Regresión_RandomForest

March 29, 2023

0.1 #Introducción

TFM: Aplicación de ciencia de datos en el sector de producción animal para la predicción y explicación de óptimos en ganado porcino.

Titulo: Regresión RandomForest

Autor: Jose Eduardo Cámara Gómez

1 Preparación y selección de variables para modelos

1.1 Importar paquetes

```
[1]: # Importación de paquetes
import numpy as np
import pandas as pd
import seaborn as sns

import matplotlib.pyplot as plt
import matplotlib.mlab as mlab
import matplotlib
from matplotlib
from matplotlib.pyplot import figure

from sklearn.preprocessing import OneHotEncoder
from sklearn.ensemble import RandomForestRegressor
from sklearn.datasets import make_regression
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import RobustScaler

sns.set(style="darkgrid")
```

```
[2]: from google.colab import files
# Cargamos el fichero del dataset gmd_02.csv
uploaded = files.upload()
```

```
<IPython.core.display.HTML object>
Saving gmd_02.csv to gmd_02.csv
```

```
[3]: # Leemos el fichero csv con los datos
df = pd.read_csv('gmd_02.csv', sep=';')
```

1.2 Agrupar razas similares, para reducir categorías

1.3 Convertir tipos de variables Categóricas y Fecha

```
[5]: # Convertimos los tipos
df["ct_integra"] = df["ct_integra"].astype("category")
#df["ct_tipo"] = df["ct_tipo"].astype("category")
df["ct_raza"] = df["ct_raza"].astype("category")
df["ct_fase"] = df["ct_fase"].astype("category")
df['EntradaInicial'] = pd.to_datetime(df['EntradaInicial'])
df['EntradaFinal'] = pd.to_datetime(df['EntradaFinal'])
df["na_rega"] = df["na_rega"].astype("category")
df["NumBajas"] = df["NumBajas"].astype("int64")
df["gr_codpos"] = df["gr_codpos"].astype("category")
df["gr_poblacion"] = df["gr_poblacion"].astype("category")
df["na_nombre2"] = df["na_nombre2"].astype("category")
```

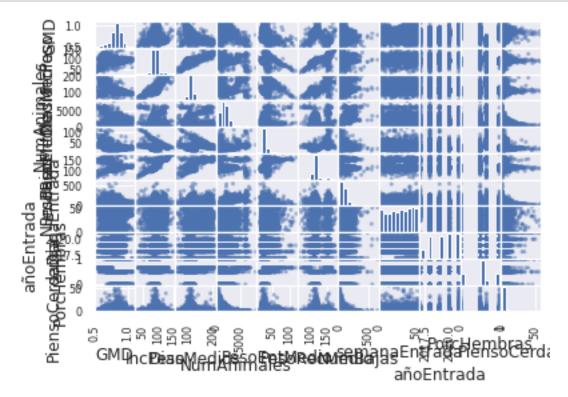
1.4 Convertir variables categóricas a usar en OneHotEncoding

```
[6]: # Funcion para convertir en One Hot Encoding
def encode_and_bind(original_dataframe, feature_to_encode):
    dummies = pd.get_dummies(original_dataframe[[feature_to_encode]])
    res = pd.concat([original_dataframe, dummies], axis=1)
    res = res.drop([feature_to_encode], axis=1)
    return(res)
```

1.5 Seleccionar Variables a Utilizar

```
for feature in features_to_encode:
    x1 = encode_and_bind(x1, feature)
```

1.6 Comprobar si hay variables dependientes



1.7 Dividir datos en entrenamiento y test

```
[11]: X_train, X_test, y_train, y_test = train_test_split(x1, y, test_size = 0.2, u arandom_state = 123)
```

1.8 Escalar datos

```
[12]: ## Vemos de escalar las variables para que no se vean influenciadas por la⊔

⇔escala.

scaler = RobustScaler()
scaler.fit(X_train)
```

```
X_train_s = scaler.transform(X_train)
X_test_s = scaler.transform(X_test)
```

2 Modelo RandomForest

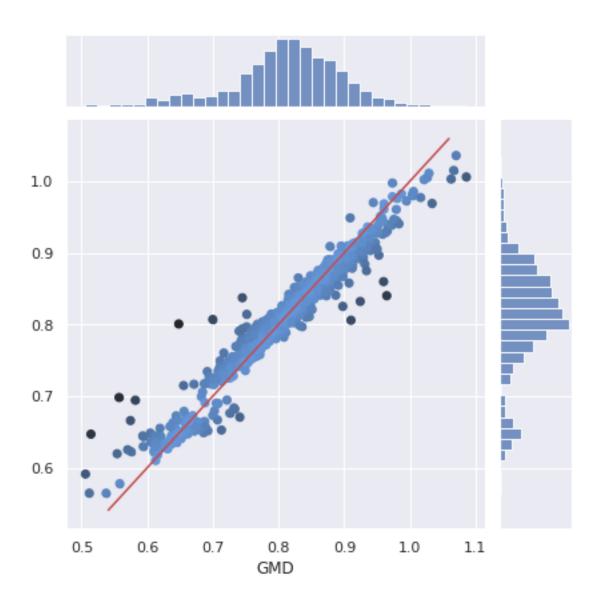
2.1 Creación del modelo

[13]: RandomForestRegressor(max_features='sqrt', n_jobs=-1, random_state=123)

2.2 Ver diferencias entre valor real y predicho en Test

```
[15]: # Graficar las diferencias
print('Score R2:',rf.score(X_test_s, y_test))
graficoDiferencias(rf, X_test_s, y_test)
```

Score R2: 0.940290778143984



2.3 Variables más importantes según modelo

```
print('\t', i+1, '\t', x1.columns[important_features_list[i]], '\t', u

important_features_dict.get(important_features_list[i]))
```

Las 10 características más relevantes pera la regresión son:

Urden	Caracteristica	Importancia
1	DiasMedios	0.22358858036505885
2	PesoRecMedio	0.19182689712015655
3	ct_tipo	0.10991871793945555
4	IncPeso	0.09861245219426418
5	ct_raza_69	0.08238517408447579
6	PesoEntMedio	0.05983066533737301
7	PorcHembras	0.04372304675143815
8	semanaEntrada	0.03822699150339668
9	ct_raza_93	0.032548017460435646
10	NumAnimales	0.023499950337882443

2.4 Optimización de Hiperparámetros

Intenteamos ver hasta dónde se pueden optimizar los hiperparámetros haciendo uso de una búsqueda aleatoria entre una gran variadead de valores de esos hiperparámetros.

2.4.1 Definir hiperparámetros a optimizar y con qué posibles valores

2.4.2 Lanzar búsqueda de mejores parámetros

```
[19]: rf_random = RandomizedSearchCV(scoring="neg_mean_squared_error", estimator = rf, param_distributions = random_grid, n_iter = 300, cv = 3, verbose=1, random_state=123, n_jobs = -1)
rf_random.fit(X_train_s, y_train)
```

Fitting 3 folds for each of 300 candidates, totalling 900 fits

```
'max_depth': [10, 20, 30, 40, 50, 60, 70, 80, 90, 100, 110, None],

'max_features': [1.0, 'sqrt', 2, 5, 10, 20],

'min_samples_leaf': [1, 2, 4, 10],

'min_samples_split': [2, 5, 10, 20],

'n_estimators': [20, 50, 75, 100, 150, 250, 500]},

random_state=123, scoring='neg_mean_squared_error',

verbose=1)
```

2.4.3 Analizar mejor modelo y su error

Tras probar aleatoreamente entre 300 combinaciones del rango de hiperparámetros propuesto la mejor solución para optimizar el error cuadrático medio ha sido la que se muestra. La búsqueda de los mejores hiperparámetros tardó en Google Colab 26 minutos, probando las 300 combinaciones para 3 particiones de los datos cada una.

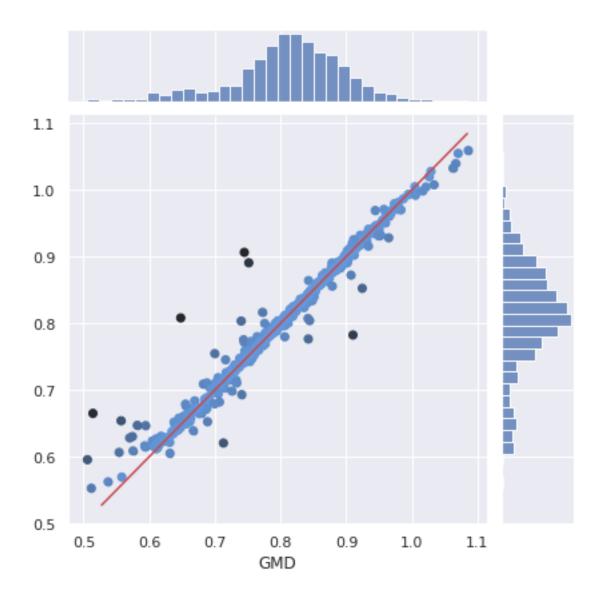
```
[21]: print('Score R2:',rf_random.best_score_)
```

Score R2: -0.00021213044110303427

El error obtenido es de tan sólo -0.00021213...

```
[22]: print('Score R2:',rf_random.best_estimator_.score(X_test_s, y_test)) graficoDiferencias(rf_random.best_estimator_, X_test_s, y_test)
```

Score R2: 0.9713325517392077



Hemos obtenido un coeficiente de determinación de 97,13%, mejorando el de los parámetros iniciales en un 3%.

```
[23]: # Medimos las diferencias de la predicción según RMSE
from sklearn.metrics import mean_squared_error
y_pred_rf_01 = rf_random.best_estimator_.predict(X_test_s)
print('Error cuadrático medio:',mean_squared_error(y_test, y_pred_rf_01))
```

Error cuadrático medio: 0.000205420873220814

Si medimos las diferencias sobre el conjunto de datos de test (no usado en el entrenamiento), el error se mantiene similar al obtenido en la validación cruzada del modelo, por lo que parece que no está sobreajustado y generaliza correctamente.

3 Estimar mejores modelos con LazzyPredict

[24]: !pip install lazypredict

[25]: import lazypredict

La librería lazzypredict permite estimar los modelos que mejor representan nuestro modelo según una métrica dada, probando en más de 40 modelos y ofreciendo un ranking de los resultados. No ofrecen los mejores hiperparámetros para cada uno de esos modelos, pero es un buen punto de partida, para seleccionar los modelos más prometedores y realizar sobre ellos la optimización de hiperparámetros, con la que encontrar más rápidamente un buen modelo que se aproxime a la mejor solución disponible con los métodos y variables actuales.

```
Looking in indexes: https://pypi.org/simple, https://us-python.pkg.dev/colab-
wheels/public/simple/
Collecting lazypredict
 Downloading lazypredict-0.2.12-py2.py3-none-any.whl (12 kB)
Requirement already satisfied: xgboost in /usr/local/lib/python3.9/dist-packages
(from lazypredict) (1.7.4)
Requirement already satisfied: pandas in /usr/local/lib/python3.9/dist-packages
(from lazypredict) (1.4.4)
Requirement already satisfied: lightgbm in /usr/local/lib/python3.9/dist-
packages (from lazypredict) (3.3.5)
Requirement already satisfied: tqdm in /usr/local/lib/python3.9/dist-packages
(from lazypredict) (4.65.0)
Requirement already satisfied: joblib in /usr/local/lib/python3.9/dist-packages
(from lazypredict) (1.1.1)
Requirement already satisfied: click in /usr/local/lib/python3.9/dist-packages
(from lazypredict) (8.1.3)
Requirement already satisfied: scikit-learn in /usr/local/lib/python3.9/dist-
packages (from lazypredict) (1.2.2)
Requirement already satisfied: scipy in /usr/local/lib/python3.9/dist-packages
(from lightgbm->lazypredict) (1.10.1)
Requirement already satisfied: wheel in /usr/local/lib/python3.9/dist-packages
(from lightgbm->lazypredict) (0.40.0)
Requirement already satisfied: numpy in /usr/local/lib/python3.9/dist-packages
(from lightgbm->lazypredict) (1.22.4)
Requirement already satisfied: threadpoolctl>=2.0.0 in
/usr/local/lib/python3.9/dist-packages (from scikit-learn->lazypredict) (3.1.0)
Requirement already satisfied: pytz>=2020.1 in /usr/local/lib/python3.9/dist-
packages (from pandas->lazypredict) (2022.7.1)
Requirement already satisfied: python-dateutil>=2.8.1 in
/usr/local/lib/python3.9/dist-packages (from pandas->lazypredict) (2.8.2)
Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.9/dist-
packages (from python-dateutil>=2.8.1->pandas->lazypredict) (1.16.0)
Installing collected packages: lazypredict
Successfully installed lazypredict-0.2.12
```

from lazypredict.Supervised import LazyRegressor

```
# Borramos el modelo que tarda mucho
del lazypredict.Supervised.REGRESSORS[29:32] # PassiveAggressiveRegressor.
 ⇔PoissonRegressor, QuantileRegressor
reg = LazyRegressor(verbose=1, ignore warnings=False, custom metric=None)
models, predictions = reg.fit(X_train_s, X_test_s, y_train, y_test)
print(models)
  3%1
              | 1/39 [00:01<00:41, 1.10s/it]
{'Model': 'AdaBoostRegressor', 'R-Squared': 0.8458836069304074, 'Adjusted
R-Squared': 0.8427535834734815, 'RMSE': 0.03323167140917606, 'Time taken':
1.101137399673462}
              | 2/39 [00:01<00:30, 1.20it/s]
 5%1
{'Model': 'BaggingRegressor', 'R-Squared': 0.9688202021636585, 'Adjusted
R-Squared': 0.9681869567530558, 'RMSE': 0.014947357243164252, 'Time taken':
0.6370360851287842}
{'Model': 'BayesianRidge', 'R-Squared': 0.9742048575206925, 'Adjusted
R-Squared': 0.9736809716482888, 'RMSE': 0.013595548464256514, 'Time taken':
0.09035086631774902}
              | 6/39 [00:02<00:07, 4.14it/s]
15%|
{'Model': 'DecisionTreeRegressor', 'R-Squared': 0.9273593104184895, 'Adjusted
R-Squared': 0.9258840159492325, 'RMSE': 0.022814856735196013, 'Time taken':
0.20186495780944824}
{'Model': 'DummyRegressor', 'R-Squared': -0.00023142543513321456, 'Adjusted
R-Squared': -0.02054560332114641, 'RMSE': 0.08465995131903602, 'Time taken':
0.05101585388183594}
{'Model': 'ElasticNet', 'R-Squared': -0.00023142543513321456, 'Adjusted
R-Squared': -0.02054560332114641, 'RMSE': 0.08465995131903602, 'Time taken':
0.06140899658203125}
              | 8/39 [00:02<00:08, 3.82it/s]
 21%|
{'Model': 'ElasticNetCV', 'R-Squared': 0.9740553524906352, 'Adjusted R-Squared':
0.9735284302491491, 'RMSE': 0.013634890487995665, 'Time taken':
0.5051455497741699}
{'Model': 'ExtraTreeRegressor', 'R-Squared': 0.8746187716296872, 'Adjusted
R-Squared': 0.8720723443610444, 'RMSE': 0.02997395334609587, 'Time taken':
0.1257338523864746}
 23%1
             | 9/39 [00:07<00:47, 1.60s/it]
{'Model': 'ExtraTreesRegressor', 'R-Squared': 0.9719630985396149, 'Adjusted
R-Squared': 0.97139368371305, 'RMSE': 0.01417401129332647, 'Time taken':
5.118066787719727}
             | 10/39 [00:08<00:35, 1.21s/it]
26%1
```

```
{'Model': 'GammaRegressor', 'R-Squared': 0.6734150642236648, 'Adjusted
R-Squared': 0.6667822947349772, 'RMSE': 0.048375541679610515, 'Time taken':
0.23118114471435547}
             | 11/39 [00:16<01:31, 3.28s/it]
{'Model': 'GaussianProcessRegressor', 'R-Squared': -5.57309765495273, 'Adjusted
R-Squared': -5.706593835565889, 'RMSE': 0.2170265212517378, 'Time taken':
8.424036741256714}
             | 12/39 [00:20<01:32, 3.42s/it]
31%|
{'Model': 'GradientBoostingRegressor', 'R-Squared': 0.972036976722979, 'Adjusted
R-Squared': 0.9714690623237358, 'RMSE': 0.014155324475594309, 'Time taken':
3.743919849395752}
33%|
             | 13/39 [00:28<02:02, 4.70s/it]
{'Model': 'HistGradientBoostingRegressor', 'R-Squared': 0.981825078527157,
'Adjusted R-Squared': 0.9814559553637819, 'RMSE': 0.011412059791059555, 'Time
taken': 7.777765989303589}
             | 15/39 [00:28<00:58, 2.44s/it]
{'Model': 'HuberRegressor', 'R-Squared': 0.9636794677360618, 'Adjusted
R-Squared': 0.962941816693951, 'RMSE': 0.01613258154452639, 'Time taken':
0.3591623306274414}
{'Model': 'KNeighborsRegressor', 'R-Squared': 0.8344913942791174, 'Adjusted
R-Squared': 0.8311300009327552, 'RMSE': 0.034438010719842656, 'Time taken':
0.12135577201843262}
            | 19/39 [00:30<00:20, 1.01s/it]
{'Model': 'KernelRidge', 'R-Squared': -91.11648214077539, 'Adjusted R-Squared':
-92.9873197858008, 'RMSE': 0.8124496182403466, 'Time taken': 1.7480552196502686}
{'Model': 'Lars', 'R-Squared': -2.0330061718880246, 'Adjusted R-Squared':
-2.0946049432706633, 'RMSE': 0.14742271797695453, 'Time taken':
0.02900218963623047}
{'Model': 'LarsCV', 'R-Squared': 0.9076660601509716, 'Adjusted R-Squared':
0.9057908060534575, 'RMSE': 0.025722220117985833, 'Time taken':
0.0649571418762207}
{'Model': 'Lasso', 'R-Squared': -0.00023142543513321456, 'Adjusted R-Squared':
-0.02054560332114641, 'RMSE': 0.08465995131903602, 'Time taken':
0.02730250358581543}
51% l
            | 20/39 [00:30<00:16, 1.16it/s]
{'Model': 'LassoCV', 'R-Squared': 0.9740587629894424, 'Adjusted R-Squared':
0.9735319100134059, 'RMSE': 0.013633994285686, 'Time taken':
0.32060670852661133}
{'Model': 'LassoLars', 'R-Squared': -0.00023142543513321456, 'Adjusted
R-Squared': -0.02054560332114641, 'RMSE': 0.08465995131903602, 'Time taken':
0.062177181243896484}
```

```
| 23/39 [00:31<00:07, 2.08it/s]
 59% l
{'Model': 'LassoLarsCV', 'R-Squared': 0.9740112137605343, 'Adjusted R-Squared':
0.973483395084491, 'RMSE': 0.013646483842689348, 'Time taken':
0.14906907081604004}
{'Model': 'LassoLarsIC', 'R-Squared': 0.9742017897797559, 'Adjusted R-Squared':
0.9736778416031359, 'RMSE': 0.013596356879651881, 'Time taken':
0.09488821029663086}
{'Model': 'LinearRegression', 'R-Squared': 0.9742411130044903, 'Adjusted
R-Squared': 0.9737179634620283, 'RMSE': 0.013585990724681639, 'Time taken':
0.07036733627319336}
64%1
           | 25/39 [00:31<00:06, 2.21it/s]
{'Model': 'LinearSVR', 'R-Squared': 0.9578444971278379, 'Adjusted R-Squared':
0.9569883408799507, 'RMSE': 0.01738020537423998, 'Time taken':
0.734478235244751}
67%1
           | 26/39 [00:34<00:10, 1.26it/s]
{'Model': 'MLPRegressor', 'R-Squared': 0.6681183563598421, 'Adjusted R-Squared':
0.6613780135006126, 'RMSE': 0.048766252495305806, 'Time taken':
2.040773630142212}
77%1
           | 30/39 [00:54<00:24, 2.68s/it]
{'Model': 'NuSVR', 'R-Squared': 0.992111762521968, 'Adjusted R-Squared':
0.9919515565383716, 'RMSE': 0.007518267176847674, 'Time taken':
20.1945161819458}
{'Model': 'OrthogonalMatchingPursuit', 'R-Squared': 0.5294344783992626,
'Adjusted R-Squared': 0.5198775384054373, 'RMSE': 0.05806812705734184, 'Time
taken': 0.021038055419921875}
{'Model': 'OrthogonalMatchingPursuitCV', 'R-Squared': 0.9725173824111705,
'Adjusted R-Squared': 0.9719592248005656, 'RMSE': 0.01403320321413072, 'Time
taken': 0.03635835647583008}
{'Model': 'RANSACRegressor', 'R-Squared': -9.594686330328755e+23, 'Adjusted
R-Squared': -9.789549398933111e+23, 'RMSE': 82916919220.0113, 'Time taken':
0.0745241641998291}
          | 33/39 [00:58<00:11, 1.94s/it]
85% l
{'Model': 'RandomForestRegressor', 'R-Squared': 0.9712938339505025, 'Adjusted
R-Squared': 0.970710826709652, 'RMSE': 0.014342186420013902, 'Time taken':
4.23161768913269}
{'Model': 'Ridge', 'R-Squared': 0.9742177023214985, 'Adjusted R-Squared':
0.973694077320291, 'RMSE': 0.013592163062196278, 'Time taken':
0.034204721450805664}
{'Model': 'RidgeCV', 'R-Squared': 0.9742177023214325, 'Adjusted R-Squared':
0.9736940773202236, 'RMSE': 0.013592163062213697, 'Time taken':
0.07680463790893555}
90%1
          | 35/39 [00:59<00:05, 1.26s/it]
```

```
{'Model': 'SGDRegressor', 'R-Squared': 0.9734482275535332, 'Adjusted R-Squared':
0.9729089749216417, 'RMSE': 0.01379350147151564, 'Time taken':
0.14826726913452148}
{'Model': 'SVR', 'R-Squared': 0.7458962500333934, 'Adjusted R-Squared':
0.7407355355756577, 'RMSE': 0.04267104747950279, 'Time taken':
0.11995244026184082}
{'Model': 'TransformedTargetRegressor', 'R-Squared': 0.9742411130044903,
'Adjusted R-Squared': 0.9737179634620283, 'RMSE': 0.013585990724681639, 'Time
taken': 0.035103559494018555}
95%1
          | 37/39 [00:59<00:01, 1.26it/s]
{'Model': 'TweedieRegressor', 'R-Squared': 0.6717526689455553, 'Adjusted
R-Squared': 0.6650861370769448, 'RMSE': 0.04849850692475896, 'Time taken':
0.10561156272888184}
          | 38/39 [01:00<00:00, 1.00it/s]
97%|
{'Model': 'XGBRegressor', 'R-Squared': 0.9782149217694852, 'Adjusted R-Squared':
0.9777724782077436, 'RMSE': 0.01249416763908804, 'Time taken':
1.703658103942871}
          | 39/39 [01:01<00:00, 1.57s/it]
100%
{'Model': 'LGBMRegressor', 'R-Squared': 0.981449205860935, 'Adjusted R-Squared':
0.9810724489200062, 'RMSE': 0.011529461404855711, 'Time taken':
0.29209017753601074}
                                        Adjusted R-Squared \
Model
NuSVR
                                                       0.99
                                                       0.98
HistGradientBoostingRegressor
                                                       0.98
LGBMRegressor
XGBRegressor
                                                       0.98
TransformedTargetRegressor
                                                       0.97
LinearRegression
                                                       0.97
Ridge
                                                       0.97
RidgeCV
                                                       0.97
BayesianRidge
                                                       0.97
LassoLarsIC
                                                       0.97
LassoCV
                                                       0.97
ElasticNetCV
                                                       0.97
LassoLarsCV
                                                       0.97
SGDRegressor
                                                       0.97
OrthogonalMatchingPursuitCV
                                                       0.97
GradientBoostingRegressor
                                                       0.97
ExtraTreesRegressor
                                                       0.97
RandomForestRegressor
                                                       0.97
BaggingRegressor
                                                       0.97
HuberRegressor
                                                       0.96
LinearSVR
                                                       0.96
DecisionTreeRegressor
                                                       0.93
```

LarsCV	0.91
ExtraTreeRegressor	0.87
AdaBoostRegressor	0.84
KNeighborsRegressor	0.83
SVR	0.74
GammaRegressor	0.67
TweedieRegressor	0.67
MLPRegressor	0.66
OrthogonalMatchingPursuit	0.52
LassoLars	-0.02
Lasso	-0.02
ElasticNet	-0.02
DummyRegressor	-0.02
Lars	-2.09
GaussianProcessRegressor	-5.71
KernelRidge	-92.99
RANSACRegressor	-978954939893311086788608.00
	R-Squared

	R-Squared	RMSE \
Model		
NuSVR	0.99	0.01
HistGradientBoostingRegressor	0.98	0.01
LGBMRegressor	0.98	0.01
XGBRegressor	0.98	0.01
TransformedTargetRegressor	0.97	0.01
LinearRegression	0.97	0.01
Ridge	0.97	0.01
RidgeCV	0.97	0.01
BayesianRidge	0.97	0.01
LassoLarsIC	0.97	0.01
LassoCV	0.97	0.01
ElasticNetCV	0.97	0.01
LassoLarsCV	0.97	0.01
SGDRegressor	0.97	0.01
OrthogonalMatchingPursuitCV	0.97	0.01
GradientBoostingRegressor	0.97	0.01
ExtraTreesRegressor	0.97	0.01
RandomForestRegressor	0.97	0.01
BaggingRegressor	0.97	0.01
HuberRegressor	0.96	0.02
LinearSVR	0.96	0.02
DecisionTreeRegressor	0.93	0.02
LarsCV	0.91	0.03
ExtraTreeRegressor	0.87	0.03
AdaBoostRegressor	0.85	0.03
KNeighborsRegressor	0.83	0.03
SVR	0.75	0.04
GammaRegressor	0.67	0.05

TweedieRegressor	0.67	0.05
MLPRegressor	0.67	0.05
OrthogonalMatchingPursuit	0.53	0.06
LassoLars	-0.00	0.08
Lasso	-0.00	0.08
ElasticNet	-0.00	0.08
DummyRegressor	-0.00	0.08
Lars	-2.03	0.15
GaussianProcessRegressor	-5.57	0.22
KernelRidge	-91.12	0.81
RANSACRegressor	-959468633032875508236288.00	82916919220.01

Time Taken

Model NuSVR 20.19 7.78 ${\tt HistGradientBoostingRegressor}$ LGBMRegressor 0.29 1.70 XGBRegressor ${\tt TransformedTargetRegressor}$ 0.04 0.07 LinearRegression Ridge 0.03 RidgeCV 0.08 BayesianRidge 0.09 LassoLarsIC 0.09 LassoCV 0.32 ElasticNetCV 0.51 LassoLarsCV 0.15 0.15 SGDRegressor OrthogonalMatchingPursuitCV 0.04 GradientBoostingRegressor 3.74 ExtraTreesRegressor 5.12 RandomForestRegressor 4.23 0.64 BaggingRegressor HuberRegressor 0.36 LinearSVR 0.73 0.20 DecisionTreeRegressor LarsCV 0.06 ExtraTreeRegressor 0.13 AdaBoostRegressor 1.10 KNeighborsRegressor 0.12 SVR 0.12 0.23 GammaRegressor TweedieRegressor 0.11 MLPRegressor 2.04 OrthogonalMatchingPursuit 0.02

LassoLars

ElasticNet

Lasso

0.06

0.03

0.06

DummyRegressor	0.05
Lars	0.03
GaussianProcessRegressor	8.42
KernelRidge	1.75
RANSACRegressor	0.07