Predict MAX GB for AIS: RMSE Regression, Aug. 2016

loadData

In [1]:

import graphlab

A newer version of GraphLab Create (v2.1) is available! Your current version is v2.0.1. You can use pip to upgrade the graphlab-create package. For more information see https://turi.com/products/create/upgrade.

In [8]:

```
df = graphlab.SFrame('data.csv')
df_no_missing = df.dropna()
df_no_missing
```

Read 52 lines. Lines per second: 3373.99

Finished parsing file /home/ubuntu/data.csv

Parsing completed. Parsed 52 lines in 0.017959 secs.

Finished parsing file /home/ubuntu/data.csv

Parsing completed. Parsed 52 lines in 0.016479 secs.

Inferred types from first 100 line(s) of file as

column_type_hints=[str,str,str,str,int]

If parsing fails due to incorrect types, you can correct

the inferred type list above and pass it to read_csv in the column_type_hints argument

Out[8]:

TABLE_NAME	ALL	ACTIVE	Var	MAX GB, Including Index
ALA_BASE	2,635,755	2,635,755	-	1
CEP_BASE	53,958	53,993	-35	1
CMP_BASE	372	372	-	1
COL_BASE	1,211,233	1,211,515	-282	1
CUC_BASE	100,794	81,480	19,314	1
CUS_BASE	6,385,988	3,247,298	3,138,690	2
CWS_BASE	55,978,362	55,978,362	-	0
DSC_BASE	1,502,131	1,502,131	-	1
EQC_BASE	2,846,987	2,086,960	760,027	1
EQE_BASE	43,356	86	43,270	1

[? rows x 5 columns]

Note: Only the head of the SFrame is printed. This SFrame is lazily evaluated.

You can use sf.materialize() to force materialization.

In [9]:

df.head(1)

Out[9]:

TABLE_NAME	ALL	ACTIVE	Var	MAX GB, Including Index
ALA_BASE	2,635,755	2,635,755	-	1

[1 rows x 5 columns]

buildModel

```
In [12]:
    train_data, test_data = df_no_missing.random_split(.8, seed=0)
In [13]:
    reg_model = graphlab.linear_regression.create(train_data, target='MAX GB, Including Index', features=['ALL', 'ACTIVE', 'Var'])
```

WARNING: The number of feature dimensions in this problem is very large in comparison with the number of exa mples. Unless an appropriate regularization value is set, this model may not provide accurate predictions fo r a validation/test set.

Linear regression:

Number of examples : 37

Number of features : 3

Number of unpacked features : 3

Number of coefficients : 104

Starting Newton Method

SUCCESS: Optimal solution found.

In [14]:

reg model.get('coefficients').print rows(num rows=18, num columns=3)

(intercept) ALL	None I		
ALL ALL	53,958 372 1,211,233 100,794 6,385,988 55,978,362 1,502,131 2,846,987 43,356 74,493,642 173,199,033 8,924,039 5,891,071 279,881,504	1.17188459835 -0.0572895654035 -0.0859303731276 -0.0572895654156 -0.0572895654156 0.276012929135 -0.58586098905 -0.0859303731424 -0.0572895654194 -0.0572895654024 12.9415077214 9.60848277612 1.27592041273 -0.0572895654156 53.6044120547	
ALL ALL	40,722,585 31,472,786 204,729,741	96.6004338496 2.94243288543 25.9403050083	

[104 rows x 4 columns]

In [15]:

```
print reg model.evaluate(test data)
```

{'max error': 13.828115401649717, 'rmse': 5.6610034818192325}

applyModel

```
In [16]:

def maxGB(x):
    maxGB = df[df['TABLE_NAME']==x]
    return reg_model.predict(maxGB)

In [17]:

maxGB('EQP_BASE')

Out[17]:
dtype: float
Rows: 1
[39.99640776272886]
```

writeUp

This is a Root Mean Square Error (RMSE) regression model that results in predicted values close to the observed data. The RMSE value in the model results is an absolute measure of fit. One pitfall of RMSE is that it can incorporate too many variables, however this regression model has a Validation-rmse of 2.818729 and lower values indicate a better fit.