          -0.1
                                                                                                -0.170010
                       grocery_food
                                                0.434644
                                                                       0.378350
                                                                                                          -0.1
                                                                       0.387599
                                                                                                -0.093308
                                                                                                          -0.1
                grocery_health_pets
                                                0.406408
                     prepared_meals
                                                0.299873
                                                                       0.288395
                                                                                                -0.078288
                                                                                                          -0.1
                              frozen
                                                0.350354
                                                                       0.306310
                                                                                                -0.134664
                                                                                                          -0.1
                                                0.334297
                                                                       0.340579
                                                                                                -0.054551
                                                                                                          -0.1
                               meat
                             bakery
                                                0.205458
                                                                       0.143935
                                                                                                -0.177941
                                                                                                          -0.1
```

11) Merge spend_habit_rfm_log and item_spend_log to df_log

Out[98]:

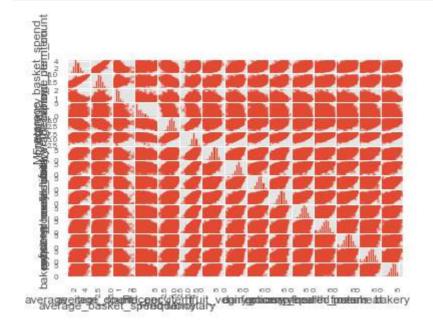
	average_item_count	average_basket_spend	average_spend_per_item	Recency
customer_number				
14	2.349469	2.570320	0.819780	0.693147
45	3.037354	2.931194	0.636577	0.693147
52	1.788421	1.562346	0.565314	1.098612
61	2.673459	2.760643	0.741937	1.386294
63	1.924249	1.961502	0.712950	2.079442

In [99]: round(df_log.describe(),2)

Out[99]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	3000.00	3000.00	3000.00	3000.00	3000.00
mean	2.34	2.59	0.85	1.21	3.95
std	0.54	0.55	0.19	1.21	0.74
min	0.79	0.90	0.44	0.00	0.69
25%	1.96	2.20	0.73	0.00	3.50
50%	2.28	2.55	0.81	1.10	3.99
75%	2.67	2.91	0.93	1.95	4.47
max	4.52	5.03	2.19	5.11	5.93
4					>

In [100]: | scatter = pd.plotting.scatter_matrix(df_log)



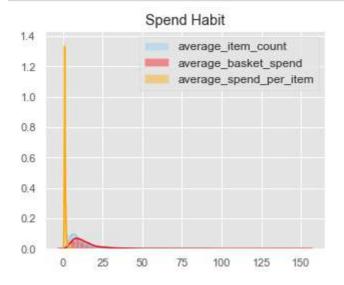
2. A Customer Base Summary section

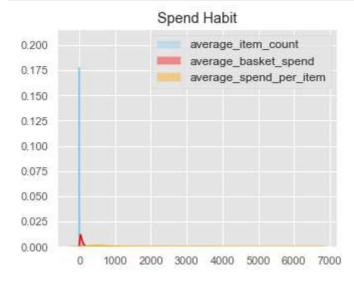
Out[101]:		average item count	average basket spend	average_spend_per_item	Recency
	customer_number	avorago_nom_oount	uvorugo_suonot_oponu	avorage_opona_por_nom	recomey
	14	9.48	12.07	1.27	1
	45	19.85	17.75	0.89	1
	52	4.98	3.77	0.76	2
	61	13.49	14.81	1.10	3
	63	5.85	6.11	1.04	7
	4				
n [102]:	df_ori.describe	()			

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Freque
count	3000.000000	3000.000000	3000.000000	3000.000000	3000.000
mean	11.273407	14.801243	1.394923	8.121333	65.182
std	8.538014	11.161381	0.567371	20.938531	47.464
min	1.200000	1.460000	0.560000	0.000000	1.000
25%	6.117500	8.037500	1.070000	0.000000	32.000
50%	8.730000	11.770000	1.250000	2.000000	53.000
75%	13.390000	17.440000	1.530000	6.000000	86.000
max	90.750000	152.620000	7.920000	164.000000	374.000
4					>

```
In [103]: fig = plt.figure(figsize=(5,4))
    sns.distplot(df_ori.average_item_count,color='skyblue',label='average_item_count')
    sns.distplot(df_ori.average_basket_spend,color='red',label='average_basket_spend')
    sns.distplot(df_ori.average_spend_per_item,color='orange',label='average_spend_per_item')

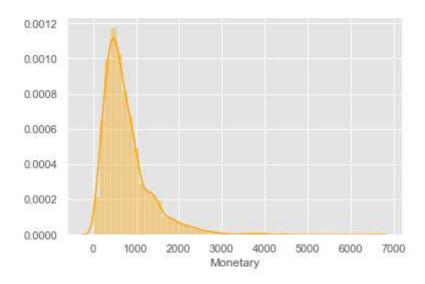
plt.legend(prop={'size': 12})
    plt.title('Spend Habit')
    plt.xlabel('')
    plt.show()
```





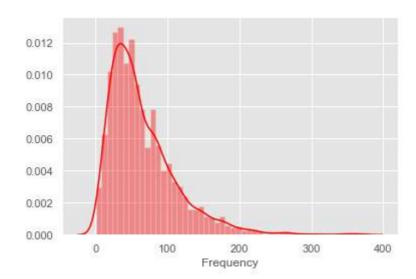
In [105]: sns.distplot(df_ori.Monetary,color='orange',label='average_spend_per_item')

Out[105]: <matplotlib.axes._subplots.AxesSubplot at 0x15da3442a90>



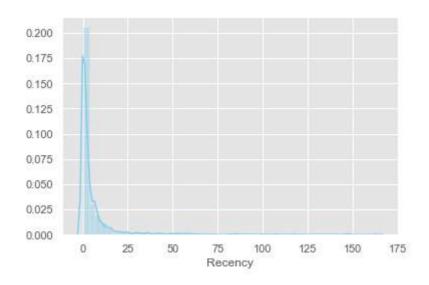
In [106]: sns.distplot(df_ori.Frequency,color='red',label='average_basket_spend')

Out[106]: <matplotlib.axes._subplots.AxesSubplot at 0x15da3251dd8>



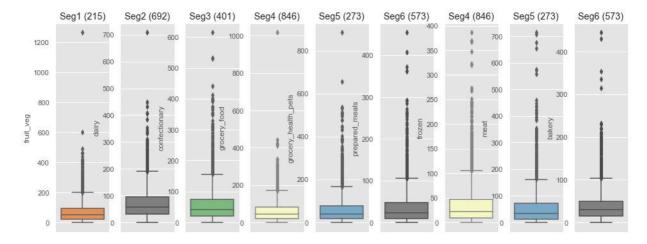
In [107]: sns.distplot(df_ori.Recency,color='skyblue',label='average_item_count')

Out[107]: <matplotlib.axes._subplots.AxesSubplot at 0x15da37b5c18>



```
In [108]:
          figure, (ax1, ax2, ax3, ax4, ax5, ax6, ax7, ax8, ax9) = plt.subplots(1, 9)
          figure.set_size_inches(16,6)
          sns.boxplot(df_ori.fruit_veg, ax=ax1, orient = 'v', palette='Oranges'
                      ).set_title('Seg1 (215)')
          sns.boxplot(df_ori.dairy, ax=ax2, orient = 'v', palette='binary'
                      ).set_title('Seg2 (692)')
          sns.boxplot(df_ori.confectionary, ax=ax3, orient = 'v', palette='Greens'
                      ).set_title('Seg3 (401)')
          sns.boxplot(df_ori.grocery_food, ax=ax4, orient = 'v', palette='Spectral'
                      ).set_title('Seg4 (846)')
          sns.boxplot(df_ori.grocery_health_pets, ax=ax5, orient = 'v', palette='Blues'
                      ).set_title('Seg5 (273)')
          sns.boxplot(df_ori.prepared_meals, ax=ax6, orient = 'v', palette='gist_gray'
                      ).set_title('Seg6 (573)')
          sns.boxplot(df_ori.frozen, ax=ax7, orient = 'v', palette='Spectral'
                      ).set_title('Seg4 (846)')
          sns.boxplot(df_ori.meat, ax=ax8, orient = 'v', palette='Blues'
                      ).set_title('Seg5 (273)')
          sns.boxplot(df_ori.bakery, ax=ax9, orient = 'v', palette='gist_gray'
                      ).set_title('Seg6 (573)')
```

Out[108]: Text(0.5, 1.0, 'Seg6 (573)')



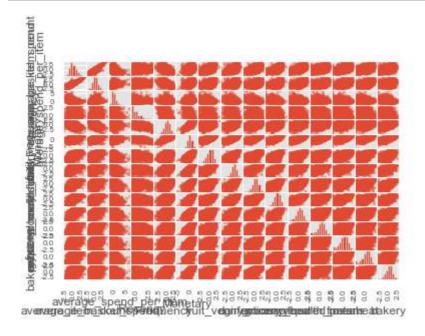
In []:

3. Rescaling to remove the units

```
In [109]: from sklearn.preprocessing import StandardScaler
    scaler = StandardScaler()
    df_scaled = scaler.fit_transform(df_log)

# transform into a dataframe
    df_scaled = pd.DataFrame(df_scaled, index=df_log.index, columns=df_log.columns)
```

In [110]: scatter = pd.plotting.scatter_matrix(df_scaled)



In [111]: round(df_scaled.describe(),2)

Out[111]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	3000.00	3000.00	3000.00	3000.00	3000.00
mean	0.00	-0.00	0.00	-0.00	0.00
std	1.00	1.00	1.00	1.00	1.00
min	-2.86	-3.05	-2.10	-1.00	-4.40
25%	-0.70	-0.70	-0.64	-1.00	-0.61
50%	-0.12	-0.08	-0.21	-0.09	0.06
75%	0.59	0.58	0.39	0.61	0.70
max	4.00	4.40	6.88	3.22	2.68
4					•

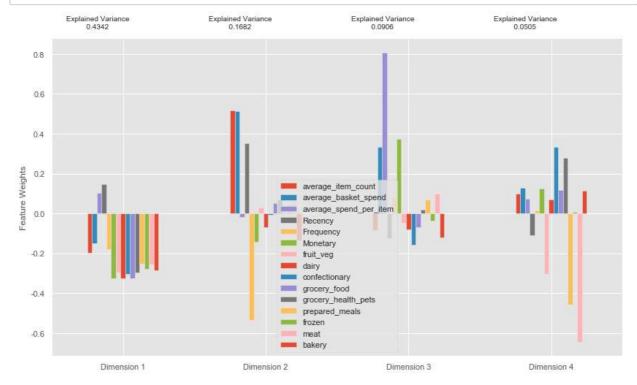
In []:

4. Feature Engineering

```
In [112]: from sklearn.decomposition import PCA
    pca = PCA(n_components=4)
    fit = pca.fit(df_scaled)

#-- import a helpful set of functions to ease displaying results..
import renders as rs

#-- Generate a PCA results plot
    pca_results = rs.pca_results(df_scaled, pca)
```



```
In [ ]:
```

5. Selecting our final Features

```
0.7435166512965233
4
```

```
In [114]: pca = PCA(n_components=4)
    pca.fit(df_scaled)
    reduced_data = pca.transform(df_scaled)
    reduced_data = pd.DataFrame(reduced_data)
```

In []:	
---------	--

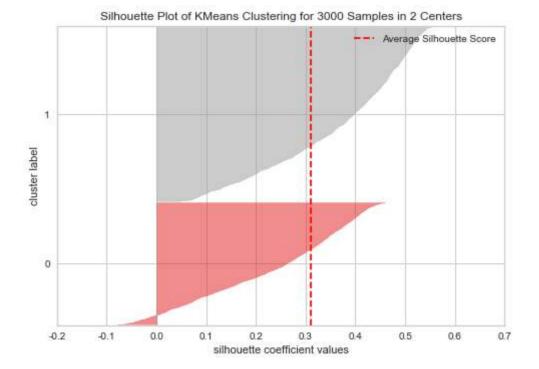
6. K-Means Clustering Algorithm

In [115]: from sklearn.cluster import KMeans
 from sklearn.metrics import silhouette_score
 from yellowbrick.cluster import SilhouetteVisualizer

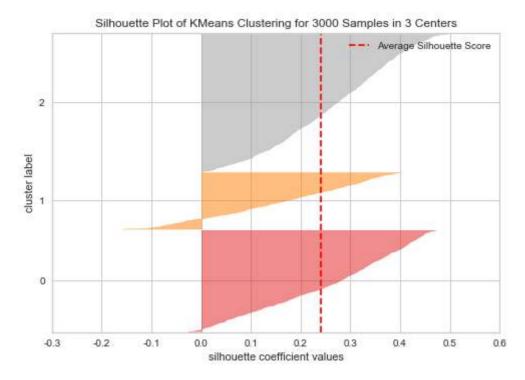
```
In [116]: # Finding the right number of segments
for k in range(2,11):
    clusterer = KMeans(n_clusters=k, random_state=42).fit(reduced_data)
    preds = clusterer.predict(reduced_data)
    centers = clusterer.cluster_centers_
    score = round(silhouette_score(reduced_data, preds, metric='euclidean'),3)

    print("For n_clusters = {}.The average silhouette_score is : {})".format(k, score))
    visualizer = SilhouetteVisualizer(clusterer, n_clusters=k)
    visualizer.fit(reduced_data)
    visualizer.show()
```

For n_clusters = 2.The average silhouette_score is : 0.31)



For n_clusters = 3.The average silhouette_score is : 0.241)



For n_clusters = 4.The average silhouette_score is : 0.236)

Silhouette Plot of KMeans Clustering for 3000 Samples in 4 Centers Average Silhouette Score 2 1 0

For n_clusters = 5.The average silhouette_score is : 0.222)

0.1

0.2

silhouette coefficient values

0.3

0.4

0.5

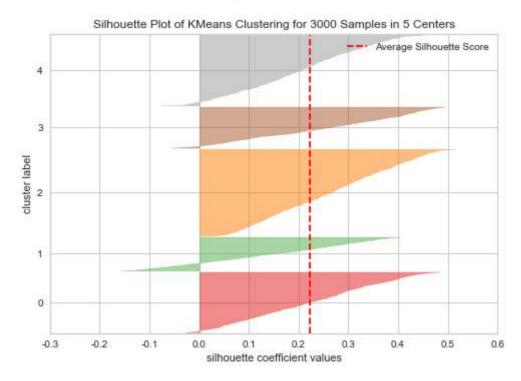
0.6

-0.3

-0.2

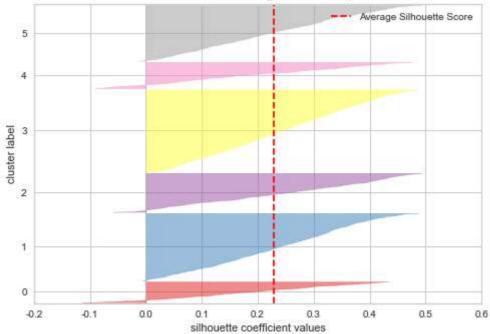
-0.1

0.0

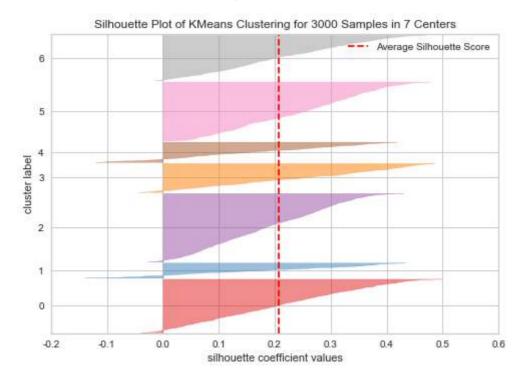


For n_clusters = 6.The average silhouette_score is : 0.228)

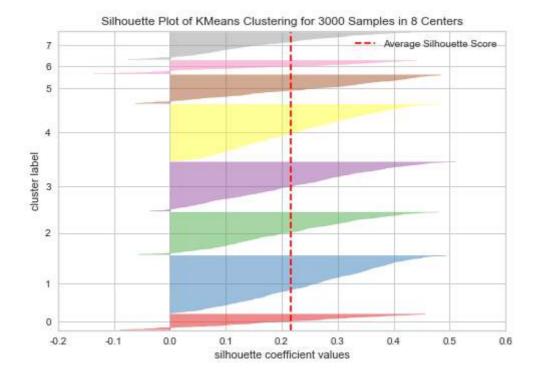
Silhouette Plot of KMeans Clustering for 3000 Samples in 6 Centers



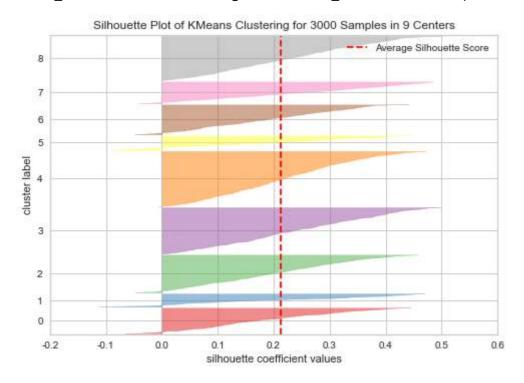
For n_clusters = 7.The average silhouette_score is : 0.208)



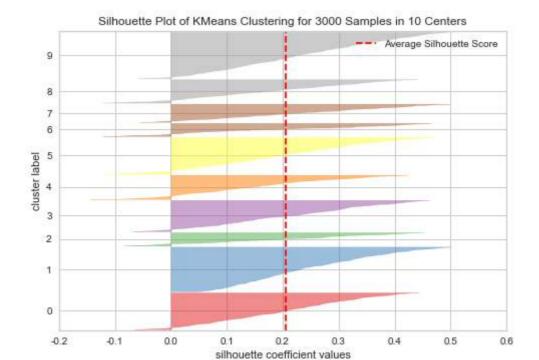
For n_clusters = 8.The average silhouette_score is : 0.216)



For n_clusters = 9.The average silhouette_score is : 0.212)



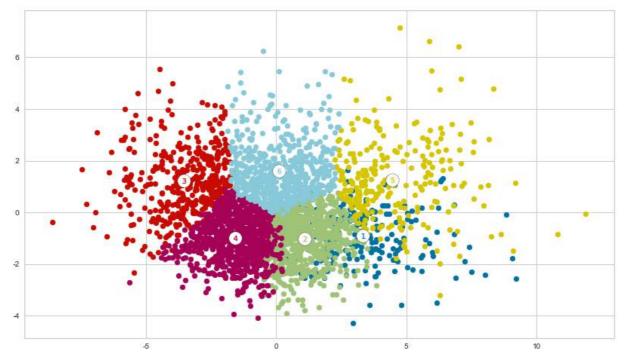
For n_clusters = 10.The average silhouette_score is : 0.205)



In []:

7. K-Means Clustering Visualisation

```
In [117]: | clusterer = KMeans(n_clusters=6, random_state=42).fit(reduced_data)
          preds = clusterer.predict(reduced_data)
          centres = clusterer.cluster_centers_
          #-- Put the predictions into a pandas dataframe format
          assignments = pd.DataFrame(preds, columns = ['Cluster'])
          #-- Put the predictions into a pandas dataframe format
          plot_data = pd.concat([assignments, reduced_data], axis = 1)
          #-- Color the points based on assigned cluster (n.b scatter will do this for us
          automatically)
          plt.rcParams['figure.figsize'] = (14.0, 8.0)
          for i, c in plot_data.groupby('Cluster'):
              plt.scatter(c[0], c[1])
          #-- Plot where the cluster centers are
          for i, c in enumerate(centres):
              plt.scatter(x = c[0], y = c[1], color = 'white', edgecolors = 'black', mark
          er = 'o', s=300);
              plt.scatter(x = c[0], y = c[1], marker='${}$'.format(i+1), alpha = 1, s=50
          );
```



```
In [ ]:
```

8. Recovering Segment Archetypes in the original variables

```
In [118]:
          log_centres = pca.inverse_transform(centres)
           # TODO: Exponentiate the centres
           true_centres = np.exp(log_centres)
           #-- Display the true centres
           segments = ['Segment {}'.format(i+1) for i in range(0, len(centres))]
           true_centres = pd.DataFrame(np.round(true_centres), columns = df_log.columns)
           true_centres.index = segments
           print(true_centres)
                                           average_basket_spend
                                                                 average_spend_per_item \
                      average_item_count
           Segment 1
                                                                                     9.0
                                     0.0
                                                            1.0
           Segment 2
                                     1.0
                                                            0.0
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                                     4.0
                                                            4.0
           Segment 3
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           Segment 4
                                     1.0
                                                            1.0
                                                                                     1.0
           Segment 5
                                     1.0
                                                            1.0
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                                                            2.0
                                                                                     1.0
           Segment 6
                                     2.0
                      Recency Frequency
                                          Monetary fruit_veg
                                                                dairy confectionary \
           Segment 1
                          1.0
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           Segment 2
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                                                3.0
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           Segment 3
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                                                           3.0
                                                                  3.0
           Segment 4
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                          1.0
           Segment 5
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           Segment 6
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                      grocery_food grocery_health_pets
                                                          prepared_meals
                                                                           frozen meat \
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           Segment 2
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           Segment 4
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                                                                                    1.0
           Segment 6
                               1.0
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                      bakery
           Segment 1
                         0.0
           Segment 2
                         1.0
           Segment 3
                         2.0
           Segment 4
                         2.0
           Segment 5
                         0.0
           Segment 6
                         1.0
```

9. Creating Profiles

In []:

```
In [119]: final_assigments = pd.concat([assignments, df_ori], axis = 1)
#-- Create a loop that describes summary statistics for each segment
for c, d in final_assigments.groupby('Cluster'):
    print('SEGMENT', c+1)
    display(d.describe())
```

	Cluster	average_item_count	average_basket_spend	average_spend_per_item	Recency	F
count	215.0	41.000000	41.000000	41.000000	41.000000	4
mean	0.0	14.242195	18.270244	1.380488	4.463415	5
std	0.0	10.939258	12.894356	0.507691	7.043073	3
min	0.0	4.450000	3.610000	0.770000	0.000000	
25%	0.0	7.130000	9.770000	1.140000	0.000000	3
50%	0.0	10.960000	15.560000	1.290000	2.000000	4
75%	0.0	17.610000	20.620000	1.500000	6.000000	6
max	0.0	55.150000	65.800000	3.650000	36.000000	18
4						•

SEGMENT 2.0

	Cluster	average_item_count	average_basket_spend	average_spend_per_item	Recency	I
count	692.0	162.000000	162.000000	162.000000	162.000000	1
mean	1.0	12.361420	14.399198	1.193457	9.302469	
std	0.0	10.031834	12.084743	0.315331	25.969186	
min	1.0	2.530000	3.170000	0.590000	0.000000	
25%	1.0	6.700000	7.442500	1.022500	0.000000	
50%	1.0	9.670000	12.040000	1.160000	1.000000	
75%	1.0	14.375000	15.945000	1.300000	5.750000	
max	1.0	83.250000	100.480000	2.700000	161.000000	2
4						•

SEGMENT 3.0

	Cluster	average_item_count	average_basket_spend	average_spend_per_item	Recency
count	401.0	74.000000	74.000000	74.000000	74.000000
mean	2.0	12.997568	15.823919	1.225811	8.040541
std	0.0	9.317250	12.121332	0.347701	24.864256
min	2.0	4.590000	4.610000	0.700000	0.000000
25%	2.0	6.630000	8.035000	1.010000	0.000000
50%	2.0	10.175000	11.880000	1.175000	1.000000
75%	2.0	16.452500	18.967500	1.357500	3.750000
max	2.0	44.710000	59.060000	2.940000	146.000000 2
4	2.0	11.710000	55.555555	2.01000)
					,

SEGMENT 4.0

	Cluster	average_item_count	average_basket_spend	average_spend_per_item	Recency	
count	846.0	148.000000	148.000000	148.000000	148.000000	1
mean	3.0	11.436014	14.105405	1.244189	7.547297	
std	0.0	7.323582	9.516259	0.358405	17.640142	
min	3.0	2.140000	2.070000	0.620000	0.000000	
25%	3.0	7.030000	7.967500	1.020000	0.000000	
50%	3.0	9.460000	11.005000	1.175000	1.000000	
75%	3.0	13.527500	17.245000	1.365000	6.000000	
max	3.0	52.960000	58.020000	2.920000	108.000000	2
4						•

SEGMENT 5.0

	Cluster	average_item_count	average_basket_spend	average_spend_per_item	Recency	Fı
count	273.0	44.000000	44.000000	44.000000	44.000000	4
mean	4.0	14.318864	17.841591	1.242955	6.818182	4
std	0.0	13.791487	19.642670	0.259531	8.734515	2
min	4.0	4.320000	4.570000	0.720000	0.000000	1
25%	4.0	7.155000	9.212500	1.057500	1.000000	2
50%	4.0	10.460000	11.900000	1.220000	3.000000	4
75%	4.0	15.042500	17.632500	1.400000	8.000000	6
max	4.0	84.270000	122.160000	2.060000	33.000000	11
4						•

SEGMENT 6.0

	Cluster	average_item_count	average_basket_spend	average_spend_per_item	Recency
count	573.0	99.000000	99.000000	99.000000	99.000000
mean	5.0	12.845960	15.773535	1.213333	7.626263
std	0.0	11.540094	15.660396	0.485187	19.139971
min	5.0	3.340000	3.000000	0.740000	0.000000
25%	5.0	7.295000	8.275000	0.980000	0.000000
50%	5.0	9.740000	11.650000	1.160000	2.000000
75%	5.0	13.615000	16.905000	1.340000	6.000000
max	5.0	90.750000	116.950000	5.390000	136.000000 2
4					>

9-1. Creating separate segment groups

In [123]: mydict

```
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In [124]: dictlist = []
    for key, value in mydict.items():
        temp = [key,value]
        dictlist.append(temp)
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In [125]: dictlist

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2909, 2926, 2936, 2939, 2943, 2946, 2956, 2959, 2967, 2985, 2998,
2999], dtype=int64)]]
```

In [126]: df_ori.head()

Out[126]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency
customer_number				
14	9.48	12.07	1.27	1
45	19.85	17.75	0.89	1
52	4.98	3.77	0.76	2
61	13.49	14.81	1.10	3
63	5.85	6.11	1.04	7

In [127]: df_ori = df_ori.rename_axis(columns = None).reset_index()

In [128]: df_ori.head()

Out[128]:

	customer_number	average_item_count	average_basket_spend	average_spend_per_item	Recenc
0	14	9.48	12.07	1.27	
1	45	19.85	17.75	0.89	
2	52	4.98	3.77	0.76	
3	61	13.49	14.81	1.10	
4	63	5.85	6.11	1.04	
4					>

In []:

```
In [129]: df_ori = df_ori.copy()
In [130]:
           df_ori.insert(loc=0, column='number', value=np.arange(len(df_ori)))
In [131]:
          df_ori.head()
Out[131]:
              number customer_number average_item_count average_basket_spend average_spend_per_item
            0
                   0
                                                   9.48
                                                                      12.07
                                                                                             1.27
            1
                    1
                                   45
                                                  19.85
                                                                      17.75
                                                                                             0.89
            2
                   2
                                   52
                                                   4.98
                                                                       3.77
                                                                                             0.76
            3
                   3
                                   61
                                                  13.49
                                                                      14.81
                                                                                             1.10
                   4
                                   63
                                                   5.85
                                                                       6.11
                                                                                             1.04
  In [ ]:
In [132]: | clu1 = dictlist[0]
           clu1 = pd.DataFrame(clu1)
           clu1 = clu1.drop([0])
           clu1 = [i[0] for i in clu1.values.tolist()]
           [clu1] = clu1
           clu1 = clu1.tolist()
           clu1[0:4]
Out[132]: [56, 81, 131, 140]
In [133]: | clu2 = dictlist[1]
           clu2 = pd.DataFrame(clu2)
           clu2 = clu2.drop([0])
           clu2 = [i[0] for i in clu2.values.tolist()]
           [clu2] = clu2
           clu2 = clu2.tolist()
           clu2[0:4]
Out[133]: [4, 11, 12, 15]
In [134]: | clu3 = dictlist[2]
           clu3 = pd.DataFrame(clu3)
           clu3 = clu3.drop([0])
           clu3 = [i[0] for i in clu3.values.tolist()]
           [clu3] = clu3
           clu3 = clu3.tolist()
           clu3[0:4]
Out[134]: [5, 7, 20, 26]
In [135]: | clu4 = dictlist[3]
           clu4 = pd.DataFrame(clu4)
           clu4 = clu4.drop([0])
           clu4 = [i[0] for i in clu4.values.tolist()]
           [clu4] = clu4
           clu4 = clu4.tolist()
           clu4[0:4]
Out[135]: [0, 10, 14, 16]
```

```
In [136]: | clu5 = dictlist[4]
          clu5 = pd.DataFrame(clu5)
          clu5 = clu5.drop([0])
          clu5 = [i[0] for i in clu5.values.tolist()]
          [clu5] = clu5
          clu5 = clu5.tolist()
          clu5[0:4]
Out[136]: [2, 13, 23, 42]
In [137]: | clu6 = dictlist[5]
          clu6 = pd.DataFrame(clu6)
          clu6 = clu6.drop([0])
          clu6 = [i[0] for i in clu6.values.tolist()]
          [clu6] = clu6
          clu6 = clu6.tolist()
          clu6[0:4]
Out[137]: [1, 3, 6, 8]
```

9-2. Six segments

```
In [138]: seg1 = df_ori.loc[df_ori['number'].isin(clu1)]
seg1 = seg1.drop(columns=['number','customer_number'])
seg1.head()
```

Out[138]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency	M
56	3.98	6.39	1.60	0	54	
81	4.59	13.50	2.94	3	37	
131	9.00	15.60	1.73	1	36	
140	3.51	9.70	2.76	3	86	
180	4.45	16.28	3.65	6	66	
4						

```
In [139]: seg2 = df_ori.loc[df_ori['number'].isin(clu2)]
seg2 = seg2.drop(columns=['number','customer_number'])
seg2.head()
```

Out[139]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency	Мо
4	5.85	6.11	1.04	7	48	:
11	4.84	8.97	1.85	1	67	(
12	7.15	12.06	1.69	2	46	!
15	6.75	9.18	1.36	0	48	4
21	8.51	7.78	0.91	1	39	;
4						•

```
In [140]: seg3 = df_ori.loc[df_ori['number'].isin(clu3)]
seg3 = seg3.drop(columns=['number','customer_number'])
seg3.head()
```

Out[140]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency	Мо
5	23.44	35.20	1.50	2	45	1
7	23.10	29.38	1.27	3	42	1:
20	44.71	52.11	1.17	18	14	
26	21.96	33.78	1.54	2	55	18
46	16.59	21.25	1.28	6	63	1;
4						•

```
In [141]: seg4 = df_ori.loc[df_ori['number'].isin(clu4)]
    seg4 = seg4.drop(columns=['number','customer_number'])
    seg4.head()
```

Out[141]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency	Мо
0	9.48	12.07	1.27	1	56	(
10	8.19	9.78	1.19	6	53	!
14	9.68	13.27	1.37	0	40	!
16	10.29	10.83	1.05	1	79	ł
19	8.17	12.97	1.59	4	54	
4						

```
In [142]: seg5 = df_ori.loc[df_ori['number'].isin(clu5)]
seg5 = seg5.drop(columns=['number','customer_number'])
seg5.head()
```

Out[142]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency	Мо
2	4.98	3.77	0.76	2	59	:
13	7.03	5.07	0.72	93	35	
23	13.64	14.97	1.10	52	11	
42	12.78	16.47	1.29	2	9	
53	18.88	20.25	1.07	30	8	
4						•

```
In [143]: | seg6 = df_ori.loc[df_ori['number'].isin(clu6)]
            seg6 = seg6.drop(columns=['number','customer_number'])
            seg6.head()
Out[143]:
               average_item_count average_basket_spend average_spend_per_item Recency Frequency
                                                                                                    Mon
            1
                            19.85
                                                  17.75
                                                                           0.89
                                                                                                33
                                                                                                       58
                                                                                       1
                                                                                                37
             3
                            13.49
                                                  14.81
                                                                                      3
                                                                                                       54
                                                                           1.10
             6
                            12.17
                                                  12.52
                                                                           1.03
                                                                                       2
                                                                                                       2:
                                                                                                 18
                            12.20
             8
                                                  17.76
                                                                           1.46
                                                                                       0
                                                                                                20
                                                                                                       3
             9
                            14.19
                                                  19.70
                                                                           1.39
                                                                                                 37
                                                                                                       7:
                                                                                                       •
  In [ ]:
```

10. Individual statistical summaries of clusters

In [144]: round(seg1.describe(),2)

Out[144]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	215.00	215.00	215.00	215.00	215.00
mean	4.79	12.62	2.68	3.86	63.86
std	1.80	6.71	1.00	9.72	37.55
min	1.37	3.02	1.17	0.00	9.00
25%	3.52	8.24	2.04	0.00	38.00
50%	4.70	11.97	2.44	1.00	54.00
75%	5.77	14.76	3.05	3.00	80.00
max	10.07	57.32	7.92	82.00	266.00
4					>

In [145]: seg1.head()

Out[145]:

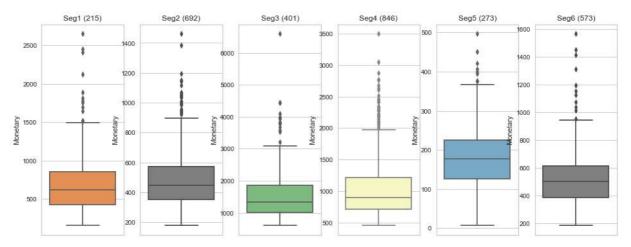
	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency	M
56	3.98	6.39	1.60	0	54	
81	4.59	13.50	2.94	3	37	
131	9.00	15.60	1.73	1	36	
140	3.51	9.70	2.76	3	86	
180	4.45	16.28	3.65	6	66	
4						•

```
In [146]: print(seg1.Monetary.describe())
    print(seg2.Monetary.describe())
    print(seg3.Monetary.describe())
    print(seg4.Monetary.describe())
    print(seg5.Monetary.describe())
    print(seg6.Monetary.describe())

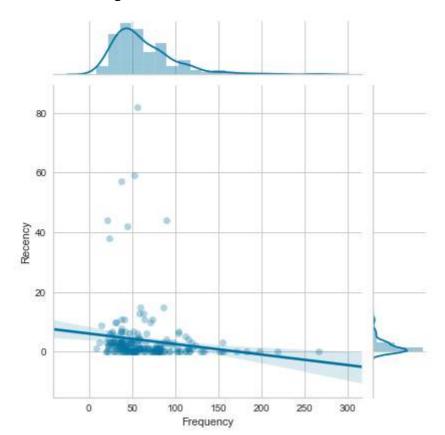
    count    215.000000
    mean    712.611721
    std    414.090293
    min    156.610000
```

```
min
          156.610000
25%
          423.950000
50%
          619.030000
75%
          852.735000
max
         2649.050000
Name: Monetary, dtype: float64
count
          692.000000
mean
          484.672803
std
          190.249905
          178.880000
min
25%
          351.280000
50%
          446.990000
75%
          574.110000
         1460.410000
max
Name: Monetary, dtype: float64
count
        401.000000
mean
         1518.787332
std
         725.349756
          607.930000
min
25%
         1014.820000
50%
         1337.370000
75%
         1854.140000
         6588.650000
max
Name: Monetary, dtype: float64
count
         846.000000
         1019.234504
mean
std
        432.587454
min
          461.500000
          712.077500
25%
50%
          897.550000
75%
         1219.970000
         3491.780000
max
Name: Monetary, dtype: float64
         273.000000
count
         181.860696
mean
          82.556699
std
           7.280000
min
25%
         126.420000
50%
         177.290000
75%
         225.690000
         496.630000
max
Name: Monetary, dtype: float64
          573.000000
count
          521.255899
mean
std
          186.525208
          187.760000
min
25%
          389.160000
50%
          504.260000
75%
          614.610000
         1565.120000
max
Name: Monetary, dtype: float64
```

Out[147]: Text(0.5, 1.0, 'Seg6 (573)')

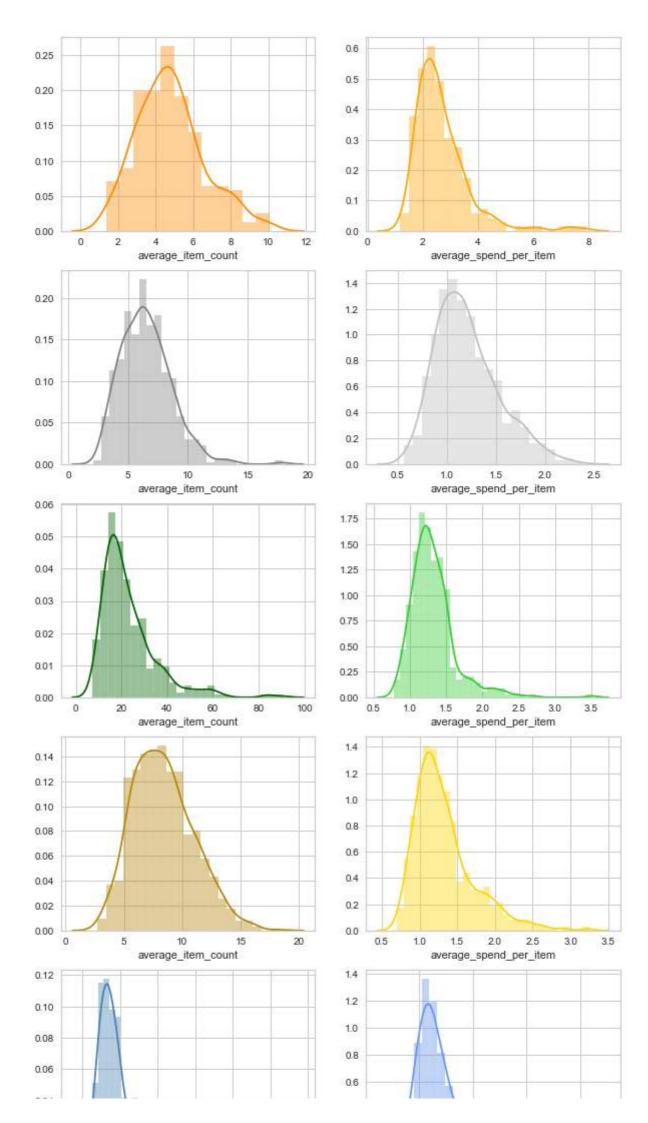


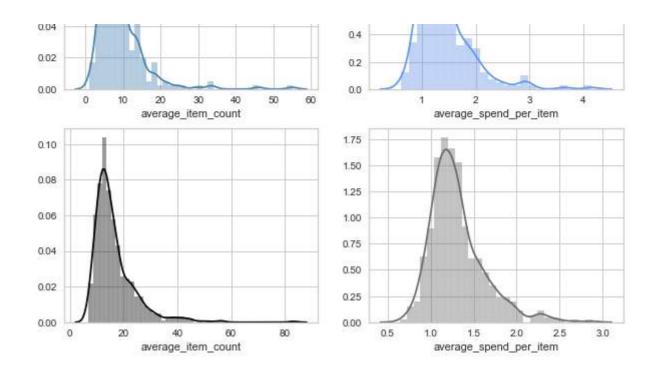
Out[148]: <seaborn.axisgrid.JointGrid at 0x15d98d35860>



```
In [149]:
          item count - bakset spend 0.62
          basket spend - item count 0.62
          basket spend - spend per tiem 0.51
          figure, axes = plt.subplots(6, 2)
          figure.set_size_inches(10,25)
          sns.distplot(seg1.average_item_count,
                        ax=axes[0][0],color='darkorange')
          sns.distplot(seg1.average_spend_per_item,
                       ax=axes[0][1], color='orange')
          sns.distplot(seg2.average_item_count,
                       ax=axes[1][0],color='gray')
          sns.distplot(seg2.average_spend_per_item,
                       ax=axes[1][1],color='silver')
          sns.distplot(seg3.average_item_count,
                       ax=axes[2][0],color='darkgreen')
          sns.distplot(seg3.average_spend_per_item,
                       ax=axes[2][1],color='limegreen')
          sns.distplot(seg4.average_item_count,
                       ax=axes[3][0],color='darkgoldenrod')
          sns.distplot(seg4.average_spend_per_item,
                       ax=axes[3][1], color='gold')
          sns.distplot(seg5.average_item_count,
                       ax=axes[4][0],color='steelblue')
          sns.distplot(seg5.average_spend_per_item,
                       ax=axes[4][1], color='cornflowerblue')
          sns.distplot(seg6.average_item_count,
                       ax=axes[5][0],color='black')
          sns.distplot(seg6.average_spend_per_item,
                       ax=axes[5][1], color='dimgray')
```

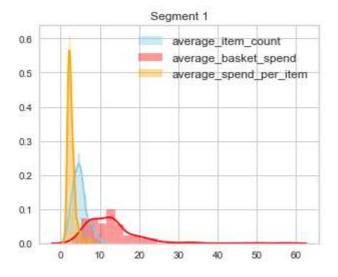
Out[149]: <matplotlib.axes._subplots.AxesSubplot at 0x15d9b1395f8>





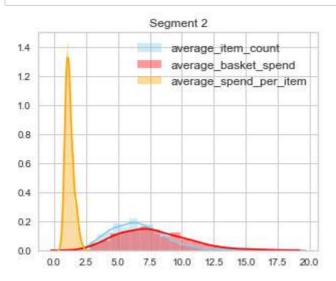
In [150]: fig = plt.figure(figsize=(5,4))
 sns.distplot(seg1.average_item_count,color='skyblue',label='average_item_count'
)
 sns.distplot(seg1.average_basket_spend,color='red',label='average_basket_spend'
)
 sns.distplot(seg1.average_spend_per_item,color='orange',label='average_spend_per_item')

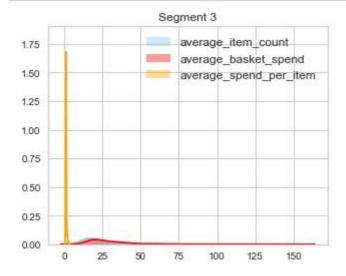
plt.legend(prop={'size': 12})
 plt.title('Segment 1')
 plt.xlabel('')
 plt.show()

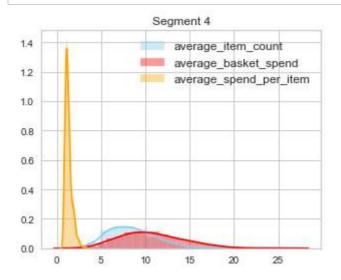


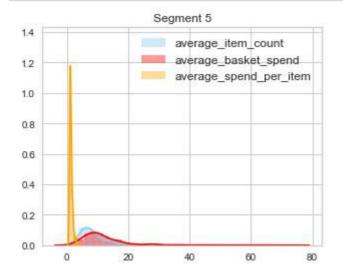
```
In [151]: fig = plt.figure(figsize=(5,4))
    sns.distplot(seg2.average_item_count,color='skyblue',label='average_item_count'
    )
    sns.distplot(seg2.average_basket_spend,color='red',label='average_basket_spend'
    )
    sns.distplot(seg2.average_spend_per_item,color='orange',label='average_spend_per_item')

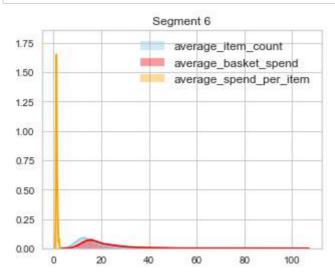
plt.legend(prop={'size': 12})
    plt.title('Segment 2')
    plt.xlabel('')
    plt.show()
```











In [156]: round(seg2.describe(),2)

Out[156]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	692.00	692.00	692.00	692.00	692.00
mean	6.53	7.69	1.21	4.44	69.93
std	2.12	2.69	0.32	12.53	37.08
min	2.14	2.07	0.56	0.00	22.00
25%	4.94	5.72	0.97	0.00	46.00
50%	6.32	7.40	1.16	1.00	59.00
75%	7.73	9.34	1.39	4.00	85.00
max	17.88	16.90	2.38	123.00	329.00
4					>

In [157]: round(seg3.describe(),2)

Out[157]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	401.00	401.00	401.00	401.00	401.00
mean	23.02	29.58	1.32	4.07	62.57
std	12.07	16.18	0.31	8.16	42.59
min	7.41	8.87	0.78	0.00	11.00
25%	15.17	19.22	1.12	0.00	35.00
50%	19.65	25.05	1.26	1.00	52.00
75%	27.64	35.01	1.44	4.00	78.00
max	90.75	152.62	3.51	83.00	348.00
4)

In [158]: round(seg4.describe(),2)

Out[158]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	846.00	846.00	846.00	846.00	846.00
mean	8.38	10.77	1.32	1.70	102.85
std	2.60	3.61	0.39	4.87	49.62
min	2.73	2.66	0.70	0.00	35.00
25%	6.42	8.18	1.06	0.00	67.00
50%	8.18	10.47	1.23	0.00	90.50
75%	9.93	13.02	1.48	2.00	125.75
max	18.24	25.42	3.25	58.00	374.00
4					>

In [159]: round(seg5.describe(),2)

Out[159]:

	average_item_count	average_basket_spend	average_spend_per_item	Recency	Frequency
count	273.00	273.00	273.00	273.00	273.00
mean	9.03	12.11	1.39	38.72	19.66
std	6.05	8.57	0.48	44.76	13.00
min	1.20	1.46	0.60	0.00	1.00
25%	5.51	7.30	1.07	5.00	11.00
50%	7.57	10.04	1.25	19.00	17.00
75%	10.44	14.16	1.56	59.00	26.00
max	55.00	73.75	4.15	164.00	100.00
4					+

```
In [160]:
             round(seg6.describe(),2)
Out[160]:
                     average_item_count average_basket_spend average_spend_per_item Recency
                                                                                                     Frequency
                                  573.00
                                                          573.00
                                                                                   573.00
                                                                                              573.00
                                                                                                          573.00
              count
                                   16.56
                                                                                      1.31
                                                                                                           27.84
              mean
                                                           21.10
                                                                                               11.91
                std
                                    7.99
                                                           10.35
                                                                                      0.32
                                                                                               21.96
                                                                                                           10.96
                                    6.85
                                                            9.45
                                                                                      0.64
                                                                                                0.00
                                                                                                            4.00
                min
               25%
                                   11.69
                                                           14.56
                                                                                      1.10
                                                                                                2.00
                                                                                                           20.00
                                                           17.75
                                                                                                           27.00
               50%
                                   14.39
                                                                                      1.24
                                                                                                6.00
                                   18.85
                                                           24.42
                                                                                                           35.00
               75%
                                                                                      1.44
                                                                                               11.00
               max
                                   83.25
                                                          100.48
                                                                                      2.88
                                                                                              161.00
                                                                                                           65.00
  In [ ]:
```

11. Comparing RFM score in six segments

1

2

3

1

2

3

4

8.0

8.0

7.0

5.0

```
In [161]:
          rfm_score.head()
Out[161]:
                            Recency Frequency Monetary R F M RFM_Segment RFM_score
            customer number
                                  1
                                           56
                                                  675.72
                                                        4
                                                           3
                                                              3
                                                                          433
                                                                                     10.0
                         14
                         45
                                            33
                                                  585.73 4
                                                                          422
                                                                                     8.0
                                  1
                         52
                                           59
                                                  222.18
                                                                          431
                                                                                     8.0
                         61
                                                  547.87
                                                        3
                                                                          322
                                                                                     7.0
                         63
                                  7
                                           48
                                                  293.34
                                                        2 2
                                                                          221
                                                                                     5.0
In [162]:
           rfm_score = rfm_score.rename_axis(columns = None).reset_index()
           rfm_score.insert(loc=0, column='number', value=np.arange(len(rfm_score)))
In [163]:
In [164]:
           rfm_score = rfm_score.drop(columns=['customer_number', 'Recency', 'Frequency', 'Mo
           netary',
                                     'R', 'F', 'M', 'RFM_Segment'])
           rfm_score.head()
Out[164]:
               number RFM_score
            0
                    0
                            10.0
```

```
In [165]: rfm1 = rfm_score.loc[rfm_score['number'].isin(clu1)]
    rfm1 = rfm1.drop(columns='number')
    rfm1.head()
```

Out[165]:

	RFM_score
56	8.0
81	7.0
131	8.0
140	9.0
180	10.0

```
In [166]: rfm1.describe()
```

Out[166]:

	RFM_score
count	215.000000
mean	8.520930
std	2.045802
min	4.000000
25%	7.000000
50%	8.000000
75%	10.000000
max	12.000000

Out[167]:

	RFM_score
4	5.0
11	9.0
12	8.0
15	8.0
21	7.0

```
In [168]: rfm2.describe()
```

Out[168]:

	RFM_score
count	692.000000
mean	8.132948
std	1.683223
min	4.000000
25%	7.000000
50%	8.000000
75%	9.000000
max	12.000000

```
In [169]: rfm3 = rfm_score.loc[rfm_score['number'].isin(clu3)]
    rfm3 = rfm3.drop(columns='number')
    rfm3.head()
```

Out[169]:

	RFM_score
5	10.0
7	9.0
20	6.0
26	11.0
46	10.0

In [170]: rfm3.describe()

Out[170]:

	RFM_score
count	401.000000
mean	9.708229
std	1.664980
min	6.000000
25%	9.000000
50%	10.000000
75%	11.000000
max	12.000000

```
In [171]: rfm4 = rfm_score.loc[rfm_score['number'].isin(clu4)]
    rfm4 = rfm4.drop(columns='number')
    rfm4.head()
```

Out[171]:

	RFM_score
0	10.0
10	7.0
14	8.0
16	10.0
19	9.0

```
In [172]: rfm4.describe()
```

Out[172]:

	RFM_score
count	846.000000
mean	10.522459
std	1.318540
min	7.000000
25%	10.000000
50%	11.000000
75%	12.000000
max	12.000000

```
In [173]: rfm5 = rfm_score.loc[rfm_score['number'].isin(clu5)]
    rfm5 = rfm5.drop(columns='number')
    rfm5.head()
```

Out[173]:

	RFM_score
2	8.0
13	5.0
23	4.0
42	6.0
53	4.0

```
In [174]:
           rfm5.describe()
Out[174]:
                  RFM_score
            count 273.000000
                    4.593407
            mean
              std
                    0.915287
                    4.000000
              min
                    4.000000
             25%
             50%
                    4.000000
             75%
                     5.000000
             max
                     9.000000
In [175]:
           rfm6 = rfm_score.loc[rfm_score['number'].isin(clu6)]
           rfm6 = rfm6.drop(columns='number')
           rfm6.head()
Out[175]:
               RFM_score
            1
                     8.0
            3
                      7.0
            6
                      6.0
                      6.0
            8
            9
                      8.0
In [176]:
           rfm6.describe()
Out[176]:
                  RFM_score
            count 573.000000
                    6.209424
            mean
                     1.379716
              std
                    4.000000
              min
             25%
                     5.000000
             50%
                     6.000000
             75%
                     7.000000
             max
                    10.000000
  In [ ]:
In [177]:
           seg_rfm_score = pd.merge(rfm1.describe(), rfm2.describe(),
                                       left_index=True, right_index=True, suffixes=('', '2'))
In [178]: | seg_rfm_score = pd.merge(seg_rfm_score, rfm3.describe(),
                                       left_index=True, right_index=True, suffixes=('', '2'))
```

```
In [179]: | seg_rfm_score = pd.merge(seg_rfm_score, rfm4.describe(),
                                      left_index=True, right_index=True, suffixes=('', '2'))
In [180]:
           seg_rfm_score = pd.merge(seg_rfm_score, rfm5.describe(),
                                      left_index=True, right_index=True, suffixes=('', '2'))
In [181]:
           seg_rfm_score = pd.merge(seg_rfm_score, rfm6.describe(),
                                      left_index=True, right_index=True, suffixes=('', '2'))
           seg_rfm_score
In [182]:
Out[182]:
                  RFM_score
                             RFM_score2 RFM_score2 RFM_score2 RFM_score2
            count 215.000000
                              692.000000
                                          401.000000
                                                      846.000000
                                                                  273.000000
                                                                              573.000000
                    8.520930
                                8.132948
                                            9.708229
            mean
                                                       10.522459
                                                                    4.593407
                                                                               6.209424
                    2.045802
                                1.683223
                                            1.664980
                                                        1.318540
                                                                   0.915287
                                                                               1.379716
              std
                                            6.000000
                    4.000000
                                4.000000
                                                       7.000000
                                                                   4.000000
                                                                               4.000000
             min
             25%
                    7.000000
                                7.000000
                                            9.000000
                                                       10.000000
                                                                   4.000000
                                                                               5.000000
```

```
In [183]: # rename the columns
seg_rfm_score.rename(columns = {
    seg_rfm_score.columns[0] :'Seg1_RFM_score',
    seg_rfm_score.columns[1] :'Seg2_RFM_score',
    seg_rfm_score.columns[2] :'Seg3_RFM_score',
    seg_rfm_score.columns[3] :'Seg4_RFM_score',
    seg_rfm_score.columns[4] :'Seg5_RFM_score',
    seg_rfm_score.columns[5] :'Seg6_RFM_score'}, inplace=True )
```

10.000000

11.000000

12.000000

11.000000

12.000000

12.000000

4.000000

5.000000

9.000000

6.000000

7.000000

10.000000

Out[183]:

50%

75%

max

8.000000

10.000000

12.000000

seg_rfm_score.head()

8.000000

9.000000

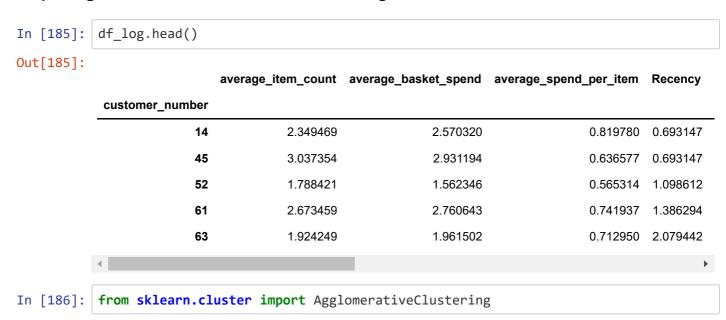
12.000000

	Seg1_RFM_score	Seg6_RFM_score	Seg6_RFM_score	Seg6_RFM_score	Seg6_RFM_score
count	215.000000	692.000000	401.000000	846.000000	273.000000
mean	8.520930	8.132948	9.708229	10.522459	4.593407
std	2.045802	1.683223	1.664980	1.318540	0.915287
min	4.000000	4.000000	6.000000	7.000000	4.000000
25%	7.000000	7.000000	9.000000	10.000000	4.000000
4					

In [184]:	184]: seg_rfm_score						
Out[184]:		Seg1_RFM_score	Seg6_RFM_score	Seg6_RFM_score	Seg6_RFM_score	Seg6_RFM_score	
	count	215.000000	692.000000	401.000000	846.000000	273.000000	
	mean	8.520930	8.132948	9.708229	10.522459	4.593407	
	std	2.045802	1.683223	1.664980	1.318540	0.915287	
	min	4.000000	4.000000	6.000000	7.000000	4.000000	
	25%	7.000000	7.000000	9.000000	10.000000	4.000000	
	50%	8.000000	8.000000	10.000000	11.000000	4.000000	
	75%	10.000000	9.000000	11.000000	12.000000	5.000000	
	max	12.000000	12.000000	12.000000	12.000000	9.000000	
	4					•	
In []:							

12. Extra work

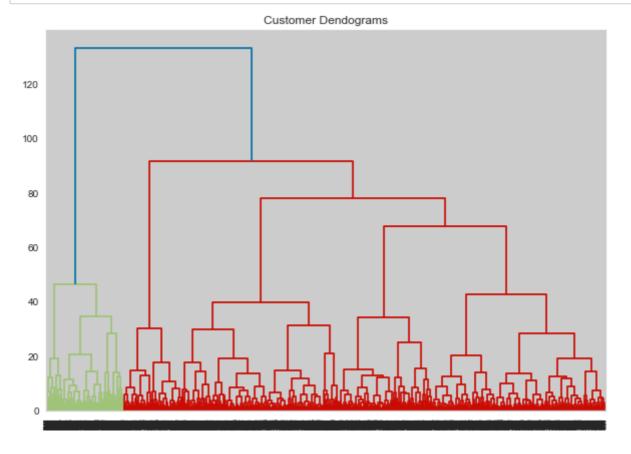
Comparing result with hierarchical clustering



```
For n_clusters = 4. The average silhouette_score is : 0.30836116820649206)
For n_clusters = 5. The average silhouette_score is : 0.22646269295017685)
For n_clusters = 6. The average silhouette_score is : 0.21795159143336104)
For n_clusters = 7. The average silhouette_score is : 0.2128616575031614)
```

```
In [188]: import scipy.cluster.hierarchy as shc

plt.figure(figsize=(10, 7))
 plt.title("Customer Dendograms")
 dend = shc.dendrogram(shc.linkage(reduced_data, method='ward'))
```



```
In [ ]:
```

코스워크 설명

- 학교 및 학과: University of Nottingham (UK), MSc Business Analytics
- 강의명: Foundational Business Analytics
- 년도: 2019
- 사용 언어:Python
- 주제: 잠재 구매 고객 분류 예측

문제 탐색 및 정의

N/LAB Platinum Deposit 금융 상품을 계약에 응할 잠재적인 고객을 찾는다. 데이터는 비슷한 상품을 판매했을 때 파악했던 고객들의 특징 및 인구통계 데이터를 사용한다. 총 4,000개의 고객들의 상품 판매여부를 포함해 17개의 특징들이 있다. 특징들은 아래와 같다. Age, job, marital, education, default, balance, housing, loan, contact, day, duration, campaign, pdays, previous, poutcome and y.

데이터 분석 과정

요약

통계 분석을 통해 독립 변수들과 종속변수의 관계를 찾는다. 각 종 그래프를 사용해 어떤 관계를 가지고 있는지 시각화한다. 이를 통해, 어떤 독립 변수가 중요한지 찾는다.

탐색

의사결정 나무를 사용해 어떤 종속 변수로 데이터를 나누는지 판별하고 이를 바탕으로 변수의 중요도를 찾는다. 요약 단계에서 추론했던 변수들을 바탕으로 모델에서 사용할 변수들을 찾는다.

모델 평가

Decision Tree, Random Forest, KNN, Logisitc 분류 모델을 사용하고 얼마나 학습 데이터에 효과적인지 판단한다. 모델 선택 이유를 설명하고, 각 모델들의 하이퍼 파라미터를 찾고, 어떻게 Precision과 f1 score를 사용해 평가 전략을 사용했는지 설명한다. 비 잠재 고객에게 전화를 하는 시간 및 비용 낭비를 줄이기 위해, false positive를 낮추기 위해 precision를 선택했다.

최종 모델

의사결정 모델을 사용한 이유를 설명한다.

모델 실행

간략한 설명과 함께 최종 모델에 모든 데이터를 학습시켜 모델 실행을 준비한다.

비즈니스 케이스 권고

두 개의 잠재 고객 그룹을 찾았다. 집 대출 비용과 상관없이 이전 상품을 구매한 그룹과 비교적 최근에 연락을 하고 과거에 구매한 그룹이 잠재 고객 그룹들 이므로 이들에 초점을 두고 마케팅 활동을 해야한다.

Report

https://github.com/Chan-Young/Coursework/blob/main/Classification_predict%20customers.pdf (https://github.com/Chan-Young/Coursework/blob/main/Classification_predict%20customers.pdf)

Package preparation

In [6]: '''Installed'''

```
import numpy as np
        import pandas as pd
        import matplotlib
        import matplotlib.pyplot as plt
        %matplotlib inline
        import seaborn as sns
        import warnings
        warnings.filterwarnings("ignore")
        '''Additonal package requirements'''
In [7]:
        from sklearn import tree
        from sklearn.model_selection import train_test_split
        import graphviz
        import os
        os.environ["PATH"] += os.pathsep + 'C:/Program Files (x86)/Graphviz2.38/bin/'
        os.system('dot -Tpng random.dot -o random.png')
        from sklearn.metrics import classification report
        from sklearn import metrics
        from sklearn.tree import DecisionTreeClassifier
        from yellowbrick.classifier import ROCAUC
        from sklearn.metrics import roc auc score
        from sklearn.model selection import RandomizedSearchCV
        from subprocess import call
        from IPython.display import Image
        from sklearn import preprocessing
        from sklearn.neighbors import KNeighborsClassifier
        from sklearn.model selection import GridSearchCV
        from sklearn.linear model import LogisticRegression
        import statsmodels.api as sm
        from sklearn.ensemble import RandomForestClassifier
        from sklearn.preprocessing import LabelEncoder
        from sklearn.model_selection import KFold
        from sklearn.model selection import cross val score
        from sklearn.model selection import cross val predict
        from sklearn.metrics import confusion matrix
        from sklearn import dummy
```

Read file

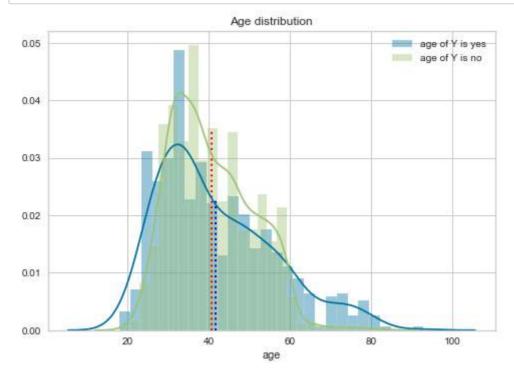
```
In [4]: # Read file
df = pd.read_csv('lixcl68.csv')

yes = df[df.y == 'yes']
no = df[df.y == 'no']
```

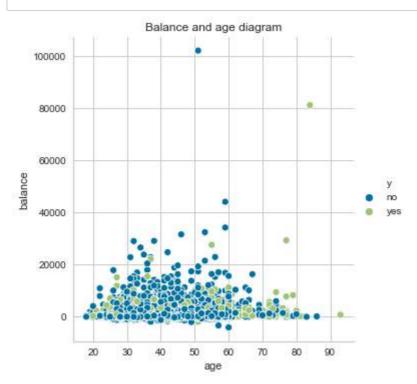
Section A: Summarization

A-1. Summary statistical analysis of numerical variables

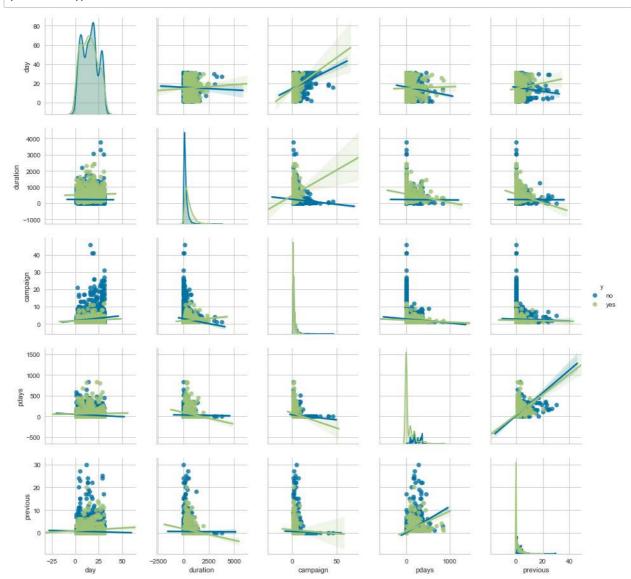
(Numeric: age, balance, day, duration, campaign, pdays and preivous)

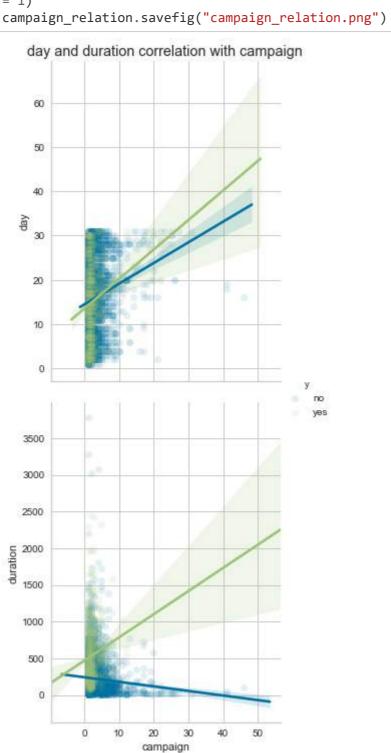


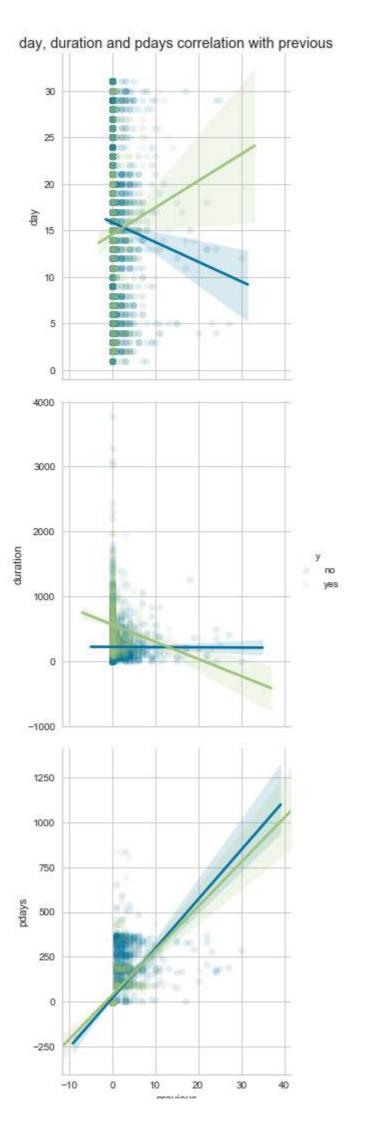
```
In [6]: # Balance and age diagram
balance_age = sns.relplot(x='age', y='balance', hue='y', data=df)
plt.title('Balance and age diagram')
balance_age.savefig("balance_age.png")
```



In [7]: # Correlation between day, duration, campaign, pdays and preivous
sns.pairplot(df, vars = ['day', 'duration', 'campaign', 'pdays', 'previous'], h
ue='y', kind='reg')
plt.show()







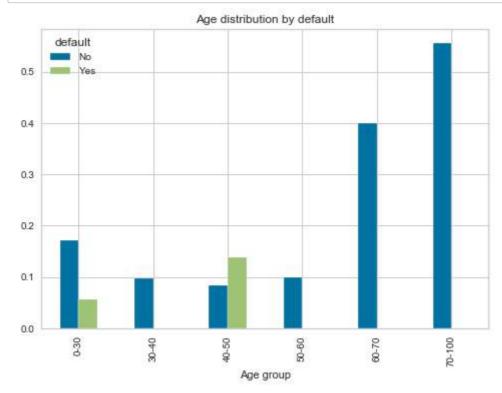
A-2. Summary statistical analysis of categorical variables

(Categorical: job, marital, education, default, housing, loan, contact and poutcome)

```
In [10]: # Preparation for analyzing age variable
df['ageGroup'] = pd.cut(df.age,[0, 30, 40, 50, 60, 70, 100], labels=['0-30', '3
0-40', '40-50', '50-60', '60-70', '70-100'])
df['ageGroup'].head()

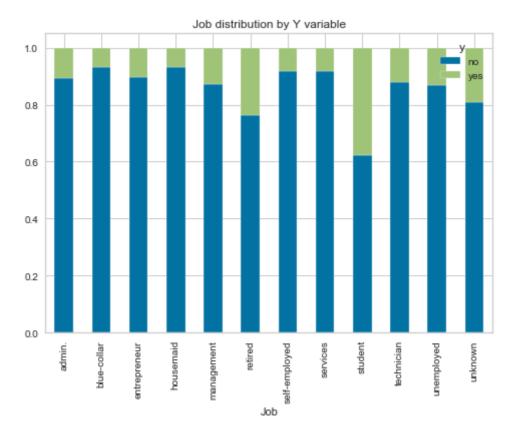
byage = df.groupby(['ageGroup','default']).y.value_counts(normalize=True)
byage2 = byage.unstack().drop('no', axis=1).unstack()

byage2.columns = ['No', 'Yes']
byage2.columns.name = 'default'
```



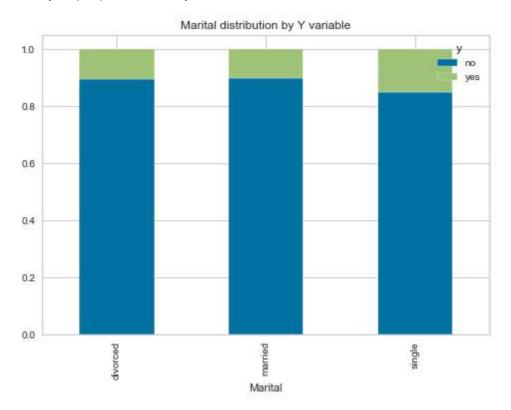
```
In [12]: # Preparation
byjob = df.groupby('job').y.value_counts(normalize=True)
bymarital= df.groupby('marital').y.value_counts(normalize=True)
byeducation = df.groupby('education').y.value_counts(normalize=True)
bydefault = df.groupby('default').y.value_counts(normalize=True)
byhouse = df.groupby('housing').y.value_counts(normalize=True)
byloan = df.groupby('loan').y.value_counts(normalize=True)
bycontact = df.groupby('contact').y.value_counts(normalize=True)
bypoutcome = df.groupby('poutcome').y.value_counts(normalize=True)
```

Out[13]: Text(0.5, 0, 'Job')

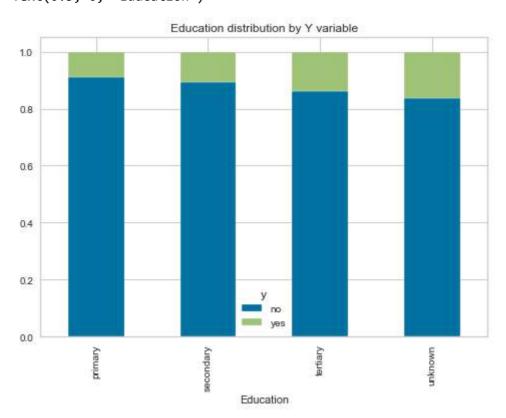


In [14]: # Marital distribution by Y variable bymarital.unstack().plot(kind='bar', stacked=True) plt.title('Marital distribution by Y variable') plt.xlabel('Marital')

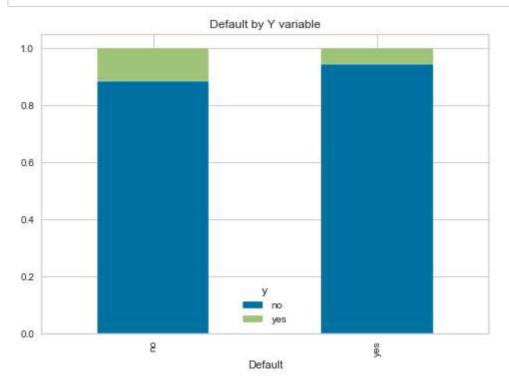
Out[14]: Text(0.5, 0, 'Marital')



Out[15]: Text(0.5, 0, 'Education')

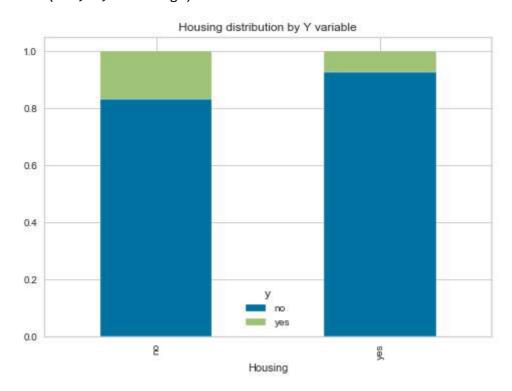


In [16]: # Default by Y variable bydefault.unstack().plot(kind='bar', stacked=True) plt.title('Default by Y variable') plt.xlabel('Default') plt.savefig('Default by Y variable.png')



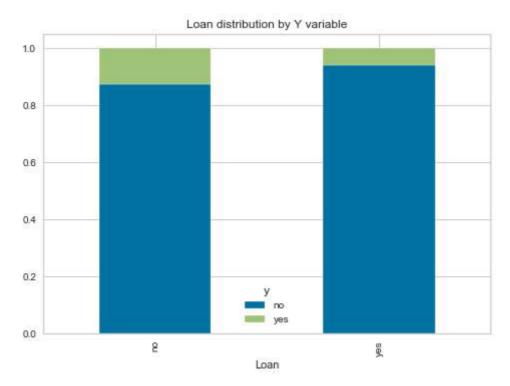
In [17]: # Housing distribution by Y variable
byhouse.unstack().plot(kind='bar', stacked=True)
plt.title('Housing distribution by Y variable')
plt.xlabel('Housing')

Out[17]: Text(0.5, 0, 'Housing')



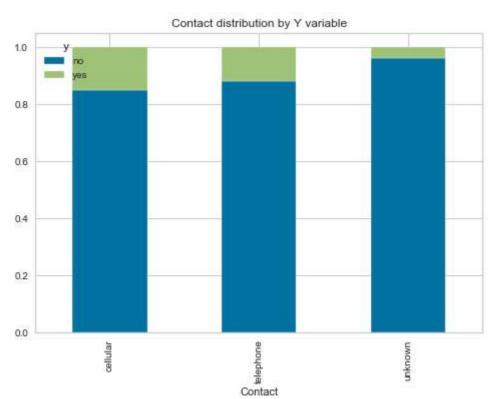
```
In [18]: # Loan distribution by Y variable
byloan.unstack().plot(kind='bar', stacked=True)
plt.title('Loan distribution by Y variable')
plt.xlabel('Loan')
```

Out[18]: Text(0.5, 0, 'Loan')



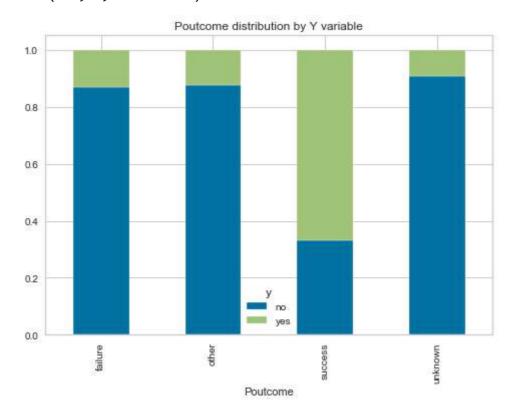
In [19]: # Contact distribution by Y variable
 bycontact.unstack().plot(kind='bar', stacked=True)
 plt.title('Contact distribution by Y variable')
 plt.xlabel('Contact')

Out[19]: Text(0.5, 0, 'Contact')



```
In [20]: # Poutcome distribution by Y variable
bypoutcome.unstack().plot(kind='bar', stacked=True)
plt.title('Poutcome distribution by Y variable')
plt.xlabel('Poutcome')
```

Out[20]: Text(0.5, 0, 'Poutcome')



Section B: Exploration

B-1. Data collation and data cleaning

```
In [5]: | df.y = df.y.replace('no',0)
        df.y = df.y.replace('yes',1)
        df.job = df.job.replace('retired',2)
        df.job = df.job.replace('technician',3)
        df.job = df.job.replace('self-employed',4)
        df.job = df.job.replace('blue-collar',5)
        df.job = df.job.replace('student',6)
        df.job = df.job.replace('admin.',7)
        df.job = df.job.replace('management',8)
        df.job = df.job.replace('entrepreneur',9)
        df.job = df.job.replace('housemaid',10)
        df.job = df.job.replace('services',11)
        df.job = df.job.replace('unemployed',12)
        df.job = df.job.replace('unknown',13)
        df.marital = df.marital.replace('married',14)
        df.marital = df.marital.replace('single',15)
        df.marital = df.marital.replace('divorced',16)
        df.education = df.education.replace('unknown',17)
        df.education = df.education.replace('tertiary',18)
        df.education = df.education.replace('primary',19)
        df.education = df.education.replace('secondary',20)
        df.default = df.default.replace('yes',21)
        df.default = df.default.replace('no',22)
        df.housing = df.housing.replace('yes',23)
        df.housing = df.housing.replace('no',24)
        df.loan = df.loan.replace('yes',25)
        df.loan = df.loan.replace('no',26)
        df.contact = df.contact.replace('unknown',27)
        df.contact = df.contact.replace('cellular',28)
        df.contact = df.contact.replace('telephone',29)
        df.poutcome = df.poutcome.replace('unknown',30)
        df.poutcome = df.poutcome.replace('other',31)
        df.poutcome = df.poutcome.replace('failure',32)
        df.poutcome = df.poutcome.replace('success',33)
```

B-2. Finding important variables

(Through statistical analysis, default, housing, loan, duration and poutcome variable verified as a hghly relatied variables to variable y)

Out[22]: '\ndefault variables: default, housing, loan, duration and poutcome\nexamine co ntact, day, campaign, pdays and previous variable by decision tree \nwhether it is useful variable or not\n\noptimal : default, housing, loan, duration and poutcome\n'

B2-1. Decision tree using default, housing, loan, duration, poutcome

```
Train set score : 0.969
Test set score : 0.868
              precision
                          recall f1-score
                                              support
           0
                   0.93
                             0.92
                                       0.93
                                                 1121
           1
                   0.38
                             0.42
                                       0.40
                                                  129
                                       0.87
                                                 1250
    accuracy
                                       0.66
                                                 1250
   macro avg
                   0.65
                             0.67
                   0.87
                             0.87
                                       0.87
                                                 1250
weighted avg
```

B2-2. Decision tree using default, housing, loan, duration, poutcome + contact

Train set score : 0.976 Test set score : 0.864 precision recall f1-score support 0 0.93 0.92 0.92 1118 1 0.37 0.40 0.38 132 0.86 1250 accuracy 0.65 0.66 0.65 1250 macro avg weighted avg 0.87 0.86 0.87 1250

B2-3. Decision tree using default, housing, loan, duration, poutcome + day

Train set score 2 : 0.996 Test set score 2 : 0.850 precision recall f1-score support 0 0.91 0.92 0.91 1096 1 0.38 0.36 0.37 154 0.85 1250 accuracy macro avg 0.65 0.64 0.64 1250 1250 0.85 0.85 0.85 weighted avg

B2-4. Decision tree using default, housing, loan, duration, poutcome + campaign

Train set score 2 : 0.985 Test set score 2 : 0.854 precision recall f1-score support 0 0.92 0.92 0.92 1101 1 0.38 0.37 0.38 149 0.85 1250 accuracy macro avg 0.65 0.64 0.65 1250 0.85 0.85 0.85 weighted avg 1250

B2-5. Decision tree using default, housing, loan, duration, poutcome + pdays

Train set score 2 : 0.971 Test set score 2 : 0.868 recall f1-score precision support 0 0.94 0.92 0.93 1131 1 0.34 0.41 0.37 119 0.87 1250 accuracy macro avg 0.64 0.66 0.65 1250 weighted avg 0.88 0.87 0.87 1250

B2-6. Decision tree using default, housing, loan, duration, poutcome + previous

Train set score 2 : 0.971 Test set score 2 : 0.867

Test set stor	precision	recall	f1-score	support
0	0.93	0.92	0.93	1120
1	0.38	0.42	0.39	130
accuracy			0.87	1250
macro avg	0.65	0.67	0.66	1250
weighted avg	0.87	0.87	0.87	1250

B-3. Preparation for Decison Trees

```
In [62]: df = pd.read_csv('lixcl68.csv')
In [63]: df = df.drop(['age','job','marital','education', 'balance','contact','day','cam paign','pdays','previous'],1)
```

In [64]: df.head()

Out[64]:

	default	housing	loan	duration	poutcome	у
0	no	no	yes	249	unknown	no
1	no	yes	no	58	unknown	no
2	no	yes	no	504	unknown	yes
3	no	yes	no	179	other	no
4	no	yes	no	511	failure	yes

```
In [65]: #creating labelEncoder
         lb_make = LabelEncoder()
         # Converting string labels into numbers
         lb make = LabelEncoder()
         df["default"] = lb_make.fit_transform(df["default"])
         df["housing"] = lb_make.fit_transform(df["housing"])
         df["loan"] = lb_make.fit_transform(df["loan"])
         df["poutcome"] = lb_make.fit_transform(df["poutcome"])
         df['y'] = lb_make.fit_transform(df['y'])
         label = df['y']
         features = list(zip(df["default"],df["housing"],df["loan"],
                              df['duration'], df["poutcome"]))
         x_train, x_test, y_train, y_test = train_test_split(features,label,
                                                               test_size=0.25, random_stat
         e=0, stratify=label)
In [66]: | df.head()
Out[66]:
             default housing loan duration poutcome y
          0
                 0
                         0
                                    249
                                                3 0
                              1
          1
                 0
                              0
                                     58
                                                3 0
                         1
          2
                 0
                         1
                              0
                                    504
                                                3 1
          3
                 0
                         1
                              0
                                    179
                                                1 0
                 0
                         1
                                    511
                                                0 1
```

B-4. Decison Trees

(variable: default, housing, loan, duration and poutcome)

In [16]: feature_names = df.columns.tolist()

feature_names = feature_names[0:5]

target_name = np.array(['Y No', 'Y Yes'])

```
In [89]: | tree = DecisionTreeClassifier(criterion='entropy', random_state=0)
       tree.fit(x_train, y_train)
       print('Train set score 2 : {:.3f}'.format(tree.score(x_train, y_train)))
       print('Test set score 2 : {:.3f}'.format(tree.score(x_test, y_test)))
       y_pred = tree.predict(x_test)
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
       ]),
                          index=['y_true Yes','y_ture No'],
                          columns=['y_predict Yes','y_predict No'])
       print(confusion)
       print('======""")
       print(classification_report(y_test, y_pred))
       Train set score 2 : 0.969
       Test set score 2 : 0.862
       _____
       Confusion Matrix
                y_predict Yes y_predict No
       y_true Yes
                         49
                         77
       y_ture No
                                  1029
       ______
                  precision recall f1-score support
```

0

accuracy macro avg

weighted avg

0.92

0.65

0.85

0.39

0.93

0.34

0.64

0.86

0.92

0.36

0.86

0.64

0.86

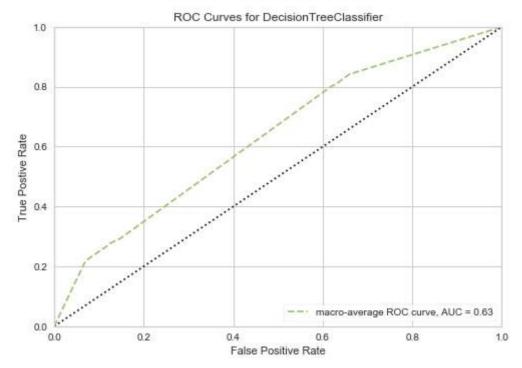
1106 144

1250

1250

1250

```
In [68]: visualizer = ROCAUC(tree, classes=[0, 1], micro=False, macro=True, per_class=Fa
lse)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



B-5. Decison Trees Optimization

Tuning parameters using RandomizedSearchCV

{'max_depth': [10, 14, 19, 24, 29, 33, 38, 43, 48, 52, 57, 62, 67, 71, 76, 81, 86, 90, 95, 100, 105, 110], 'max_features': ['auto', 'sqrt'], 'min_samples_lea f': [1, 2, 3, 4, 5, 6, 7, 8, 9, 10], 'min_samples_split': [2, 3, 4, 5, 6, 7, 8, 9, 10], 'criterion': ['gini', 'entropy']}

```
In [18]: | tree_random = DecisionTreeClassifier(random_state=0)
         tree_cv = RandomizedSearchCV(estimator = tree_random, param_distributions = par
         am_dist,
                                        cv = 5, random state=0)
         tree_cv.fit(x_train, y_train)
Out[18]: RandomizedSearchCV(cv=5, error_score='raise-deprecating',
                             estimator=DecisionTreeClassifier(class_weight=None,
                                                               criterion='gini',
                                                               max_depth=None,
                                                               max_features=None,
                                                               max_leaf_nodes=None,
                                                               min_impurity_decrease=0.0,
                                                               min_impurity_split=None,
                                                               min_samples_leaf=1,
                                                               min_samples_split=2,
                                                               min_weight_fraction_leaf=0.
         0,
                                                               presort=False,
                                                               random_state=0,
                                                               splitter='best'),
                             iid='warn...e,
                             param_distributions={'criterion': ['gini', 'entropy'],
                                                   'max_depth': [10, 14, 19, 24, 29, 33,
                                                                 38, 43, 48, 52, 57, 62,
                                                                 67, 71, 76, 81, 86, 90,
                                                                 95, 100, 105, 110],
                                                   'max_features': ['auto', 'sqrt'],
                                                   'min_samples_leaf': [1, 2, 3, 4, 5, 6,
                                                                        7, 8, 9, 10],
                                                   'min_samples_split': [2, 3, 4, 5, 6, 7,
                                                                         8, 9, 10]},
                             pre_dispatch='2*n_jobs', random_state=0, refit=True,
                             return_train_score=False, scoring=None, verbose=0)
In [19]: | tree_cv.best_params_
Out[19]: {'min_samples_split': 8,
           'min_samples_leaf': 10,
           'max_features': 'auto',
           'max_depth': 76,
           'criterion': 'gini'}
```

```
In [20]: | tree2 = DecisionTreeClassifier(criterion='gini', max_depth = 76,
                                 max_features='auto', min_samples_leaf=10,
                                 min_samples_split = 8, random_state=0)
       tree2.fit(x_train, y_train)
       print('Train set score 2 : {:.3f}'.format(tree2.score(x_train, y_train)))
       print('Test set score 2 : {:.3f}'.format(tree2.score(x_test, y_test)))
       y_pred = tree2.predict(x_test)
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
       ]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       print('=======')
       print(classification_report(y_test, y_pred))
       Train set score 2 : 0.902
       Test set score 2 : 0.889
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                         24
                                    120
                         19
                                   1087
       y_ture No
       ______
                  precision
                            recall f1-score
                                            support
                0
                      0.90
                              0.98
                                       0.94
                                               1106
```

1

accuracy macro avg

weighted avg

0.56

0.73

0.86

0.17

0.57

0.89

0.26

0.89

0.60

0.86

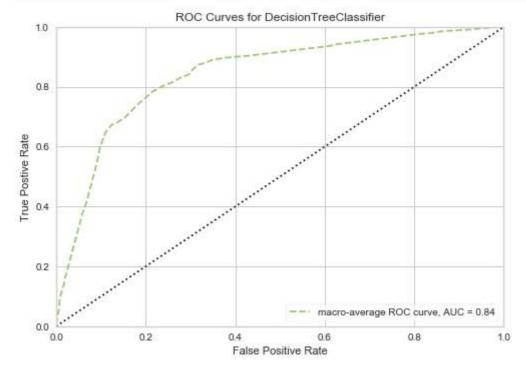
144

1250

1250

1250

```
In [21]: visualizer = ROCAUC(tree2, classes=[0, 1], micro=False, macro=True, per_class=F
    alse)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



B-6. Decison Tree Optimization 2

(Cannot make a garph from above code, too big to make,

downsize each parameters that available to visualize)

{'max_depth': [1, 2, 3, 4, 5], 'max_features': ['auto', 'sqrt'], 'min_samples_l eaf': [1, 2, 3, 4, 5, 6, 7, 8, 9, 10], 'min_samples_split': [2, 3, 4, 5, 6, 7, 8, 9, 10], 'criterion': ['gini', 'entropy']}

```
In [23]: | tree_random2 = DecisionTreeClassifier(random_state=0)
         tree_cv2 = RandomizedSearchCV(estimator = tree_random, param_distributions = pa
         ram_dist2,
                                        cv = 5, random state=0)
         tree_cv2.fit(x_train, y_train)
Out[23]: RandomizedSearchCV(cv=5, error_score='raise-deprecating',
                             estimator=DecisionTreeClassifier(class_weight=None,
                                                               criterion='gini',
                                                               max_depth=None,
                                                               max_features=None,
                                                               max_leaf_nodes=None,
                                                               min_impurity_decrease=0.0,
                                                               min_impurity_split=None,
                                                               min_samples_leaf=1,
                                                               min_samples_split=2,
                                                               min_weight_fraction_leaf=0.
         0,
                                                               presort=False,
                                                               random_state=0,
                                                               splitter='best'),
                             iid='warn', n_iter=10, n_jobs=None,
                             param_distributions={'criterion': ['gini', 'entropy'],
                                                   'max_depth': [1, 2, 3, 4, 5],
                                                   'max_features': ['auto', 'sqrt'],
                                                   'min_samples_leaf': [1, 2, 3, 4, 5, 6,
                                                                        7, 8, 9, 10],
                                                   'min_samples_split': [2, 3, 4, 5, 6, 7,
                                                                         8, 9, 10]},
                             pre_dispatch='2*n_jobs', random_state=0, refit=True,
                             return_train_score=False, scoring=None, verbose=0)
In [24]: tree_cv2.best_params_
Out[24]: {'min_samples_split': 2,
           'min_samples_leaf': 7,
           'max_features': 'sqrt',
           'max depth': 4,
           'criterion': 'gini'}
```

```
In [25]: tree3 = DecisionTreeClassifier(criterion='gini', max_depth = 4,
                                 max_features='sqrt', min_samples_leaf=7,
                                 min_samples_split = 2, random_state=0)
       tree3.fit(x_train, y_train)
       print('Train set score 2 : {:.3f}'.format(tree3.score(x_train, y_train)))
       print('Test set score 2 : {:.3f}'.format(tree3.score(x_test, y_test)))
       y_pred = tree3.predict(x_test)
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
       ]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       print('=======')
       print(classification_report(y_test, y_pred))
       Train set score 2 : 0.901
       Test set score 2: 0.896
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                         41
                                    103
                          27
                                   1079
       y_ture No
       ______
                  precision
                            recall f1-score
                                            support
                0
                      0.91
                              0.98
                                      0.94
                                               1106
```

1

accuracy macro avg

weighted avg

0.60

0.76

0.88

0.28

0.63

0.90

0.39

0.90

0.66

0.88

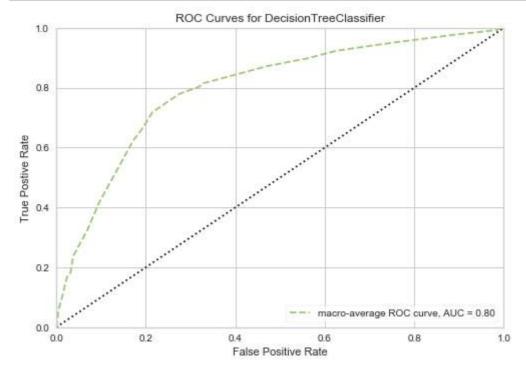
144

1250

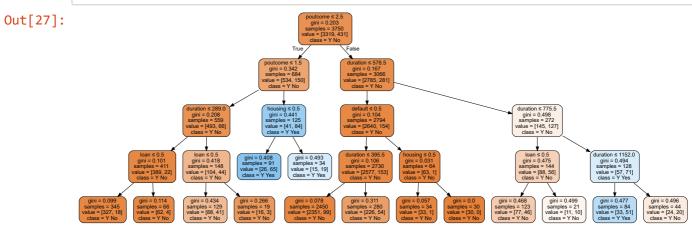
1250

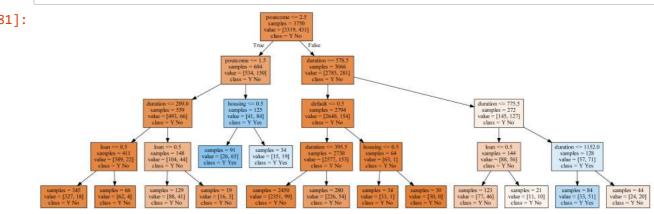
1250

```
In [26]: visualizer = ROCAUC(tree3, classes=[0, 1], micro=False, macro=True, per_class=F
    alse)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



B-7. Decison Tree Visualization





Section C: Model Evaluation

C-1. K-Nearest Neighbours

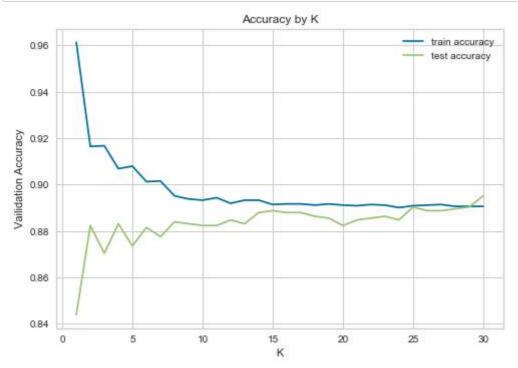
C1 - 1. Preparation for KNN

C1 - 2. KNN

```
In [91]: knn = KNeighborsClassifier(algorithm='auto', n_jobs=-1, n_neighbors=1,
                             weights='uniform')
       knn.fit(x_train, y_train)
       print("train set accuracy: {:.3f}".format(knn.score(x_train, y_train)))
       print("test set accuracy: {:.3f}".format(knn.score(x_test, y_test)))
       y_pred = knn.predict(x_test)
       print('======""")
       print('Confusion Matrix')
       confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
       ]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       print('======""")
       print(classification_report(y_test, y_pred))
       train set accuracy: 0.961
       test set accuracy: 0.844
       _____
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                          41
       y_ture No
                          92
                                    1014
       ______
                  precision recall f1-score support
                0
                       0.91
                              0.92
                                       0.91
                                               1106
                1
                      0.31
                              0.28
                                       0.30
                                               144
                                       0.84
          accuracy
                                               1250
                      0.61
                              0.60
                                       0.60
                                               1250
          macro avg
       weighted avg
                      0.84
                              0.84
                                       0.84
                                               1250
```

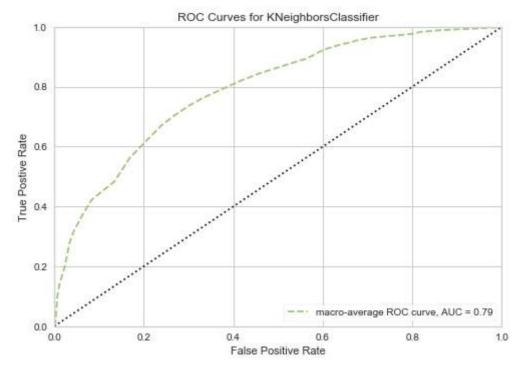
C1 - 3. Finding the optimal K in KNN

```
In [92]: | k_list = range(1, 31)
         train_accuracies = []
         test_accuracies = []
         for k in k_list:
             knn = KNeighborsClassifier(algorithm='auto', leaf_size=30,
                              n_jobs=-1, n_neighbors=k, weights='uniform')
             knn.fit(x_train, y_train)
             train_accuracies.append(knn.score(x_train, y_train))
             test_accuracies.append(knn.score(x_test, y_test))
         plt.plot(k_list, train_accuracies, label='train accuracy')
         plt.plot(k_list, test_accuracies, label='test accuracy')
         plt.legend()
         plt.xlabel('K')
         plt.ylabel('Vailidation Accuracy')
         plt.title('Accuracy by K')
         plt.show()
```



C1 - 4. KNN ROC curve

```
In [93]: visualizer = ROCAUC(knn, classes=[0, 1], micro=False, macro=True, per_class=False)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



C1 - 5. KNN Optimization

Tuning parameters using GridSearchCV

```
In [29]: knn_random = KNeighborsClassifier()
         knn_cv = GridSearchCV(knn_random, param_grid,verbose=1, cv=3, n_jobs=-1)
         knn_cv.fit(x_train, y_train)
         Fitting 3 folds for each of 200 candidates, totalling 600 fits
         [Parallel(n_jobs=-1)]: Using backend LokyBackend with 8 concurrent workers.
         [Parallel(n_jobs=-1)]: Done 34 tasks
                                                    elapsed:
         [Parallel(n_jobs=-1)]: Done 184 tasks
                                                    elapsed:
                                                                 28.8s
         [Parallel(n_jobs=-1)]: Done 434 tasks
                                                    elapsed:
                                                                 51.2s
         [Parallel(n_jobs=-1)]: Done 600 out of 600 | elapsed: 1.1min finished
Out[29]: GridSearchCV(cv=3, error_score='raise-deprecating',
                      estimator=KNeighborsClassifier(algorithm='auto', leaf_size=30,
                                                     metric='minkowski',
                                                     metric_params=None, n_jobs=None,
                                                     n_neighbors=5, p=2,
                                                     weights='uniform'),
                      iid='warn', n_jobs=-1,
                      param_grid={'algorithm': ['auto', 'kd_tree'],
                                  'leaf_size': [1, 2, 3, 4, 5, 6, 7, 8, 9, 10],
                                  'n_neighbors': [1, 2, 3, 4, 5],
                                  'weights': ['uniform', 'distance']},
                      pre_dispatch='2*n_jobs', refit=True, return_train_score=False,
                      scoring=None, verbose=1)
In [30]: knn_cv.best_params_
Out[30]: {'algorithm': 'auto', 'leaf_size': 1, 'n_neighbors': 4, 'weights': 'uniform'}
```

```
In [73]: knn2 = KNeighborsClassifier(algorithm = 'auto', leaf_size = 1,
                              n_jobs=-1, n_neighbors=4, weights='uniform')
       knn2.fit(x_train, y_train)
       print("train set accuracy: {:.3f}".format(knn2.score(x_train, y_train)))
       print("test set accuracy: {:.3f}".format(knn2.score(x_test, y_test)))
       y_pred = knn2.predict(x_test)
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
       ]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       print('=======')
       print(classification_report(y_test, y_pred))
       train set accuracy: 0.907
       test set accuracy: 0.883
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                          18
                                    126
                          20
                                    1086
       y ture No
       ______
                            recall f1-score
                  precision
                                            support
                0
                       0.90
                               0.98
                                       0.94
                                               1106
                               0.12
                                                144
                1
                       0.47
                                       0.20
                                       0.88
                                               1250
          accuracy
          macro avg
                      0.68
                               0.55
                                       0.57
                                               1250
```

C1 - 6. Opimized KNN ROC curve

weighted avg

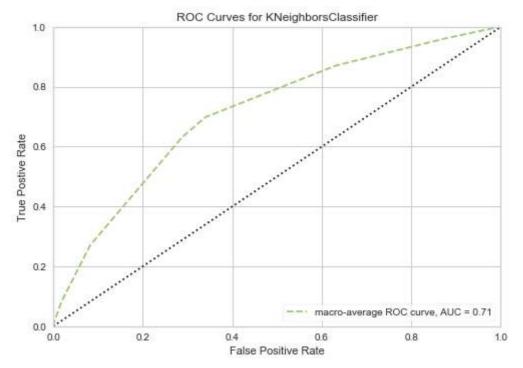
0.85

0.88

0.85

1250

```
In [32]: visualizer = ROCAUC(knn2, classes=[0, 1], micro=False, macro=True, per_class=Fa
lse)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



C-2. Logistic Regression

C2 - 1. Prepartion for Logistic Regression

C2 - 2. Logistic Regression

```
In [33]: log = LogisticRegression(random_state=0)
    log.fit(x_train, y_train)

x2 = sm.add_constant(features)
    model = sm.OLS(label, x2)
    result = model.fit()
    print(result.summary())
```

OLS Regression Results

=========	======	========		=====	:========	======	========
Dep. Variable	:		У	R-squ	ared:		0.179
Model:			OLS		R-squared:		0.179
Method:		Least Squ	iares	F-sta	itistic:		218.4
Date:		Sat, 11 Jan		Prob	(F-statistic):		2.32e-211
Time:		12:5	8:59	Log-L	ikelihood:		-887.74
No. Observati	ons:		5000	AIC:			1787.
Df Residuals:			4994	BIC:			1827.
Df Model:			5				
Covariance Ty	pe:	nonro	bust				
=========	======	========	=====	=====	========	======	=======
	coef	std err		t	P> t	[0.025	0.975]
const	0.1404	0.013	10	.588	0.000	0.114	0.166
x1	-0.0242	0.031	-0	.784	0.433	-0.085	0.036
x2	-0.1038	0.008	-12	.565	0.000	-0.120	-0.088
x3	-0.0609	0.011	-5	.450	0.000	-0.083	-0.039
x4	0.0005	1.55e-05	29	.588	0.000	0.000	0.000
x5	-0.0298	0.004	-7	.143	0.000	-0.038	-0.022
=========	======	========		=====		======	
Omnibus:			7.302		.n-Watson:		2.025
Prob(Omnibus)	:	6	.000	•	ıe-Bera (JB):		5408.071
Skew:			733	Prob(•		0.00
Kurtosis:		ϵ	.735	Cond.	No.		2.80e+03
=========	======	========	=====	=====	=========	=======	========

Warnings:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 2.8e+03. This might indicate that there are strong multicollinearity or other numerical problems.

C:\Users\chanl\Anaconda3\lib\site-packages\sklearn\linear_model\logistic.py:43
2: FutureWarning: Default solver will be changed to 'lbfgs' in 0.22. Specify a solver to silence this warning.

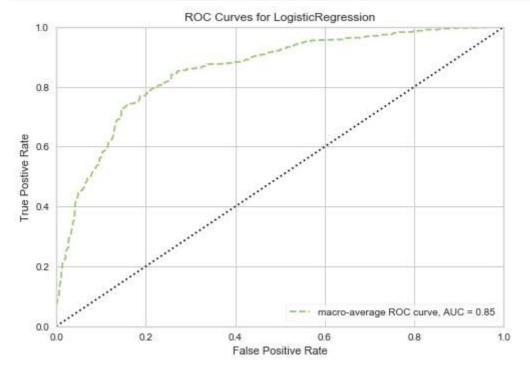
FutureWarning)

```
In [81]: | print("train set accuracy: {:.3f}".format(log.score(x_train, y_train)))
        print("test set accuracy: {:.3f}".format(log.score(x_test, y_test)))
        y pred = log.predict(x test)
        print('======""")
        print('Confusion Matrix')
        confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
        ]),
                            index=['y_true Yes','y_ture No'],
                            columns=['y_predict Yes','y_predict No'])
        print(confusion)
        print('======""")
        print(classification_report(y_test, y_pred))
       train set accuracy: 0.888
       test set accuracy: 0.897
        Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                           34
                                      110
                           19
                                     1087
       y_ture No
        ______
                   precision
                             recall f1-score
                                             support
                 0
                       0.91
                                0.98
                                        0.94
                                                 1106
                 1
                       0.64
                                0.24
                                        0.35
                                                 144
           accuracy
                                        0.90
                                                 1250
                       0.77
                                0.61
                                        0.64
                                                 1250
          macro avg
       weighted avg
                       0.88
                                0.90
                                        0.88
                                                1250
In [80]: # Find odd in each variable
        logit = sm.Logit(label, features)
        result = logit.fit()
        np.exp(result.params)
       Optimization terminated successfully.
               Current function value: 0.301453
               Iterations 7
Out[80]: x1
            0.722882
       x2
            0.154148
            0.291117
       х3
            1.003090
       х4
       х5
            0.455043
```

C2 - 3. Logistic Regression ROC curve

dtype: float64

```
In [18]: visualizer = ROCAUC(log, classes=[0, 1], micro=False, macro=True, per_class=False)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



C2 - 4. Logistic Regression Optimization

Tunning parameters using GridSearchCV

```
In [74]: c_space = np.logspace(-10, 30, 20)

    param_grid = {'C': c_space}

In []: log_random = LogisticRegression(random_state=0)
    logreg_cv = GridSearchCV(log_random, param_grid, cv = 5)
    logreg_cv.fit(x_train, y_train)
```

```
In [ ]:
        GridSearchCV(cv=5, error_score='raise-deprecating',
                     estimator=LogisticRegression(C=1.0, class_weight=None, dual=False,
                                                   fit_intercept=True,
                                                   intercept_scaling=1, l1_ratio=None,
                                                   max_iter=100, multi_class='warn',
                                                   n_jobs=None, penalty='l2',
                                                   random_state=0, solver='warn',
                                                   tol=0.0001, verbose=0,
                                                   warm_start=False),
                     iid='warn', n_jobs=None,
                     param_grid={'C': array([1.00000000e-...7674e-06, 2.06913808e-04,
               2.63665090e-02, 3.35981829e+00, 4.28133240e+02, 5.45559478e+04,
               6.95192796e+06, 8.85866790e+08, 1.12883789e+11, 1.43844989e+13,
               1.83298071e+15, 2.33572147e+17, 2.97635144e+19, 3.79269019e+21,
               4.83293024e+23, 6.15848211e+25, 7.84759970e+27, 1.00000000e+30])},
                     pre_dispatch='2*n_jobs', refit=True, return_train_score=False,
                     scoring=None, verbose=0)
         . . .
```

In [76]: logreg_cv.best_params_

Out[76]: {'C': 0.026366508987303555}

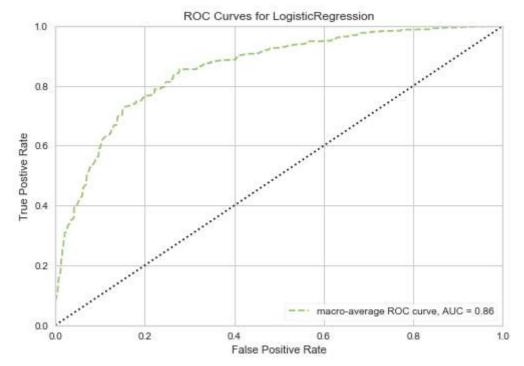
```
In [77]: log2 = LogisticRegression(random_state=0, C= 0.026366508987303555 )
       log2.fit(x_train, y_train)
       print("train set accuracy: {:.3f}".format(log2.score(x_train, y_train)))
       print("test set accuracy: {:.3f}".format(log2.score(x_test, y_test)))
       y_pred = log2.predict(x_test)
       print('=======')
       print('Confusion Matrix')
       confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
       ]),
                           index=['y_true Yes','y_ture No'],
                           columns=['y_predict Yes','y_predict No'])
       print(confusion)
       print('======""")
       print(classification_report(y_test, y_pred))
       train set accuracy: 0.889
       test set accuracy: 0.892
       ______
       Confusion Matrix
                 y_predict Yes y_predict No
       y_true Yes
                          27
                                   1088
                          18
       y_ture No
       ______
                  precision recall f1-score support
                      0.90
                              0.98
                                       0.94
                                               1106
                      0.60
                              0.19
                                       0.29
                                               144
                                       0.89
                                              1250
          accuracy
          macro avg
                      0.75
                              0.59
                                       0.61
                                               1250
       weighted avg
                      0.87
                                       0.87
                                               1250
                              0.89
```

C:\Users\chanl\Anaconda3\lib\site-packages\sklearn\linear_model\logistic.py:43
2: FutureWarning: Default solver will be changed to 'lbfgs' in 0.22. Specify a solver to silence this warning.

FutureWarning)

C2 - 5. Optimized Logistic Regression ROC curve

```
In [82]: visualizer = ROCAUC(log2, classes=[0, 1], micro=False, macro=True, per_class=Fa
lse)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



roc_auc_score: 0.609466043801487

C3. Random Forests

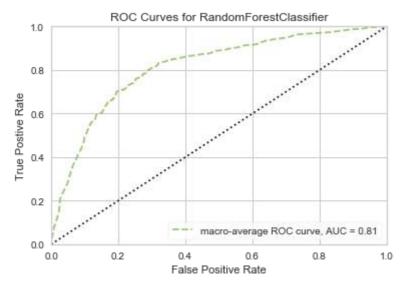
C3 - 1. Preparation for Random Forests

C3 - 2. Random Forests

```
In [83]: | forest = RandomForestClassifier(n_estimators=100, max_features=5,max_depth=20,
                            bootstrap=True, oob_score=True,n_jobs=-1, random_state=0
         forest.fit(x_train, y_train)
         print('train set accuracy: {:.3f}'.format(forest.score(x_train, y_train)))
         print('test set accuracy: {:.3f}'.format(forest.score(x_test, y_test)))
         y_pred = forest.predict(x_test)
         print('Out-of-bag score estimate: {:.3f}'.format(forest.oob_score_))
         print('=======')
         print('Confusion Matrix')
         confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
         ]),
                             index=['y_true Yes','y_ture No'],
                             columns=['y_predict Yes','y_predict No'])
         print(confusion)
         print(classification_report(y_test, y_pred))
         train set accuracy: 0.968
         test set accuracy: 0.869
        Out-of-bag score estimate: 0.868
         ______
         Confusion Matrix
                   y_predict Yes y_predict No
        y_true Yes
                            54
                                        90
        y ture No
                            74
                                      1032
         _____
                    precision
                              recall f1-score
                                               support
                  0
                         0.92
                                 0.93
                                          0.93
                                                   1106
                                 0.38
                  1
                         0.42
                                          0.40
                                                   144
                                          0.87
                                                  1250
            accuracy
                         0.67
                                 0.65
                                          0.66
                                                   1250
           macro avg
                                                   1250
        weighted avg
                         0.86
                                 0.87
                                          0.87
In [104]:
         # Checking importatnce of each variable
         for name, score in zip(x, forest.feature_importances_):
            print(name, score)
         default 0.004111155029345727
         housing 0.060054276878209335
         loan 0.03982307569779734
```

C3 - 3. Random Forests ROC curve

duration 0.7549936186344837 poutcome 0.14101787376016395



roc_auc_score: 0.6449856841470766

C3 - 4. Random Forests Opitmization

Tuning hyperparameters using RandomizedSearchCV

```
In [84]: n_{estimators} = [int(x) \text{ for } x \text{ in } np.linspace(start = 150, stop = 250, num = 10)]
          max_features = ['auto', 'sqrt']
          max_depth = [int(x) for x in np.linspace(20, 40, num = 20)]
          max_depth.append(None)
          #min_samples_split = [2, 5, 10]
          min_samples_split = [int(x) for x in np.linspace(5, 20, num = 10)]
          #min_samples_leaf = [1, 2, 4]
          min_samples_leaf = [int(x) for x in np.linspace(5, 10, num = 5)]
          bootstrap = [True]
          random_grid = {'n_estimators': n_estimators,
                          'max_features': max_features,
                          'max_depth': max_depth,
                          'min_samples_split': min_samples_split,
                          'min_samples_leaf': min_samples_leaf,
                          'bootstrap': bootstrap}
          print(random_grid)
```

{'n_estimators': [150, 161, 172, 183, 194, 205, 216, 227, 238, 250], 'max_featu
res': ['auto', 'sqrt'], 'max_depth': [20, 21, 22, 23, 24, 25, 26, 27, 28, 29, 3
0, 31, 32, 33, 34, 35, 36, 37, 38, 40, None], 'min_samples_split': [5, 6, 8, 1
0, 11, 13, 15, 16, 18, 20], 'min_samples_leaf': [5, 6, 7, 8, 10], 'bootstrap':
[True]}

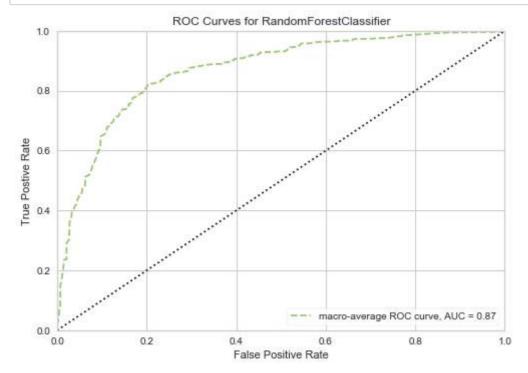
```
In [85]: forest_random = RandomForestClassifier(random_state=0)
         forest_cv = RandomizedSearchCV(estimator = forest, param_distributions = random
          _grid,
                                            n iter = 100, cv = 3, verbose=2, random state
         =0, n_{jobs} = -1)
         forest_cv.fit(x_train, y_train)
         Fitting 3 folds for each of 100 candidates, totalling 300 fits
         [Parallel(n_jobs=-1)]: Using backend LokyBackend with 8 concurrent workers.
         [Parallel(n_jobs=-1)]: Done 25 tasks
                                                      | elapsed:
                                                                   17.5s
         [Parallel(n_jobs=-1)]: Done 146 tasks
                                                      | elapsed:
                                                                   43.6s
         [Parallel(n_jobs=-1)]: Done 300 out of 300 | elapsed: 1.3min finished
Out[85]: RandomizedSearchCV(cv=3, error_score='raise-deprecating',
                             estimator=RandomForestClassifier(bootstrap=True,
                                                               class_weight=None,
                                                               criterion='gini',
                                                               max_depth=20,
                                                               max_features=5,
                                                               max_leaf_nodes=None,
                                                               min_impurity_decrease=0.0,
                                                               min_impurity_split=None,
                                                               min_samples_leaf=1,
                                                               min_samples_split=2,
                                                               min_weight_fraction_leaf=0.
         0,
                                                               n_estimators=100, n_jobs=-
         1,
                                                               oob_score=True,
                                                               ran...
                             param_distributions={'bootstrap': [True],
                                                   'max_depth': [20, 21, 22, 23, 24, 25,
                                                                 26, 27, 28, 29, 30, 31,
                                                                 32, 33, 34, 35, 36, 37,
                                                                 38, 40, None],
                                                   'max_features': ['auto', 'sqrt'],
                                                   'min_samples_leaf': [5, 6, 7, 8, 10],
                                                   'min_samples_split': [5, 6, 8, 10, 11,
                                                                         13, 15, 16, 18,
                                                                         20],
                                                   'n_estimators': [150, 161, 172, 183,
                                                                    194, 205, 216, 227,
                                                                    238, 250]},
                             pre_dispatch='2*n_jobs', random_state=0, refit=True,
                             return_train_score=False, scoring=None, verbose=2)
In [86]: forest_cv.best_params_
Out[86]: {'n_estimators': 216,
           'min_samples_split': 18,
           'min samples leaf': 6,
           'max_features': 'auto',
           'max_depth': 35,
           'bootstrap': True}
```

```
In [87]: | forest2 = RandomForestClassifier(n_estimators=216, max_features='auto', max_dept
        h=35,
                                    min_samples_split = 18,min_samples_leaf = 6,
                            bootstrap=True, oob score=True,n jobs=-1, random state=0
        forest2.fit(x_train, y_train)
        print('train set accuracy: {:.3f}'.format(forest2.score(x_train, y_train)))
        print('test set accuracy: {:.3f}'.format(forest2.score(x_test, y_test)))
        y_pred = forest2.predict(x_test)
        print('Out-of-bag score estimate: {:.3f}'.format(forest2.oob_score_))
        print('=======')
        print('Confusion Matrix')
        confusion = pd.DataFrame(metrics.confusion_matrix(y_test, y_pred, labels=[1,0
        ]),
                             index=['y_true Yes','y_ture No'],
                             columns=['y_predict Yes','y_predict No'])
        print(confusion)
        print('=======')
        print(classification_report(y_test, y_pred))
        train set accuracy: 0.912
        test set accuracy: 0.892
        Out-of-bag score estimate: 0.897
        ______
        Confusion Matrix
                  y_predict Yes y_predict No
        y_true Yes
                           41
                                       103
        y ture No
                            32
                                      1074
        ______
                    precision recall f1-score support
                        0.91
                                0.97
                                        0.94
                                                  1106
                 1
                        0.56
                                 0.28
                                         0.38
                                                  144
           accuracy
                                          0.89
                                                  1250
                        0.74
                                 0.63
                                          0.66
                                                  1250
          macro avg
        weighted avg
                        0.87
                                 0.89
                                          0.88
                                                  1250
In [88]: # Checking importatnce of each variable
        for name, score in zip(features, forest2.feature_importances_):
           print(name, score)
        (0, 0, 1, 249, 3) 0.000802219503471832
        (0, 1, 0, 58, 3) 0.09274743032615954
        (0, 1, 0, 504, 3) 0.023076326910315935
        (0, 1, 0, 179, 1) 0.6719789350599784
```

C3 - 5. Opimized Random Forests ROC curve

(0, 1, 0, 511, 0) 0.21139508820007424

```
In [89]: visualizer = ROCAUC(forest2, classes=[0, 1], micro=False, macro=True, per_class
=False)
    visualizer.fit(x_train, y_train)
    visualizer.score(x_test, y_test)
    visualizer.show()
    print('roc_auc_score:', roc_auc_score(y_test, y_pred))
```



roc_auc_score: 0.6278945649989954

C3 - 6. Comparing Decision Trees and Random Forests

Using Folds and Cross validation

Mean DT Accuracy: 0.6025520795779556 Mean RF Accuracy: 0.5784353990457601

```
In [92]: dt_pred = cross_val_predict(dt, features, label, cv=folds)
    print(dt_pred)

dt_pred_matrix = confusion_matrix(label, dt_pred)
    print(dt_pred_matrix)

rf_pred = cross_val_predict(rf, features, label, cv=folds)
    print(rf_pred)

rf_pred_matrix = confusion_matrix(label, rf_pred)
    print(rf_pred_matrix)
```

```
[0 0 0 ... 0 0 0]

[[4317 108]

[ 411 164]]

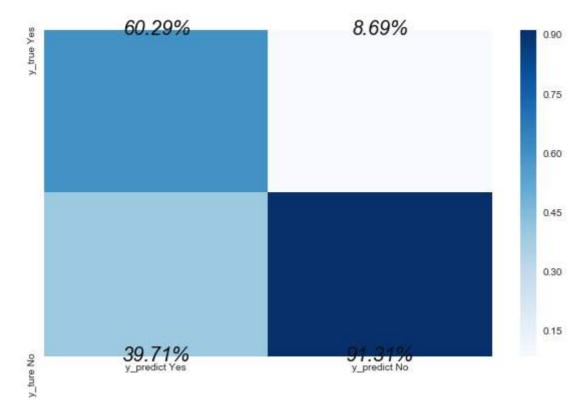
[0 0 0 ... 0 0 0]

[[4310 115]

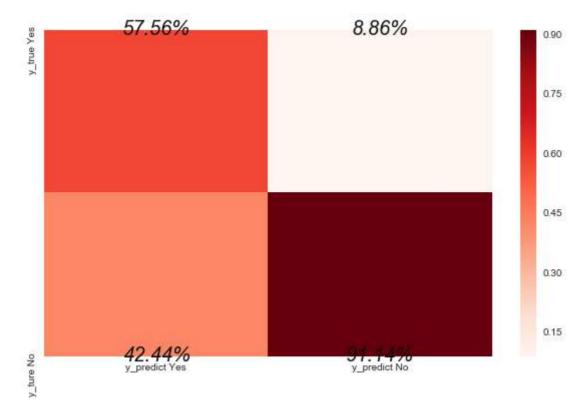
[ 419 156]]
```

```
In [103]: | print('*** Decision Trees ***')
         dt_confusion = pd.DataFrame(metrics.confusion_matrix(label, dt_pred, labels=[1,
         0]),
                             index=['y_true Yes','y_ture No'],
                             columns=['y_predict Yes','y_predict No'])
         print(dt confusion)
         print('======""")
         print(classification_report(label, dt_pred))
         print('\n')
         print('*** Random Forests ***')
         rf_confusion = pd.DataFrame(metrics.confusion_matrix(label, rf_pred, labels=[1,
         0]),
                             index=['y_true Yes','y_ture No'],
                             columns=['y_predict Yes','y_predict No'])
         print(rf_confusion)
         print('=======')
         print(classification_report(label, rf_pred))
         *** Decision Trees ***
                  y_predict Yes y_predict No
        y_true Yes
                           164
                                       411
        y_ture No
                           108
                                      4317
         ______
                    precision recall f1-score
                                               support
                                 0.98
                                          0.94
                  0
                         0.91
                                                  4425
                  1
                         0.60
                                 0.29
                                          0.39
                                                   575
            accuracy
                                          0.90
                                                  5000
                        0.76
                                 0.63
                                         0.67
                                                  5000
           macro avg
        weighted avg
                        0.88
                                 0.90
                                         0.88
                                                  5000
         *** Random Forests ***
                  y_predict Yes y_predict No
        y_true Yes
                           156
                                       419
                                      4310
        y_ture No
                           115
         _____
                    precision recall f1-score support
                  0
                                 0.97
                         0.91
                                          0.94
                                                  4425
                  1
                         0.58
                                         0.37
                                 0.27
                                                   575
                                          0.89
                                                  5000
            accuracy
                        0.74
                                 0.62
                                          0.66
                                                  5000
           macro avg
        weighted avg
                        0.87
                                 0.89
                                          0.88
                                                  5000
```

Out[113]: <matplotlib.axes._subplots.AxesSubplot at 0x2457c65f400>



Out[114]: <matplotlib.axes._subplots.AxesSubplot at 0x245785db710>



Section E: Model Implementation

E1. Read file

```
In [1]: df = pd.read_csv('lixcl68.csv')
In [2]: df = df.drop(['age','job','marital','education', 'balance','contact','day','cam paign','pdays','previous'],1)
```

```
In [3]: df.head()
```

Out[3]:

	default	housing	loan	duration	poutcome	У
0	no	no	yes	249	unknown	no
1	no	yes	no	58	unknown	no
2	no	yes	no	504	unknown	yes
3	no	yes	no	179	other	no
4	no	yes	no	511	failure	yes

```
In [8]: #creating labelEncoder
lb_make = LabelEncoder()

# Converting string labels into numbers
lb_make = LabelEncoder()
df["default"] = lb_make.fit_transform(df["default"])
df["housing"] = lb_make.fit_transform(df["housing"])
df["loan"] = lb_make.fit_transform(df["loan"])
df["poutcome"] = lb_make.fit_transform(df["poutcome"])
df['y'] = lb_make.fit_transform(df['y'])
```

E3. Setting festures and label

E4. Setting up Folds and Cross Validaion

Mean DT Accuracy: 0.6025520795779556

E5. Model prediction

```
In [11]: dt_pred = cross_val_predict(dt, features, label, cv=folds)
    print(dt_pred)

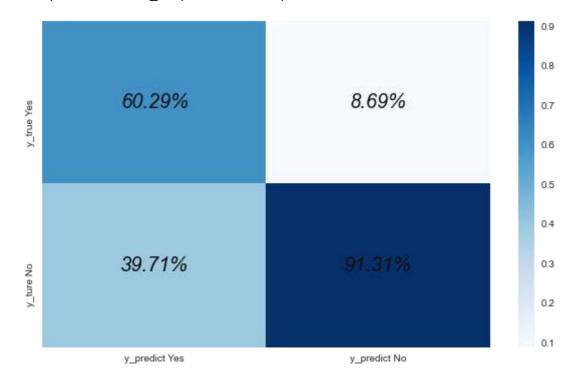
dt_pred_matrix = confusion_matrix(label, dt_pred)
    print(dt_pred_matrix)

[0 0 0 ... 0 0 0]
    [[4317    108]
        [ 411    164]]
```

E6. Evaluation using the confusion matrix

```
In [12]: print('*** Decision Trees ***')
        dt_confusion = pd.DataFrame(metrics.confusion_matrix(label, dt_pred, labels=[1,
        0]),
                            index=['y_true Yes','y_ture No'],
                            columns=['y_predict Yes','y_predict No'])
        print(dt_confusion)
        print('======""")
        print(classification_report(label, dt_pred))
        *** Decision Trees ***
                  y_predict Yes y_predict No
       y_true Yes
                          164
                                      411
       y ture No
                          108
                                     4317
        _____
                   precision recall f1-score
                                              support
                        0.91
                                0.98
                                         0.94
                                                 4425
                 1
                        0.60
                                0.29
                                        0.39
                                                  575
                                         0.90
           accuracy
                                                 5000
                        0.76
                                0.63
                                         0.67
                                                 5000
          macro avg
       weighted avg
                        0.88
                                0.90
                                         0.88
                                                 5000
```

Out[13]: <matplotlib.axes._subplots.AxesSubplot at 0x27bc6efc448>



E7. Deployment

Model Implementation

Six Steps of Model Implementation

- 1. Load in the new data
- 2. Encoding categorical data type
- 3. Setting features and label
- 4. Setting up Folds and Cross Validaion
- 5. Model prediction

코스워크 설명

- 학교 및 학과: University of Nottingham (UK), MSc Business Analytics
- 강의명: Data at Scale: Management, Processing, Visualization
- 년도: 2019
- 사용 언어: PostgreSQL 및 Tableau
- 주제: KPIs를 이용한 고객 분석

문제 탐색 및 정의

4개의 상점에 방문하는 고객들을 비교 분석이 가능한 KPI를 만들고, 인사이트를 찾아야 한다. 상점의 매출은 상점의 크기와 연관이 있는 것을 찾아야 하며, 고객 충성도를 나타내는 KPI를 작성하여 4개의 상점을 비교 분석해야 한다.

2년 동안 수집된 4개의 상점 데이터가 주어진다. 데이터는 5개의 SQL 테이블로 이루어져 있으며 테이블 명은 아래와 같다.

- Customers (id, 생일년도, 이름)
- Products (code and details of product, department, category and sub category)
- Receipt lines (영수증 id, product code, 가격 및 수량)
- Receipts (영수증 id, 구매시간, id, 상점 번호, 계산대)
- Stores (가게 정보들)

KPIs

KPI 1. Total sales vs Total sales in size

- 상점의 크기를 product code의 수로 판단하다.
- 상점0을 기준으로 총 매출을 비교한다.
- 가장 매출이 높은 곳은 상점이 이고, 상점의 크기를 고려했을 때는 상점3의 매출이 가장 높다.

KPI 2. New customers

• 월 별로 신규 고객들을 나타낸다.

KPI 3. Active customers

- 월 별로 3번 이상 방문하는 고객들을 나타낸다.
- 신규 고객은 적지만, 충성도가 높은 상점을 찾을 수 있다.
- 매출이 상승 가능한 상점을 찾을 수 있다.

KPI 4. Monthly Sales

- 월 별로 매출의 변화를 파악한다.
- 새로운 마케팅을 언제 투입할지 시기를 찾는다.

KPI 5. Top 3 departments

- 가장 많이 판매되는 상품의 종류를 찾는다.
- 유제품 > grocery 2 > 과일 및 야채

KPI 6. Top 3 category in dairy depart

- 가장 많이 판매되는 상품의 종류에서 특정 상품을 찾는다.
- 유제품에서 우유 > 요거트 및 디저트 > 치즈

Report

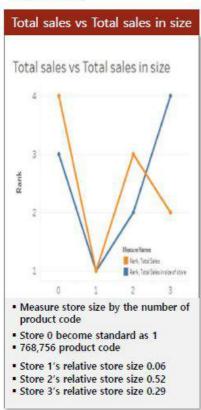
https://github.com/Chan-Young/Coursework/blob/main/KPIs%20comparative%20analysis.pdf (https://github.com/Chan-Young/Coursework/blob/main/KPIs%20comparative%20analysis.pdf)

Presentation ppt

https://github.com/Chan-Young/Coursework/blob/main/Presentation_SQL_coursework.pdf (https://github.com/Chan-Young/Coursework/blob/main/Presentation_SQL_coursework.pdf)

Selecting marketing store

Comparing three KPIs - Store 2, gap of new customer and active customer shows potential to increase new customers and induce active customer's spending



		mers		
Mth	Store C	ode (Ne	w Custo	mer)
2018-03		106	358	378
2018-04		99	257	418
2018-05		58	129	232
2018-06	1.055	51	113	133
2018-07	568	37	76	126
2018-08	375	36	63	125
2018-09	323	42	61	106
2018-10	247	36	38	100
2018-11	221	23	36	78
2018-12	192	24	51	96
2019-01	183	15	38	109
2019-02	148	32	25	114
2019-03	182	22	46	70
2019-04	149	17	26	59
2019-05	145	16	38	68
2019-06	129	28	31	68
2019-07	84	15	32	76
2019-08	119	11	25	85
2019-09	91	22	30	56
2019-10	89	19	29	55
2019-11	74	11	14	36

- New customers in month
- Store 1, 14/18 month over 100
- Store 2,3 least new customers
- Store 4 several months that over 100

Active customers							
Active	Cust	omer	s				
Mth (Re	otore Co	de (Repo	2 at3 Cus	tome			
2018-03	-	10	71	10			
2018-04	- 1	38	250	93			
2018-05	1	44	285	70			
2018-06	191	32	220	45			
2018-07	399	47	210	71			
2018-08	415	51	241	63			
2018-09	381	48	239	78			
2018-10	404	45	233	65			
2018-11	400	41	236	67			
2018-12	442	46	243	74			
2019-01	386	41	226	73			
2019-02	364	35	204	51			
2019-03	400	44	232	83			
2019-04	391	39	223	72			
2019-05	442	44	241	72			
2019-06	423	28	246	59			
2019-07	397	34	234	76			
2019-08	429	38	261	75			
2019-09	377	33	266	71			
2019-10	415	40	261	76			
2019-11	224	25	172	24			

- Repeat customers more than three times in monthly basis
- Store 2, significant amount of loyal customer, even though the group of new customers is small
- Big gap, high potential to increase total sales

Specifying marketing strategy

Comparing three KPIs – Store 2, marketing starts from March 2020 on milk category



