Tools -ML sample project

Data Analysis

2023-06-20

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Setup

First, let's import a few common modules, ensure MatplotLib plots figures inline and prepare a function to save the figures. We also check that Python 3.5 or later is installed (although Python 2.x may work, it is deprecated so we strongly recommend you use Python 3 instead), as well as Scikit-Learn 0.20.

```
# Python 3.5 is required
import sys
assert sys.version_info >= (3, 5)
# Scikit-Learn 0.20 is required
import sklearn
assert sklearn.__version__ >= "0.20"
# Common imports
import numpy as np
import os
# To plot pretty figures
%matplotlib inline
import matplotlib as mpl
import matplotlib.pyplot as plt
mpl.rc('axes', labelsize=14)
mpl.rc('xtick', labelsize=12)
mpl.rc('ytick', labelsize=12)
# Where to save the figures
PROJECT_ROOT_DIR = "."
CHAPTER ID = "end to end project"
IMAGES_PATH = os.path.join(PROJECT_ROOT_DIR, "images", CHAPTER_ID)
os.makedirs(IMAGES_PATH, exist_ok=True)
def save_fig(fig_id, tight_layout=True, fig_extension="png", resolution=300):
    path = os.path.join(IMAGES_PATH, fig_id + "." + fig_extension)
    print("Saving figure", fig_id)
```

```
if tight_layout:
    plt.tight_layout()
plt.savefig(path, format=fig_extension, dpi=resolution)
```

Get the Data

Download the Data

```
import os
import tarfile
import urllib.request
DOWNLOAD_ROOT = "https://raw.githubusercontent.com/ageron/handson-ml2/master/"
HOUSING_PATH = os.path.join("datasets", "housing")
HOUSING_URL = DOWNLOAD_ROOT + "datasets/housing/housing.tgz"
def fetch_housing_data(housing_url=HOUSING_URL, housing_path=HOUSING_PATH):
    if not os.path.isdir(housing_path):
        os.makedirs(housing_path)
    tgz_path = os.path.join(housing_path, "housing.tgz")
    urllib.request.urlretrieve(housing_url, tgz_path)
    housing_tgz = tarfile.open(tgz_path)
    housing_tgz.extractall(path=housing_path)
    housing_tgz.close()
fetch_housing_data()
import pandas as pd
def load_housing_data(housing_path=HOUSING_PATH):
    csv_path = os.path.join(housing_path, "housing.csv")
    return pd.read_csv(csv_path)
```

Take a Quick Look at the Data Structure

housing = load_housing_data()
housing.head()

	longitude	latitude	housing_median_age	total_rooms	$total_bedrooms$	population	households	r
0	-122.23	37.88	41.0	880.0	129.0	322.0	126.0	8
1	-122.22	37.86	21.0	7099.0	1106.0	2401.0	1138.0	8
2	-122.24	37.85	52.0	1467.0	190.0	496.0	177.0	7
3	-122.25	37.85	52.0	1274.0	235.0	558.0	219.0	5
4	-122.25	37.85	52.0	1627.0	280.0	565.0	259.0	3

housing.info()

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 20640 entries, 0 to 20639
Data columns (total 10 columns):

#	Column	Non-Null Count	Dtype
0	longitude	20640 non-null	float64
1	latitude	20640 non-null	float64
2	housing_median_age	20640 non-null	float64
3	total_rooms	20640 non-null	float64
4	total_bedrooms	20433 non-null	float64
5	population	20640 non-null	float64
6	households	20640 non-null	float64
7	median_income	20640 non-null	float64
8	median_house_value	20640 non-null	float64
9	ocean_proximity	20640 non-null	object

dtypes: float64(9), object(1)

memory usage: 1.6+ MB

```
housing["ocean_proximity"].value_counts()
```

<1H OCEAN 9136 INLAND 6551 NEAR OCEAN 2658 NEAR BAY 2290 ISLAND 5

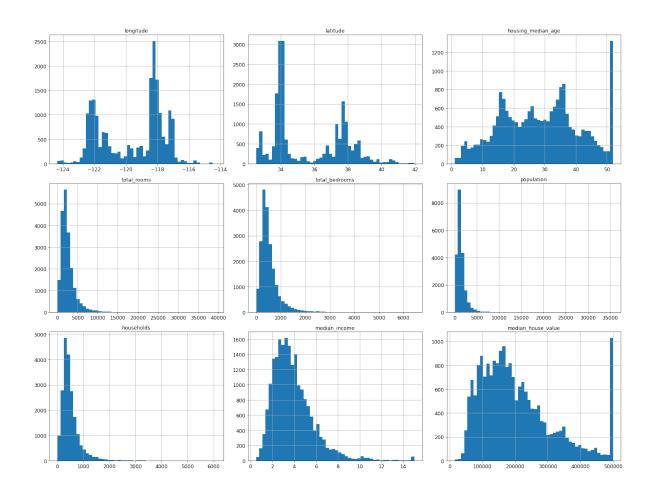
Name: ocean_proximity, dtype: int64

housing.describe()

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population
count	20640.000000	20640.000000	20640.000000	20640.000000	20433.000000	20640.000000
mean	-119.569704	35.631861	28.639486	2635.763081	537.870553	1425.476744
std	2.003532	2.135952	12.585558	2181.615252	421.385070	1132.462122
\min	-124.350000	32.540000	1.000000	2.000000	1.000000	3.000000
25%	-121.800000	33.930000	18.000000	1447.750000	296.000000	787.000000
50%	-118.490000	34.260000	29.000000	2127.000000	435.000000	1166.000000
75%	-118.010000	37.710000	37.000000	3148.000000	647.000000	1725.000000
max	-114.310000	41.950000	52.000000	39320.000000	6445.000000	35682.000000

```
%matplotlib inline
import matplotlib.pyplot as plt
housing.hist(bins=50, figsize=(20,15))
save_fig("attribute_histogram_plots")
plt.show()
```

Saving figure attribute_histogram_plots



Create a Test Set

```
\# to make this notebook's output identical at every run np.random.seed(42)
```

```
import numpy as np

# For illustration only. Sklearn has train_test_split()
def split_train_test(data, test_ratio):
    shuffled_indices = np.random.permutation(len(data))
    test_size = int(len(data) * test_ratio)
    test_indices = shuffled_indices[:test_set_size]
    train_indices = shuffled_indices[test_set_size:]
    return data.iloc[train_indices], data.iloc[test_indices]
```

```
train_set, test_set = split_train_test(housing, 0.2)
len(train_set)

16512

len(test_set)

4128

from zlib import crc32

def test_set_check(identifier, test_ratio):
    return crc32(np.int64(identifier)) & Oxfffffffff < test_ratio * 2**32

def split_train_test_by_id(data, test_ratio, id_column):
    ids = data[id_column]
    in_test_set = ids.apply(lambda id_: test_set_check(id_, test_ratio))
    return data.loc[~in_test_set], data.loc[in_test_set]</pre>
```

The implementation of test_set_check() above works fine in both Python 2 and Python 3. In earlier releases, the following implementation was proposed, which supported any hash function, but was much slower and did not support Python 2:

```
import hashlib

def test_set_check(identifier, test_ratio, hash=hashlib.md5):
    return hash(np.int64(identifier)).digest()[-1] < 256 * test_ratio</pre>
```

If you want an implementation that supports any hash function and is compatible with both Python 2 and Python 3, here is one:

```
def test_set_check(identifier, test_ratio, hash=hashlib.md5):
    return bytearray(hash(np.int64(identifier)).digest())[-1] < 256 * test_ratio
housing_with_id = housing.reset_index()  # adds an `index` column
train_set, test_set = split_train_test_by_id(housing_with_id, 0.2, "index")
housing_with_id["id"] = housing["longitude"] * 1000 + housing["latitude"]
train_set, test_set = split_train_test_by_id(housing_with_id, 0.2, "id")</pre>
```

test_set.head()

	index	longitude	latitude	housing_median_age	total_rooms	total_bedrooms	population	house
8	8	-122.26	37.84	42.0	2555.0	665.0	1206.0	595.0
10	10	-122.26	37.85	52.0	2202.0	434.0	910.0	402.0
11	11	-122.26	37.85	52.0	3503.0	752.0	1504.0	734.0
12	12	-122.26	37.85	52.0	2491.0	474.0	1098.0	468.0
13	13	-122.26	37.84	52.0	696.0	191.0	345.0	174.0

```
from sklearn.model_selection import train_test_split

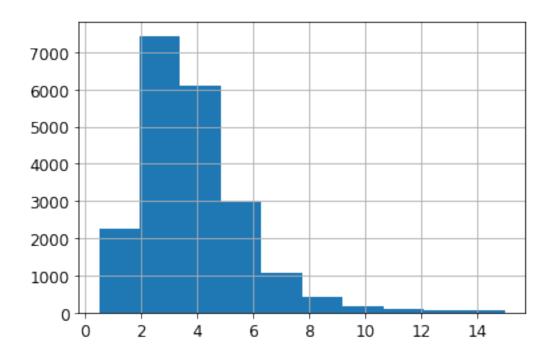
train_set, test_set = train_test_split(housing, test_size=0.2, random_state=42)

test_set.head()
```

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population	household
20046	-119.01	36.06	25.0	1505.0	NaN	1392.0	359.0
3024	-119.46	35.14	30.0	2943.0	NaN	1565.0	584.0
15663	-122.44	37.80	52.0	3830.0	NaN	1310.0	963.0
20484	-118.72	34.28	17.0	3051.0	NaN	1705.0	495.0
9814	-121.93	36.62	34.0	2351.0	NaN	1063.0	428.0

```
housing["median_income"].hist()
```

<matplotlib.axes._subplots.AxesSubplot at 0x7faaf0489250>



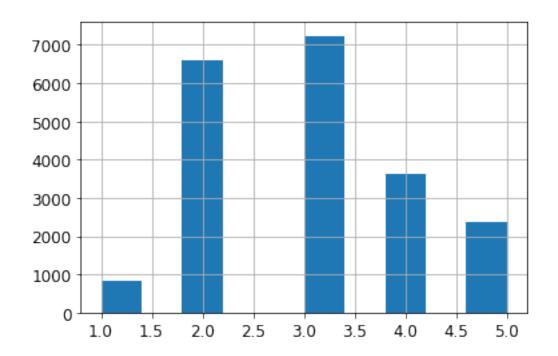
Name: income_cat, dtype: int64

822

1

housing["income_cat"].hist()

<matplotlib.axes._subplots.AxesSubplot at 0x7faaee3e31d0>



```
from sklearn.model_selection import StratifiedShuffleSplit
  split = StratifiedShuffleSplit(n_splits=1, test_size=0.2, random_state=42)
  for train_index, test_index in split.split(housing, housing["income_cat"]):
      strat_train_set = housing.loc[train_index]
      strat_test_set = housing.loc[test_index]
  strat_test_set["income_cat"].value_counts() / len(strat_test_set)
3
    0.350533
2
     0.318798
     0.176357
4
     0.114583
     0.039729
Name: income_cat, dtype: float64
  housing["income_cat"].value_counts() / len(housing)
     0.350581
3
2
     0.318847
```

```
5  0.114438
1  0.039826
Name: income_cat, dtype: float64

def income_cat_proportions(data):
    return data["income_cat"].value_counts() / len(data)

train_set, test_set = train_test_split(housing, test_size=0.2, random_state=42)

compare_props = pd.DataFrame({
    "Overall": income_cat_proportions(housing),
    "Stratified": income_cat_proportions(strat_test_set),
    "Random": income_cat_proportions(test_set),
}).sort_index()

compare_props["Rand. %error"] = 100 * compare_props["Random"] / compare_props["Overall"] -
compare_props["Strat. %error"] = 100 * compare_props["Stratified"] / compare_props["Overall"] -
compare_props
```

_						
		Overall	Stratified	Random	Rand. %error	Strat. %error
1	-	0.039826	0.039729	0.040213	0.973236	-0.243309
2	2	0.318847	0.318798	0.324370	1.732260	-0.015195
3	3	0.350581	0.350533	0.358527	2.266446	-0.013820
4	Ŀ	0.176308	0.176357	0.167393	-5.056334	0.027480
5)	0.114438	0.114583	0.109496	-4.318374	0.127011

```
for set_ in (strat_train_set, strat_test_set):
    set_.drop("income_cat", axis=1, inplace=True)
```

4

0.176308

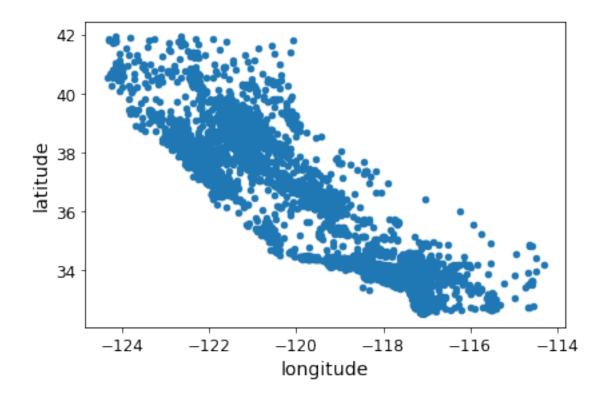
Discover and Visualize the Data to Gain Insights

```
housing = strat_train_set.copy()
```

Visualizing Geographical Data

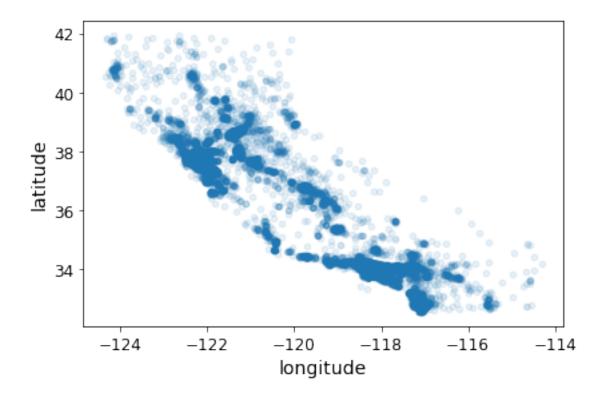
```
housing.plot(kind="scatter", x="longitude", y="latitude")
save_fig("bad_visualization_plot")
```

Saving figure bad_visualization_plot



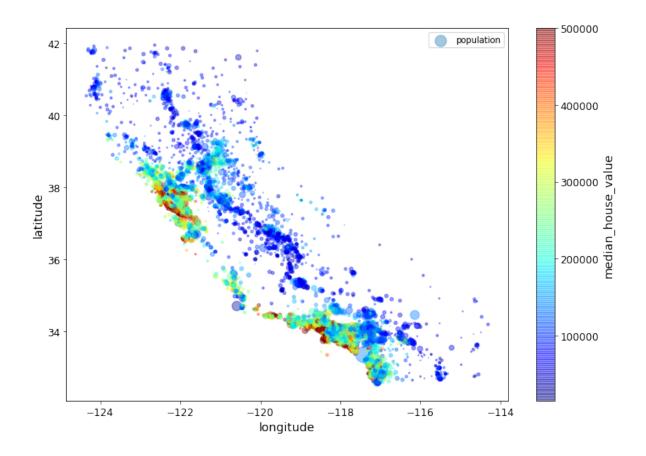
housing.plot(kind="scatter", x="longitude", y="latitude", alpha=0.1) save_fig("better_visualization_plot")

Saving figure better_visualization_plot



The argument sharex=False fixes a display bug (the x-axis values and legend were not displayed). This is a temporary fix (see: https://github.com/pandas-dev/pandas/issues/10611). Thanks to Wilmer Arellano for pointing it out.

Saving figure housing_prices_scatterplot

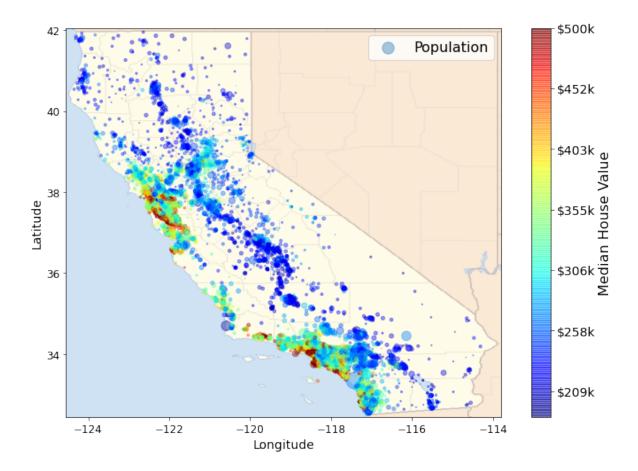


```
# Download the California image
images_path = os.path.join(PROJECT_ROOT_DIR, "images", "end_to_end_project")
os.makedirs(images_path, exist_ok=True)
DOWNLOAD_ROOT = "https://raw.githubusercontent.com/ageron/handson-ml2/master/"
filename = "california.png"
print("Downloading", filename)
url = DOWNLOAD_ROOT + "images/end_to_end_project/" + filename
urllib.request.urlretrieve(url, os.path.join(images_path, filename))
```

Downloading california.png

```
import matplotlib.image as mpimg
california_img=mpimg.imread(os.path.join(images_path, filename))
ax = housing.plot(kind="scatter", x="longitude", y="latitude", figsize=(10,7),
                  s=housing['population']/100, label="Population",
                  c="median_house_value", cmap=plt.get_cmap("jet"),
                  colorbar=False, alpha=0.4)
plt.imshow(california_img, extent=[-124.55, -113.80, 32.45, 42.05], alpha=0.5,
           cmap=plt.get_cmap("jet"))
plt.ylabel("Latitude", fontsize=14)
plt.xlabel("Longitude", fontsize=14)
prices = housing["median_house_value"]
tick_values = np.linspace(prices.min(), prices.max(), 11)
cbar = plt.colorbar(ticks=tick_values/prices.max())
cbar.ax.set_yticklabels(["$%dk"%(round(v/1000))) for v in tick_values], fontsize=14)
cbar.set_label('Median House Value', fontsize=16)
plt.legend(fontsize=16)
save_fig("california_housing_prices_plot")
plt.show()
```

Saving figure california_housing_prices_plot



Looking for Correlations

```
corr_matrix = housing.corr()

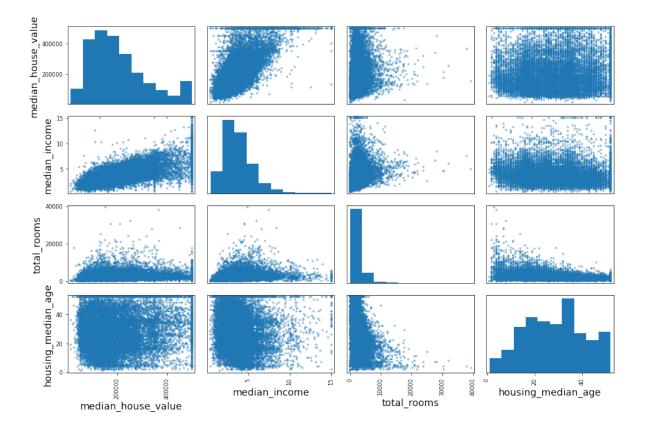
corr_matrix["median_house_value"].sort_values(ascending=False)
```

1.000000
0.687160
0.135097
0.114110
0.064506
0.047689
-0.026920
-0.047432

latitude -0.142724

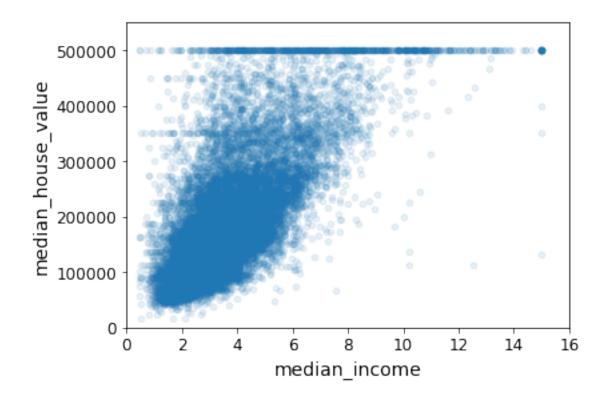
Name: median_house_value, dtype: float64

Saving figure scatter_matrix_plot



```
save_fig("income_vs_house_value_scatterplot")
```

Saving figure income_vs_house_value_scatterplot



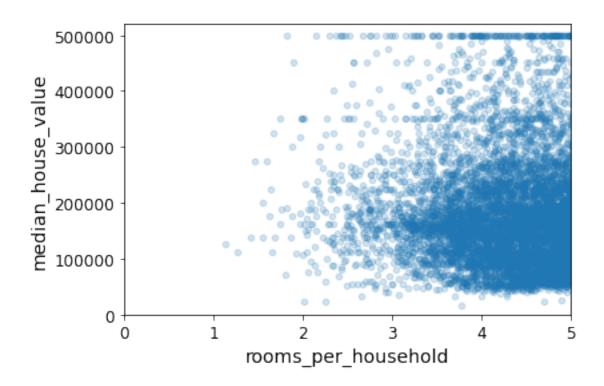
Experimenting with Attribute Combinations

```
housing["rooms_per_household"] = housing["total_rooms"]/housing["households"]
housing["bedrooms_per_room"] = housing["total_bedrooms"]/housing["total_rooms"]
housing["population_per_household"]=housing["population"]/housing["households"]

corr_matrix = housing.corr()
corr_matrix["median_house_value"].sort_values(ascending=False)
```

median_house_value 1.000000 median_income 0.687160 rooms_per_household 0.146285

```
total_rooms
                            0.135097
housing_median_age
                            0.114110
households
                            0.064506
total_bedrooms
                            0.047689
population_per_household
                           -0.021985
population
                           -0.026920
longitude
                           -0.047432
latitude
                           -0.142724
bedrooms_per_room
                           -0.259984
Name: median_house_value, dtype: float64
```



housing.describe()

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population
count	16512.000000	16512.000000	16512.000000	16512.000000	16354.000000	16512.000000
mean	-119.575834	35.639577	28.653101	2622.728319	534.973890	1419.790819
std	2.001860	2.138058	12.574726	2138.458419	412.699041	1115.686241
min	-124.350000	32.540000	1.000000	6.000000	2.000000	3.000000
25%	-121.800000	33.940000	18.000000	1443.000000	295.000000	784.000000
50%	-118.510000	34.260000	29.000000	2119.500000	433.000000	1164.000000
75%	-118.010000	37.720000	37.000000	3141.000000	644.000000	1719.250000
max	-114.310000	41.950000	52.000000	39320.000000	6210.000000	35682.000000

Prepare the Data for Machine Learning Algorithms

```
housing = strat_train_set.drop("median_house_value", axis=1) # drop labels for training set housing_labels = strat_train_set["median_house_value"].copy()
```

Data Cleaning

In the book 3 options are listed:

```
housing.dropna(subset=["total_bedrooms"])  # option 1
housing.drop("total_bedrooms", axis=1)  # option 2
median = housing["total_bedrooms"].median()  # option 3
housing["total_bedrooms"].fillna(median, inplace=True)
```

To demonstrate each of them, let's create a copy of the housing dataset, but keeping only the rows that contain at least one null. Then it will be easier to visualize exactly what each option does:

```
sample_incomplete_rows = housing[housing.isnull().any(axis=1)].head()
sample_incomplete_rows
```

	longitude	latitude	housing_median_age	total_rooms	$total_bedrooms$	population	household
4629	-118.30	34.07	18.0	3759.0	NaN	3296.0	1462.0
6068	-117.86	34.01	16.0	4632.0	NaN	3038.0	727.0
17923	-121.97	37.35	30.0	1955.0	NaN	999.0	386.0
13656	-117.30	34.05	6.0	2155.0	NaN	1039.0	391.0
19252	-122.79	38.48	7.0	6837.0	NaN	3468.0	1405.0

```
sample_incomplete_rows.dropna(subset=["total_bedrooms"])  # option 1
```

```
sample_incomplete_rows.drop("total_bedrooms", axis=1) # option 2
```

	longitude	latitude	housing_median_age	$total_rooms$	population	households	median_incom
4629	-118.30	34.07	18.0	3759.0	3296.0	1462.0	2.2708
6068	-117.86	34.01	16.0	4632.0	3038.0	727.0	5.1762
17923	-121.97	37.35	30.0	1955.0	999.0	386.0	4.6328
13656	-117.30	34.05	6.0	2155.0	1039.0	391.0	1.6675
19252	-122.79	38.48	7.0	6837.0	3468.0	1405.0	3.1662

```
median = housing["total_bedrooms"].median()
sample_incomplete_rows["total_bedrooms"].fillna(median, inplace=True) # option 3
sample_incomplete_rows
```

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population	household
4629	-118.30	34.07	18.0	3759.0	433.0	3296.0	1462.0
6068	-117.86	34.01	16.0	4632.0	433.0	3038.0	727.0
17923	-121.97	37.35	30.0	1955.0	433.0	999.0	386.0
13656	-117.30	34.05	6.0	2155.0	433.0	1039.0	391.0
19252	-122.79	38.48	7.0	6837.0	433.0	3468.0	1405.0

```
from sklearn.impute import SimpleImputer
imputer = SimpleImputer(strategy="median")
```

Remove the text attribute because median can only be calculated on numerical attributes:

```
housing_num = housing.drop("ocean_proximity", axis=1)
# alternatively: housing_num = housing.select_dtypes(include=[np.number])
imputer.fit(housing_num)
```

SimpleImputer(strategy='median')

```
imputer.statistics_
```

```
array([-118.51 , 34.26 , 29. , 2119.5 , 433. , 1164. , 408. , 3.5409])
```

Check that this is the same as manually computing the median of each attribute:

```
housing_num.median().values
```

```
array([-118.51 , 34.26 , 29. , 2119.5 , 433. , 1164. , 408. , 3.5409])
```

Transform the training set:

```
X = imputer.transform(housing_num)
```

housing_tr.loc[sample_incomplete_rows.index.values]

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population	household
${4629}$	-118.30	34.07	18.0	3759.0	433.0	3296.0	1462.0
6068	-117.86	34.01	16.0	4632.0	433.0	3038.0	727.0
17923	-121.97	37.35	30.0	1955.0	433.0	999.0	386.0
13656	-117.30	34.05	6.0	2155.0	433.0	1039.0	391.0
19252	-122.79	38.48	7.0	6837.0	433.0	3468.0	1405.0

```
imputer.strategy
```

'median'

housing_tr.head()

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population	household
17606	-121.89	37.29	38.0	1568.0	351.0	710.0	339.0
18632	-121.93	37.05	14.0	679.0	108.0	306.0	113.0
14650	-117.20	32.77	31.0	1952.0	471.0	936.0	462.0
3230	-119.61	36.31	25.0	1847.0	371.0	1460.0	353.0
3555	-118.59	34.23	17.0	6592.0	1525.0	4459.0	1463.0

Handling Text and Categorical Attributes

Now let's preprocess the categorical input feature, ocean_proximity:

```
housing_cat = housing[["ocean_proximity"]]
housing_cat.head(10)
```

	ocean_proximity
17606	<1H OCEAN
18632	<1H OCEAN
14650	NEAR OCEAN
3230	INLAND
3555	<1H OCEAN
19480	INLAND
8879	<1H OCEAN
13685	INLAND
4937	<1H OCEAN
4861	<1H OCEAN

```
[1.],
       [0.],
       [1.],
       [0.],
       [1.],
       [0.],
       [0.]])
  ordinal_encoder.categories_
[array(['<1H OCEAN', 'INLAND', 'ISLAND', 'NEAR BAY', 'NEAR OCEAN'],
       dtype=object)]
  from sklearn.preprocessing import OneHotEncoder
  cat_encoder = OneHotEncoder()
  housing_cat_1hot = cat_encoder.fit_transform(housing_cat)
  housing_cat_1hot
<16512x5 sparse matrix of type '<class 'numpy.float64'>'
    with 16512 stored elements in Compressed Sparse Row format>
```

By default, the OneHotEncoder class returns a sparse array, but we can convert it to a dense array if needed by calling the toarray() method:

Alternatively, you can set sparse=False when creating the OneHotEncoder:

Custom Transformers

Let's create a custom transformer to add extra attributes:

```
from sklearn.base import BaseEstimator, TransformerMixin
# column index
rooms_ix, bedrooms_ix, population_ix, households_ix = 3, 4, 5, 6
class CombinedAttributesAdder(BaseEstimator, TransformerMixin):
    def __init__(self, add_bedrooms_per_room=True): # no *args or **kargs
        self.add_bedrooms_per_room = add_bedrooms_per_room
    def fit(self, X, y=None):
        return self # nothing else to do
    def transform(self, X):
        rooms_per_household = X[:, rooms_ix] / X[:, households_ix]
        population_per_household = X[:, population_ix] / X[:, households_ix]
        if self.add_bedrooms_per_room:
            bedrooms_per_room = X[:, bedrooms_ix] / X[:, rooms_ix]
            return np.c_[X, rooms_per_household, population_per_household,
                         bedrooms_per_room]
        else:
```

```
return np.c_[X, rooms_per_household, population_per_household]
attr_adder = CombinedAttributesAdder(add_bedrooms_per_room=False)
housing_extra_attribs = attr_adder.transform(housing.values)
```

Note that I hard coded the indices (3, 4, 5, 6) for concision and clarity in the book, but it would be much cleaner to get them dynamically, like this:

```
col_names = "total_rooms", "total_bedrooms", "population", "households"
rooms_ix, bedrooms_ix, population_ix, households_ix = [
   housing.columns.get_loc(c) for c in col_names] # get the column indices
```

Also, housing_extra_attribs is a NumPy array, we've lost the column names (unfortunately, that's a problem with Scikit-Learn). To recover a DataFrame, you could run this:

```
housing_extra_attribs = pd.DataFrame(
    housing_extra_attribs,
    columns=list(housing.columns)+["rooms_per_household", "population_per_household"],
    index=housing.index)
housing_extra_attribs.head()
```

	longitude	latitude	housing_median_age	$total_rooms$	$total_bedrooms$	population	household
17606	-121.89	37.29	38.0	1568.0	351.0	710.0	339.0
18632	-121.93	37.05	14.0	679.0	108.0	306.0	113.0
14650	-117.2	32.77	31.0	1952.0	471.0	936.0	462.0
3230	-119.61	36.31	25.0	1847.0	371.0	1460.0	353.0
3555	-118.59	34.23	17.0	6592.0	1525.0	4459.0	1463.0

Transformation Pipelines

Now let's build a pipeline for preprocessing the numerical attributes:

```
])
  housing_num_tr = num_pipeline.fit_transform(housing_num)
  housing_num_tr
array([[-1.15604281, 0.77194962, 0.74333089, ..., -0.31205452,
       -0.08649871, 0.15531753],
       [-1.17602483, 0.6596948, -1.1653172, ..., 0.21768338,
       -0.03353391, -0.83628902],
       [1.18684903, -1.34218285, 0.18664186, ..., -0.46531516,
       -0.09240499, 0.4222004],
       [1.58648943, -0.72478134, -1.56295222, ..., 0.3469342,
       -0.03055414, -0.52177644,
      [0.78221312, -0.85106801, 0.18664186, ..., 0.02499488,
        0.06150916, -0.30340741],
      [-1.43579109, 0.99645926, 1.85670895, ..., -0.22852947,
       -0.09586294, 0.10180567]])
  from sklearn.compose import ColumnTransformer
  num_attribs = list(housing_num)
  cat_attribs = ["ocean_proximity"]
  full_pipeline = ColumnTransformer([
          ("num", num_pipeline, num_attribs),
          ("cat", OneHotEncoder(), cat_attribs),
      ])
  housing_prepared = full_pipeline.fit_transform(housing)
  housing_prepared
array([[-1.15604281, 0.77194962, 0.74333089, ..., 0.
                  , 0.
      [-1.17602483, 0.6596948, -1.1653172, ..., 0.
       [ 1.18684903, -1.34218285, 0.18664186, ..., 0.
```

```
0. , 1. ],
...,
[ 1.58648943, -0.72478134, -1.56295222, ..., 0. ,
0. , 0. ],
[ 0.78221312, -0.85106801, 0.18664186, ..., 0. ,
0. , 0. ],
[-1.43579109, 0.99645926, 1.85670895, ..., 0. ,
1. , 0. ]])
```

housing_prepared.shape

```
(16512, 16)
```

For reference, here is the old solution based on a DataFrameSelector transformer (to just select a subset of the Pandas DataFrame columns), and a FeatureUnion:

```
from sklearn.base import BaseEstimator, TransformerMixin

# Create a class to select numerical or categorical columns
class OldDataFrameSelector(BaseEstimator, TransformerMixin):
    def __init__(self, attribute_names):
        self.attribute_names = attribute_names
    def fit(self, X, y=None):
        return self
    def transform(self, X):
        return X[self.attribute_names].values
```

Now let's join all these components into a big pipeline that will preprocess both the numerical and the categorical features:

```
('selector', OldDataFrameSelector(cat_attribs)),
         ('cat_encoder', OneHotEncoder(sparse=False)),
     ])
  from sklearn.pipeline import FeatureUnion
  old_full_pipeline = FeatureUnion(transformer_list=[
         ("num_pipeline", old_num_pipeline),
         ("cat_pipeline", old_cat_pipeline),
     1)
  old_housing_prepared = old_full_pipeline.fit_transform(housing)
  old_housing_prepared
array([[-1.15604281, 0.77194962, 0.74333089, ..., 0.
       0. , 0. ],
      [-1.17602483, 0.6596948, -1.1653172, ..., 0.
       0. , 0. ],
      [1.18684903, -1.34218285, 0.18664186, ..., 0.
       0. , 1.
                            ],
      [ 1.58648943, -0.72478134, -1.56295222, \ldots, 0.
       0. , 0. ],
      [0.78221312, -0.85106801, 0.18664186, ..., 0.
       0. , 0.
      [-1.43579109, 0.99645926, 1.85670895, ..., 0.
            , 0.
                            ]])
```

The result is the same as with the ColumnTransformer:

```
np.allclose(housing_prepared, old_housing_prepared)
```

True

Select and Train a Model

Training and Evaluating on the Training Set

```
from sklearn.linear_model import LinearRegression
lin_reg = LinearRegression()
lin_reg.fit(housing_prepared, housing_labels)

LinearRegression()

# let's try the full preprocessing pipeline on a few training instances some_data = housing.iloc[:5]
some_labels = housing_labels.iloc[:5]
some_data_prepared = full_pipeline.transform(some_data)
print("Predictions:", lin_reg.predict(some_data_prepared))

Predictions: [210644.60459286 317768.80697211 210956.43331178 59218.98886849 189747.55849879]

Compare against the actual values:
    print("Labels:", list(some_labels))

Labels: [286600.0, 340600.0, 196900.0, 46300.0, 254500.0]
    some_data_prepared
```

```
array([[-1.15604281, 0.77194962, 0.74333089, -0.49323393, -0.44543821,
      -0.63621141, -0.42069842, -0.61493744, -0.31205452, -0.08649871,
                         , 0.
       0.15531753, 1.
                                   , 0.
                ],
      [-1.17602483, 0.6596948, -1.1653172, -0.90896655, -1.0369278,
      -0.99833135, -1.02222705, 1.33645936, 0.21768338, -0.03353391,
      -0.83628902, 1. , 0. , 0. , 0.
       0.
                ٦.
      [1.18684903, -1.34218285, 0.18664186, -0.31365989, -0.15334458,
      -0.43363936, -0.0933178, -0.5320456, -0.46531516, -0.09240499,
       0.4222004 , 0. , 0. , 0.
                ],
      [-0.01706767, 0.31357576, -0.29052016, -0.36276217, -0.39675594,
       0.03604096, -0.38343559, -1.04556555, -0.07966124, 0.08973561,
      -0.19645314, 0.
                      , 1. , 0.
       0. ],
      [ 0.49247384, -0.65929936, -0.92673619, 1.85619316, 2.41221109,
       2.72415407, 2.57097492, -0.44143679, -0.35783383, -0.00419445,
       0.2699277 , 1. , 0. , 0. , 0.
                11)
       0.
```

```
from sklearn.metrics import mean_squared_error
housing_predictions = lin_reg.predict(housing_prepared)
lin_mse = mean_squared_error(housing_labels, housing_predictions)
lin_rmse = np.sqrt(lin_mse)
lin_rmse
```

68628.19819848923

Note: since Scikit-Learn 0.22, you can get the RMSE directly by calling the mean_squared_error() function with squared=False.

```
from sklearn.metrics import mean_absolute_error
lin_mae = mean_absolute_error(housing_labels, housing_predictions)
lin_mae
```

49439.89599001897

```
from sklearn.tree import DecisionTreeRegressor

tree_reg = DecisionTreeRegressor(random_state=42)
tree_reg.fit(housing_prepared, housing_labels)

DecisionTreeRegressor(random_state=42)

housing_predictions = tree_reg.predict(housing_prepared)
tree_mse = mean_squared_error(housing_labels, housing_predictions)
tree_rmse = np.sqrt(tree_mse)
tree_rmse
```

0.0

Better Evaluation Using Cross-Validation

```
lin_scores = cross_val_score(lin_reg, housing_prepared, housing_labels,
                                scoring="neg_mean_squared_error", cv=10)
  lin_rmse_scores = np.sqrt(-lin_scores)
  display_scores(lin_rmse_scores)
Scores: [66782.73843989 66960.118071 70347.95244419 74739.57052552
68031.13388938 71193.84183426 64969.63056405 68281.61137997
71552.91566558 67665.10082067]
Mean: 69052.46136345083
Standard deviation: 2731.674001798342
Note: we specify n_estimators=100 to be future-proof since the default value is going to
change to 100 in Scikit-Learn 0.22 (for simplicity, this is not shown in the book).
  from sklearn.ensemble import RandomForestRegressor
  forest_reg = RandomForestRegressor(n_estimators=100, random_state=42)
  forest_reg.fit(housing_prepared, housing_labels)
RandomForestRegressor(random_state=42)
  housing_predictions = forest_reg.predict(housing_prepared)
  forest_mse = mean squared_error(housing_labels, housing_predictions)
  forest_rmse = np.sqrt(forest_mse)
  forest_rmse
18603.515021376355
  from sklearn.model_selection import cross_val_score
  forest_scores = cross_val_score(forest_reg, housing_prepared, housing_labels,
                                   scoring="neg_mean_squared_error", cv=10)
  forest rmse scores = np.sqrt(-forest scores)
  display_scores(forest_rmse_scores)
Scores: [49519.80364233 47461.9115823 50029.02762854 52325.28068953
49308.39426421 53446.37892622 48634.8036574 47585.73832311
```

53490.10699751 50021.5852922]

Mean: 50182.303100336096

Standard deviation: 2097.0810550985693

```
scores = cross_val_score(lin_reg, housing_prepared, housing_labels, scoring="neg_mean_squapd.Series(np.sqrt(-scores)).describe()
```

```
mean
       69052.461363
        2879.437224
std
min
       64969.630564
25%
       67136.363758
50%
        68156.372635
75%
        70982.369487
max
        74739.570526
dtype: float64
  from sklearn.svm import SVR
  svm_reg = SVR(kernel="linear")
  svm_reg.fit(housing_prepared, housing_labels)
  housing_predictions = svm_reg.predict(housing_prepared)
  svm_mse = mean_squared_error(housing_labels, housing_predictions)
  svm_rmse = np.sqrt(svm_mse)
  svm_rmse
```

111094.6308539982

10.000000

count

Fine-Tune Your Model

Grid Search

```
from sklearn.model_selection import GridSearchCV
  param_grid = [
      # try 12 (3×4) combinations of hyperparameters
      {'n_estimators': [3, 10, 30], 'max_features': [2, 4, 6, 8]},
      # then try 6 (2×3) combinations with bootstrap set as False
      {'bootstrap': [False], 'n_estimators': [3, 10], 'max_features': [2, 3, 4]},
    1
  forest reg = RandomForestRegressor(random state=42)
  # train across 5 folds, that's a total of (12+6)*5=90 rounds of training
  grid_search = GridSearchCV(forest_reg, param_grid, cv=5,
                             scoring='neg_mean_squared_error',
                             return_train_score=True)
  grid_search.fit(housing_prepared, housing_labels)
GridSearchCV(cv=5, estimator=RandomForestRegressor(random_state=42),
             param_grid=[{'max_features': [2, 4, 6, 8],
                          'n_estimators': [3, 10, 30]},
                         {'bootstrap': [False], 'max_features': [2, 3, 4],
                          'n_estimators': [3, 10]}],
             return_train_score=True, scoring='neg_mean_squared_error')
The best hyperparameter combination found:
  grid_search.best_params_
{'max_features': 8, 'n_estimators': 30}
```

```
grid_search.best_estimator_
```

RandomForestRegressor(max features=8, n estimators=30, random state=42)

Let's look at the score of each hyperparameter combination tested during the grid search:

```
cvres = grid_search.cv_results_
  for mean score, params in zip(cvres["mean test_score"], cvres["params"]):
      print(np.sqrt(-mean_score), params)
63669.11631261028 {'max_features': 2, 'n_estimators': 3}
55627.099719926795 {'max_features': 2, 'n_estimators': 10}
53384.57275149205 {'max_features': 2, 'n_estimators': 30}
60965.950449450494 {'max_features': 4, 'n_estimators': 3}
52741.04704299915 {'max_features': 4, 'n_estimators': 10}
50377.40461678399 {'max_features': 4, 'n_estimators': 30}
58663.93866579625 {'max_features': 6, 'n_estimators': 3}
52006.19873526564 {'max features': 6, 'n estimators': 10}
50146.51167415009 {'max_features': 6, 'n_estimators': 30}
57869.25276169646 {'max_features': 8, 'n_estimators': 3}
51711.127883959234 {'max_features': 8, 'n_estimators': 10}
49682.273345071546 {'max_features': 8, 'n_estimators': 30}
62895.06951262424 {'bootstrap': False, 'max features': 2, 'n_estimators': 3}
54658.176157539405 {'bootstrap': False, 'max_features': 2, 'n_estimators': 10}
59470.40652318466 {'bootstrap': False, 'max features': 3, 'n estimators': 3}
52724.9822587892 {'bootstrap': False, 'max features': 3, 'n_estimators': 10}
57490.5691951261 {'bootstrap': False, 'max_features': 4, 'n_estimators': 3}
51009.495668875716 {'bootstrap': False, 'max_features': 4, 'n_estimators': 10}
```

pd.DataFrame(grid_search.cv_results_)

	mean fit time	std fit time	mean score time	std score time	param_max_features	param
		std_m_mme	mean_score_time	std_score_time	param_max_leatures	param_
0	0.050905	0.004097	0.002766	0.000256	2	3
1	0.143706	0.002170	0.007205	0.000304	2	10
2	0.410306	0.004403	0.019903	0.000964	2	30
3	0.069762	0.000987	0.002409	0.000080	4	3
4	0.227188	0.001444	0.006829	0.000090	4	10
5	0.711381	0.038618	0.020686	0.001864	4	30

	$mean_fit_time$	std_fit_time	mean_score_time	std_score_time	param_max_features	param_n
6	0.094580	0.003861	0.002426	0.000118	6	3
7	0.311034	0.005247	0.006980	0.000283	6	10
8	0.979656	0.048790	0.021028	0.001812	6	30
9	0.118484	0.001009	0.002239	0.000068	8	3
10	0.401726	0.005465	0.007028	0.000345	8	10
11	1.236572	0.036875	0.019325	0.000252	8	30
12	0.064666	0.001042	0.002780	0.000240	2	3
13	0.213941	0.000996	0.007956	0.000267	2	10
14	0.090480	0.003167	0.002681	0.000082	3	3
15	0.286396	0.004578	0.008019	0.000384	3	10
16	0.109239	0.002999	0.003399	0.001579	4	3
17	0.370459	0.017424	0.007863	0.000056	4	10

Randomized Search

```
from sklearn.model_selection import RandomizedSearchCV
  from scipy.stats import randint
  param_distribs = {
          'n_estimators': randint(low=1, high=200),
          'max_features': randint(low=1, high=8),
      }
  forest_reg = RandomForestRegressor(random_state=42)
  rnd_search = RandomizedSearchCV(forest_reg, param_distributions=param_distribs,
                                   n_iter=10, cv=5, scoring='neg_mean_squared_error', random_
  rnd_search.fit(housing_prepared, housing_labels)
RandomizedSearchCV(cv=5, estimator=RandomForestRegressor(random_state=42),
                   param_distributions={'max_features': <scipy.stats._distn_infrastructure.r</pre>
                                         'n_estimators': <scipy.stats._distn_infrastructure.r
                   random_state=42, scoring='neg_mean_squared_error')
  cvres = rnd_search.cv_results_
  for mean_score, params in zip(cvres["mean_test_score"], cvres["params"]):
      print(np.sqrt(-mean_score), params)
```

```
49150.70756927707 {'max_features': 7, 'n_estimators': 180} 51389.889203389284 {'max_features': 5, 'n_estimators': 15} 50796.155224308866 {'max_features': 3, 'n_estimators': 72} 50835.13360315349 {'max_features': 5, 'n_estimators': 21} 49280.9449827171 {'max_features': 7, 'n_estimators': 122} 50774.90662363929 {'max_features': 3, 'n_estimators': 75} 50682.78888164288 {'max_features': 3, 'n_estimators': 88} 49608.99608105296 {'max_features': 5, 'n_estimators': 100} 50473.61930350219 {'max_features': 3, 'n_estimators': 150} 64429.84143294435 {'max_features': 5, 'n_estimators': 2}
```

Analyze the Best Models and Their Errors

```
feature_importances = grid_search.best_estimator_.feature_importances_
  feature_importances
array([7.33442355e-02, 6.29090705e-02, 4.11437985e-02, 1.46726854e-02,
       1.41064835e-02, 1.48742809e-02, 1.42575993e-02, 3.66158981e-01,
       5.64191792e-02, 1.08792957e-01, 5.33510773e-02, 1.03114883e-02,
       1.64780994e-01, 6.02803867e-05, 1.96041560e-03, 2.85647464e-03])
  extra_attribs = ["rooms_per_hhold", "pop_per_hhold", "bedrooms_per_room"]
  #cat_encoder = cat_pipeline.named_steps["cat_encoder"] # old solution
  cat_encoder = full_pipeline.named_transformers_["cat"]
  cat one hot attribs = list(cat encoder.categories [0])
  attributes = num_attribs + extra_attribs + cat_one_hot_attribs
  sorted(zip(feature importances, attributes), reverse=True)
[(0.36615898061813423, 'median_income'),
 (0.16478099356159054, 'INLAND'),
 (0.10879295677551575, 'pop per hhold'),
 (0.07334423551601243, 'longitude'),
 (0.06290907048262032, 'latitude'),
 (0.056419179181954014, 'rooms_per_hhold'),
 (0.053351077347675815, 'bedrooms_per_room'),
 (0.04114379847872964, 'housing_median_age'),
 (0.014874280890402769, 'population'),
 (0.014672685420543239, 'total_rooms'),
 (0.014257599323407808, 'households'),
```

```
(0.014106483453584104, 'total_bedrooms'), (0.010311488326303788, '<1H OCEAN'), (0.0028564746373201584, 'NEAR OCEAN'), (0.0019604155994780706, 'NEAR BAY'), (6.0280386727366e-05, 'ISLAND')]
```

Evaluate Your System on the Test Set

```
final_model = grid_search.best_estimator_

X_test = strat_test_set.drop("median_house_value", axis=1)
y_test = strat_test_set["median_house_value"].copy()

X_test_prepared = full_pipeline.transform(X_test)
final_predictions = final_model.predict(X_test_prepared)

final_mse = mean_squared_error(y_test, final_predictions)
final_rmse = np.sqrt(final_mse)
```

47730.22690385927

We can compute a 95% confidence interval for the test RMSE:

We could compute the interval manually like this:

array([45685.10470776, 49691.25001878])

```
m = len(squared_errors)
mean = squared_errors.mean()
tscore = stats.t.ppf((1 + confidence) / 2, df=m - 1)
tmargin = tscore * squared_errors.std(ddof=1) / np.sqrt(m)
np.sqrt(mean - tmargin), np.sqrt(mean + tmargin)
```

(45685.10470776014, 49691.25001877871)

Alternatively, we could use a z-scores rather than t-scores:

```
zscore = stats.norm.ppf((1 + confidence) / 2)
zmargin = zscore * squared_errors.std(ddof=1) / np.sqrt(m)
np.sqrt(mean - zmargin), np.sqrt(mean + zmargin)
```

(45685.717918136594, 49690.68623889426)

Extra material

A full pipeline with both preparation and prediction

Model persistence using joblib

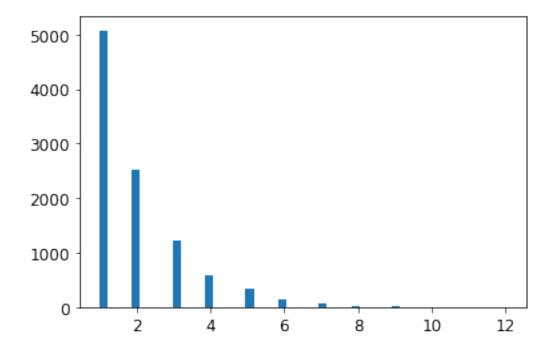
```
my_model = full_pipeline_with_predictor

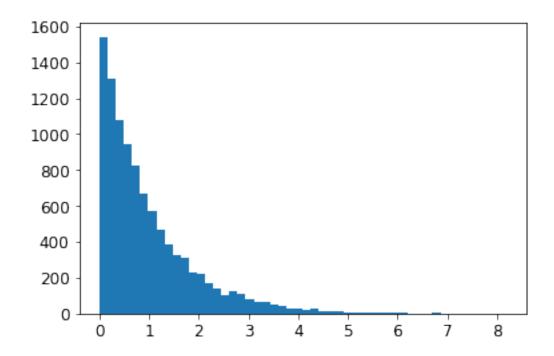
import joblib
joblib.dump(my_model, "my_model.pkl") # DIFF
#...
my_model_loaded = joblib.load("my_model.pkl") # DIFF
```

Example SciPy distributions for RandomizedSearchCV

```
from scipy.stats import geom, expon
geom_distrib=geom(0.5).rvs(10000, random_state=42)
expon_distrib=expon(scale=1).rvs(10000, random_state=42)
plt.hist(geom_distrib, bins=50)
```

```
plt.show()
plt.hist(expon_distrib, bins=50)
plt.show()
```





Exercise solutions

1.

Question: Try a Support Vector Machine regressor (sklearn.svm.SVR), with various hyperparameters such as kernel="linear" (with various values for the C hyperparameter) or kernel="rbf" (with various values for the C and gamma hyperparameters). Don't worry about what these hyperparameters mean for now. How does the best SVR predictor perform?

Warning: the following cell may take close to 30 minutes to run, or more depending on your hardware.

```
from sklearn.model_selection import GridSearchCV
 param_grid = [
       {'kernel': ['linear'], 'C': [10., 30., 100., 300., 1000., 3000., 10000., 30000.0]}
       {'kernel': ['rbf'], 'C': [1.0, 3.0, 10., 30., 100., 300., 1000.0],
        'gamma': [0.01, 0.03, 0.1, 0.3, 1.0, 3.0]},
    ]
 svm reg = SVR()
 grid_search = GridSearchCV(svm_reg, param_grid, cv=5, scoring='neg_mean_squared_error', ve
 grid_search.fit(housing_prepared, housing_labels)
Fitting 5 folds for each of 50 candidates, totalling 250 fits
[CV] C=10.0, kernel=linear .....
[CV] ..... C=10.0, kernel=linear, total=
[CV] C=10.0, kernel=linear .....
[CV] ..... C=10.0, kernel=linear, total=
[CV] C=10.0, kernel=linear ......
[CV] ..... C=10.0, kernel=linear, total=
[CV] C=10.0, kernel=linear .....
[CV] ...... C=10.0, kernel=linear, total=
[CV] C=10.0, kernel=linear .....
[CV] ...... C=10.0, kernel=linear, total=
```

[CV] C=30.0, kernel=linear

```
[CV] ..... C=30.0, kernel=linear, total=
[CV] C=30.0, kernel=linear ......
[CV] ..... C=30.0, kernel=linear, total=
[CV] C=30.0, kernel=linear .....
[CV] ..... C=30.0, kernel=linear, total=
[CV] C=30.0, kernel=linear .....
[CV] ..... C=30.0, kernel=linear, total=
[CV] C=30.0, kernel=linear .....
[CV] ..... C=30.0, kernel=linear, total=
[CV] C=100.0, kernel=linear .....
[CV] ..... C=100.0, kernel=linear, total=
[CV] C=100.0, kernel=linear ......
[CV] ..... C=100.0, kernel=linear, total=
[CV] C=100.0, kernel=linear ......
[CV] ...... C=100.0, kernel=linear, total=
[CV] ...... C=100.0, kernel=linear, total=
[CV] C=100.0, kernel=linear .....
[CV] ...... C=100.0, kernel=linear, total=
[CV] C=300.0, kernel=linear .....
[CV] ...... C=300.0, kernel=linear, total=
<<434 more lines>>
[CV] C=1000.0, gamma=0.1, kernel=rbf ......
[CV] ..... C=1000.0, gamma=0.1, kernel=rbf, total=
[CV] ..... C=1000.0, gamma=0.1, kernel=rbf, total=
[CV] C=1000.0, gamma=0.3, kernel=rbf ......
[CV] ...... C=1000.0, gamma=0.3, kernel=rbf, total=
[CV] C=1000.0, gamma=0.3, kernel=rbf ......
[CV] ...... C=1000.0, gamma=0.3, kernel=rbf, total=
[CV] ...... C=1000.0, gamma=0.3, kernel=rbf, total=
[CV] C=1000.0, gamma=0.3, kernel=rbf ......
[CV] ...... C=1000.0, gamma=0.3, kernel=rbf, total=
[CV] C=1000.0, gamma=0.3, kernel=rbf ......
[CV] ...... C=1000.0, gamma=0.3, kernel=rbf, total=
[CV] C=1000.0, gamma=1.0, kernel=rbf .......
[CV] ...... C=1000.0, gamma=1.0, kernel=rbf, total=
[CV] ...... C=1000.0, gamma=1.0, kernel=rbf, total=
[CV] C=1000.0, gamma=1.0, kernel=rbf ......
[CV] ...... C=1000.0, gamma=1.0, kernel=rbf, total= 6.7s
[CV] C=1000.0, gamma=1.0, kernel=rbf ......
```

```
[CV] ..... C=1000.0, gamma=1.0, kernel=rbf, total=
[CV] ...... C=1000.0, gamma=1.0, kernel=rbf, total= 6.7s
[CV] C=1000.0, gamma=3.0, kernel=rbf .......
[CV] ...... C=1000.0, gamma=3.0, kernel=rbf, total= 7.4s
[CV] C=1000.0, gamma=3.0, kernel=rbf .......
[CV] ...... C=1000.0, gamma=3.0, kernel=rbf, total= 7.4s
[CV] ...... C=1000.0, gamma=3.0, kernel=rbf, total= 7.4s
[CV] C=1000.0, gamma=3.0, kernel=rbf .......
[CV] ...... C=1000.0, gamma=3.0, kernel=rbf, total= 7.4s
[CV] ...... C=1000.0, gamma=3.0, kernel=rbf, total= 7.3s
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done
                    1 out of
                            1 | elapsed:
                                         3.9s remaining:
                                                       0.0s
[Parallel(n_jobs=1)]: Done 250 out of 250 | elapsed: 26.4min finished
GridSearchCV(cv=5, estimator=SVR(),
         param_grid=[{'C': [10.0, 30.0, 100.0, 300.0, 1000.0, 3000.0,
                       10000.0, 30000.0],
                   'kernel': ['linear']},
                  {'C': [1.0, 3.0, 10.0, 30.0, 100.0, 300.0, 1000.0],
                   'gamma': [0.01, 0.03, 0.1, 0.3, 1.0, 3.0],
                   'kernel': ['rbf']}],
         scoring='neg_mean_squared_error', verbose=2)
```

The best model achieves the following score (evaluated using 5-fold cross validation):

```
negative_mse = grid_search.best_score_
rmse = np.sqrt(-negative_mse)
rmse
```

70363.84006944533

That's much worse than the RandomForestRegressor. Let's check the best hyperparameters found:

```
grid_search.best_params_
```

```
{'C': 30000.0, 'kernel': 'linear'}
```

The linear kernel seems better than the RBF kernel. Notice that the value of C is the maximum tested value. When this happens you definitely want to launch the grid search again with higher values for C (removing the smallest values), because it is likely that higher values of C will be better.

2.

Question: Try replacing GridSearchCV with RandomizedSearchCV.

Warning: the following cell may take close to 45 minutes to run, or more depending on your hardware.

```
from sklearn.model_selection import RandomizedSearchCV
  from scipy.stats import expon, reciprocal
  # see https://docs.scipy.org/doc/scipy/reference/stats.html
  # for `expon()` and `reciprocal()` documentation and more probability distribution function
  # Note: gamma is ignored when kernel is "linear"
  param_distribs = {
          'kernel': ['linear', 'rbf'],
          'C': reciprocal(20, 200000),
          'gamma': expon(scale=1.0),
      }
  svm_reg = SVR()
  rnd search = RandomizedSearchCV(svm reg, param distributions=param distribs,
                                  n_iter=50, cv=5, scoring='neg_mean_squared_error',
                                  verbose=2, random state=42)
  rnd_search.fit(housing_prepared, housing_labels)
Fitting 5 folds for each of 50 candidates, totalling 250 fits
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear .....
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear, total=
                                                                           4.2s
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear .....
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear, total=
                                                                           4.0s
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear .....
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear, total=
                                                                           4.5s
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear ......
```

```
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear, total=
                                                                           4.5s
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear .....
[CV] C=629.782329591372, gamma=3.010121430917521, kernel=linear, total=
                                                                           4.3s
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf .....
    C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf, total=
                                                                           8.6s
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf ......
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf, total=
                                                                           9.1s
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf .....
    C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf, total=
                                                                           8.8s
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf .....
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf, total=
                                                                           8.9s
[CV] C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf ......
     C=26290.206464300216, gamma=0.9084469696321253, kernel=rbf, total=
                                                                           9.0s
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf .....
     C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf, total=
                                                                            7.0s
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf .....
    C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf, total=
                                                                            7.0s
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf .....
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf, total=
                                                                            6.9s
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf .....
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf, total=
                                                                            7.0s
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf .....
[CV] C=84.14107900575871, gamma=0.059838768608680676, kernel=rbf, total=
                                                                            7.0s
[CV] C=432.37884813148855, gamma=0.15416196746656105, kernel=linear ...
[CV] C=432.37884813148855, gamma=0.15416196746656105, kernel=linear, total=
                                                                               4.6s
<<434 more lines>>
[CV] C=61217.04421344494, gamma=1.6279689407405564, kernel=rbf ......
[CV] C=61217.04421344494, gamma=1.6279689407405564, kernel=rbf, total=
[CV] C=61217.04421344494, gamma=1.6279689407405564, kernel=rbf ......
    C=61217.04421344494, gamma=1.6279689407405564, kernel=rbf, total=
                                                                         23.2s
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf .......
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf, total=
                                                                         5.7s
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf .......
    C=926.9787684096649, gamma=2.147979593060577, kernel=rbf, total=
                                                                         5.7s
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf .......
    C=926.9787684096649, gamma=2.147979593060577, kernel=rbf, total=
                                                                         5.7s
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf .......
    C=926.9787684096649, gamma=2.147979593060577, kernel=rbf, total=
                                                                         5.8s
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf ......
[CV] C=926.9787684096649, gamma=2.147979593060577, kernel=rbf, total=
                                                                         5.6s
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear .....
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear, total= 10.0s
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear .....
```

```
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear, total=
                                                                           9.7s
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear .....
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear, total=
                                                                           8.9s
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear .....
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear, total=
                                                                          10.4s
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear ......
[CV] C=33946.157064934, gamma=2.2642426492862313, kernel=linear, total=
                                                                           9.3s
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear ....
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear, total=
                                                                            25.8s
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear ....
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear, total= 18.5s
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear ....
     C=84789.82947739525, gamma=0.3176359085304841, kernel=linear, total=
                                                                            28.3s
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear ....
    C=84789.82947739525, gamma=0.3176359085304841, kernel=linear, total=
                                                                            20.8s
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear ....
[CV] C=84789.82947739525, gamma=0.3176359085304841, kernel=linear, total= 15.6s
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n_jobs=1)]: Done
                             1 out of
                                        1 | elapsed:
                                                        4.2s remaining:
                                                                           0.0s
[Parallel(n_jobs=1)]: Done 250 out of 250 | elapsed: 44.0min finished
RandomizedSearchCV(cv=5, estimator=SVR(), n_iter=50,
                  param_distributions={'C': <scipy.stats._distn_infrastructure.rv_frozen_ob
                                        'gamma': <scipy.stats._distn_infrastructure.rv_froze
                                        'kernel': ['linear', 'rbf']},
                  random_state=42, scoring='neg_mean_squared_error',
                   verbose=2)
```

The best model achieves the following score (evaluated using 5-fold cross validation):

```
negative_mse = rnd_search.best_score_
rmse = np.sqrt(-negative_mse)
rmse
```

54767.960710084146

Now this is much closer to the performance of the RandomForestRegressor (but not quite there yet). Let's check the best hyperparameters found:

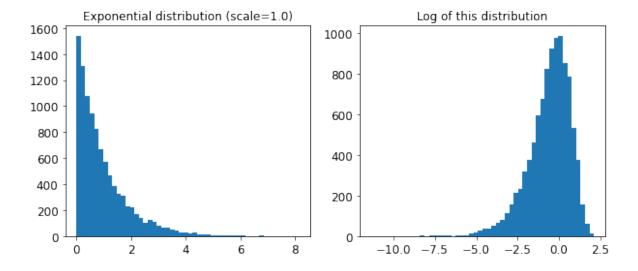
```
rnd_search.best_params_
```

```
{'C': 157055.10989448498, 'gamma': 0.26497040005002437, 'kernel': 'rbf'}
```

This time the search found a good set of hyperparameters for the RBF kernel. Randomized search tends to find better hyperparameters than grid search in the same amount of time.

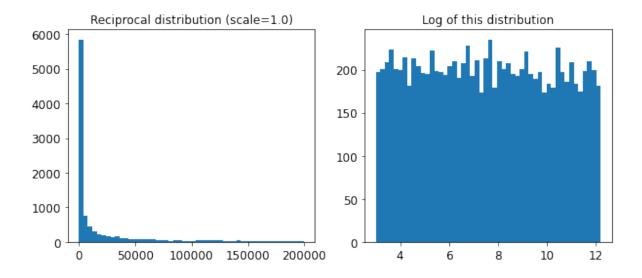
Let's look at the exponential distribution we used, with scale=1.0. Note that some samples are much larger or smaller than 1.0, but when you look at the log of the distribution, you can see that most values are actually concentrated roughly in the range of exp(-2) to exp(+2), which is about 0.1 to 7.4.

```
expon_distrib = expon(scale=1.)
samples = expon_distrib.rvs(10000, random_state=42)
plt.figure(figsize=(10, 4))
plt.subplot(121)
plt.title("Exponential distribution (scale=1.0)")
plt.hist(samples, bins=50)
plt.subplot(122)
plt.title("Log of this distribution")
plt.hist(np.log(samples), bins=50)
plt.show()
```



The distribution we used for C looks quite different: the scale of the samples is picked from a uniform distribution within a given range, which is why the right graph, which represents the log of the samples, looks roughly constant. This distribution is useful when you don't have a clue of what the target scale is:

```
reciprocal_distrib = reciprocal(20, 200000)
samples = reciprocal_distrib.rvs(10000, random_state=42)
plt.figure(figsize=(10, 4))
plt.subplot(121)
plt.title("Reciprocal distribution (scale=1.0)")
plt.hist(samples, bins=50)
plt.subplot(122)
plt.title("Log of this distribution")
plt.hist(np.log(samples), bins=50)
plt.show()
```



The reciprocal distribution is useful when you have no idea what the scale of the hyperparameter should be (indeed, as you can see on the figure on the right, all scales are equally likely, within the given range), whereas the exponential distribution is best when you know (more or less) what the scale of the hyperparameter should be.

3.

Question: Try adding a transformer in the preparation pipeline to select only the most important attributes.

```
from sklearn.base import BaseEstimator, TransformerMixin
def indices_of_top_k(arr, k):
```

```
return np.sort(np.argpartition(np.array(arr), -k)[-k:])

class TopFeatureSelector(BaseEstimator, TransformerMixin):
    def __init__(self, feature_importances, k):
        self.feature_importances = feature_importances
        self.k = k

def fit(self, X, y=None):
        self.feature_indices_ = indices_of_top_k(self.feature_importances, self.k)
        return self

def transform(self, X):
    return X[:, self.feature_indices_]
```

Note: this feature selector assumes that you have already computed the feature importances somehow (for example using a RandomForestRegressor). You may be tempted to compute them directly in the TopFeatureSelector's fit() method, however this would likely slow down grid/randomized search since the feature importances would have to be computed for every hyperparameter combination (unless you implement some sort of cache).

Let's define the number of top features we want to keep:

```
k = 5
```

```
(0.10879295677551575, 'pop_per_hhold'), (0.07334423551601243, 'longitude'), (0.06290907048262032, 'latitude')]
```

Looking good... Now let's create a new pipeline that runs the previously defined preparation pipeline, and adds top k feature selection:

Let's look at the features of the first 3 instances:

Now let's double check that these are indeed the top k features:

Works great! :)

4.

Question: Try creating a single pipeline that does the full data preparation plus the final prediction.

```
prepare_select_and_predict_pipeline = Pipeline([
       ('preparation', full_pipeline),
      ('feature_selection', TopFeatureSelector(feature_importances, k)),
      ('svm_reg', SVR(**rnd_search.best_params_))
  ])
  prepare_select_and_predict_pipeline.fit(housing, housing_labels)
Pipeline(steps=[('preparation',
                 ColumnTransformer(transformers=[('num',
                                                   Pipeline(steps=[('imputer',
                                                                     SimpleImputer(strategy='m
                                                                    ('attribs_adder',
                                                                     CombinedAttributesAdder()
                                                                    ('std_scaler',
                                                                     StandardScaler())]),
                                                    ['longitude', 'latitude',
                                                    'housing_median_age',
                                                    'total_rooms',
                                                    'total_bedrooms',
                                                     'population', 'households',
                                                     'median_income']),
                                                   ('cat', OneHotEncoder(...
                 TopFeatureSelector(feature_importances=array([7.33442355e-02, 6.29090705e-02)
       1.41064835e-02, 1.48742809e-02, 1.42575993e-02, 3.66158981e-01,
       5.64191792e-02, 1.08792957e-01, 5.33510773e-02, 1.03114883e-02,
       1.64780994e-01, 6.02803867e-05, 1.96041560e-03, 2.85647464e-03]),
                                    k=5)),
                ('svm_reg',
                 SVR(C=157055.10989448498, gamma=0.26497040005002437))])
Let's try the full pipeline on a few instances:
  some_data = housing.iloc[:4]
  some_labels = housing_labels.iloc[:4]
  print("Predictions:\t", prepare_select_and_predict_pipeline.predict(some_data))
  print("Labels:\t\t", list(some_labels))
                 [203214.28978849 371846.88152572 173295.65441612 47328.3970888 ]
Predictions:
             [286600.0, 340600.0, 196900.0, 46300.0]
```

Labels:

Well, the full pipeline seems to work fine. Of course, the predictions are not fantastic: they would be better if we used the best RandomForestRegressor that we found earlier, rather than the best SVR.

5.

Question: Automatically explore some preparation options using GridSearchCV.

Warning: the following cell may take close to 45 minutes to run, or more depending on your hardware.

```
param grid = [{
       'preparation__num__imputer__strategy': ['mean', 'median', 'most_frequent'],
      'feature_selection_k': list(range(1, len(feature_importances) + 1))
  }]
  grid_search_prep = GridSearchCV(prepare_select_and_predict_pipeline, param_grid, cv=5,
                                  scoring='neg_mean_squared_error', verbose=2)
  grid_search_prep.fit(housing, housing_labels)
Fitting 5 folds for each of 48 candidates, totalling 240 fits
[CV] feature selection k=1, preparation num imputer strategy=mean
      feature_selection__k=1, preparation__num__imputer__strategy=mean, total=
                                                                                4.2s
[CV] feature_selection__k=1, preparation__num__imputer__strategy=mean
      feature_selection__k=1, preparation__num__imputer__strategy=mean, total=
                                                                                5.2s
[CV] feature selection k=1, preparation num imputer strategy=mean
      feature_selection__k=1, preparation__num__imputer__strategy=mean, total=
                                                                                4.7s
[CV] feature selection k=1, preparation num imputer strategy=mean
     feature selection k=1, preparation num imputer strategy=mean, total=
                                                                                4.7s
[CV] feature selection k=1, preparation num imputer strategy=mean
      feature selection k=1, preparation num imputer strategy=mean, total=
                                                                                4.8s
[CV] feature_selection__k=1, preparation__num__imputer__strategy=median
     feature_selection__k=1, preparation__num__imputer__strategy=median, total=
                                                                                  5.1s
[CV] feature_selection__k=1, preparation__num__imputer__strategy=median
      feature_selection__k=1, preparation__num__imputer__strategy=median, total=
[CV]
                                                                                  4.9s
[CV] feature_selection__k=1, preparation__num__imputer__strategy=median
      feature_selection__k=1, preparation__num__imputer__strategy=median, total=
                                                                                  4.7s
[CV] feature_selection__k=1, preparation__num__imputer__strategy=median
      feature_selection__k=1, preparation__num__imputer__strategy=median, total=
                                                                                  4.3s
[CV] feature_selection__k=1, preparation__num__imputer__strategy=median
      feature_selection_k=1, preparation_num_imputer_strategy=median, total=
                                                                                  4.2s
```

```
[CV] feature selection k=1, preparation num imputer strategy=most frequent
     feature_selection__k=1, preparation__num__imputer__strategy=most_frequent, total=
[CV] feature selection k=1, preparation num imputer strategy=most frequent
                                                                                        4.
    feature_selection__k=1, preparation__num__imputer__strategy=most_frequent, total=
[CV] feature_selection__k=1, preparation__num__imputer__strategy=most_frequent
[CV] feature_selection__k=1, preparation__num__imputer__strategy=most_frequent, total=
                                                                                        4.
[CV] feature selection k=2, preparation num imputer strategy=mean
     feature selection k=2, preparation num imputer strategy=mean, total=
                                                                               4.8s
<<414 more lines>>
[CV] feature selection k=15, preparation num imputer strategy=most frequent
    feature_selection__k=15, preparation__num__imputer__strategy=most_frequent, total=
                                                                                       15
[CV] feature_selection__k=15, preparation__num__imputer__strategy=most_frequent
[CV] feature_selection__k=15, preparation__num__imputer__strategy=most_frequent, total=
                                                                                       19
[CV] feature selection k=16, preparation num imputer strategy=mean
    feature_selection__k=16, preparation__num__imputer__strategy=mean, total= 17.9s
[CV] feature selection k=16, preparation num imputer strategy=mean
     feature_selection__k=16, preparation__num__imputer__strategy=mean, total=
                                                                               19.2s
[CV] feature_selection__k=16, preparation__num__imputer__strategy=mean
[CV] feature_selection_k=16, preparation_num_imputer_strategy=mean, total=
[CV] feature_selection__k=16, preparation__num__imputer__strategy=mean
[CV] feature_selection_k=16, preparation_num_imputer_strategy=mean, total= 19.1s
[CV] feature selection k=16, preparation num imputer strategy=mean
     feature selection k=16, preparation num imputer strategy=mean, total= 16.4s
[CV] feature selection k=16, preparation num imputer strategy=median
     feature_selection__k=16, preparation__num__imputer__strategy=median, total= 17.9s
[CV] feature_selection__k=16, preparation__num__imputer__strategy=median
    feature_selection__k=16, preparation__num__imputer__strategy=median, total=
                                                                                 19.2s
[CV] feature_selection__k=16, preparation__num__imputer__strategy=median
    feature selection k=16, preparation num imputer strategy=median, total=
                                                                                 20.5s
[CV] feature_selection__k=16, preparation__num__imputer__strategy=median
     feature selection k=16, preparation num imputer strategy=median, total=
                                                                                17.1s
[CV] feature_selection__k=16, preparation__num__imputer__strategy=median
[CV] feature_selection_k=16, preparation_num_imputer_strategy=median, total=
[CV] feature_selection__k=16, preparation__num__imputer__strategy=most_frequent
[CV] feature_selection_k=16, preparation_num_imputer_strategy=most_frequent, total=
                                                                                       16
[CV] feature_selection__k=16, preparation__num__imputer__strategy=most_frequent
     feature_selection__k=16, preparation__num__imputer__strategy=most_frequent, total=
                                                                                       19
[CV] feature selection k=16, preparation num imputer strategy=most frequent
     feature_selection__k=16, preparation__num__imputer__strategy=most_frequent, total=
```

[CV] feature_selection__k=1, preparation__num__imputer__strategy=most_frequent

[CV] feature_selection__k=1, preparation__num__imputer__strategy=most_frequent

[CV] feature_selection__k=1, preparation__num__imputer__strategy=most_frequent, total=

[CV] feature_selection__k=1, preparation__num__imputer__strategy=most_frequent, total=

4.

```
[CV] feature_selection__k=16, preparation__num__imputer__strategy=most_frequent
[CV] feature_selection__k=16, preparation__num__imputer__strategy=most_frequent, total= 17
[CV] feature_selection__k=16, preparation__num__imputer__strategy=most_frequent
     feature_selection__k=16, preparation__num__imputer__strategy=most_frequent, total= 19
[Parallel(n_jobs=1)]: Using backend SequentialBackend with 1 concurrent workers.
[Parallel(n jobs=1)]: Done 1 out of
                                      1 | elapsed:
                                                        4.2s remaining:
[Parallel(n_jobs=1)]: Done 240 out of 240 | elapsed: 42.3min finished
GridSearchCV(cv=5,
             estimator=Pipeline(steps=[('preparation',
                                        ColumnTransformer(transformers=[('num',
                                                                          Pipeline(steps=[('in
                                                                                          ('a
                                                                                           Co
                                                                                          ('s
                                                                                           St
                                                                          ['longitude',
                                                                           'latitude',
                                                                           'housing_median_ag
                                                                           'total_rooms',
                                                                           'total_bedrooms',
                                                                           'population',
                                                                           'households',
                                                                           'median_inc...
       5.64191792e-02, 1.08792957e-01, 5.33510773e-02, 1.03114883e-02,
       1.64780994e-01, 6.02803867e-05, 1.96041560e-03, 2.85647464e-03]),
                                                            k=5)),
                                        ('svm_reg',
                                        SVR(C=157055.10989448498,
                                            gamma=0.26497040005002437))]),
             param_grid=[{'feature_selection_k': [1, 2, 3, 4, 5, 6, 7, 8, 9,
                                                    10, 11, 12, 13, 14, 15, 16],
                          'preparation__num__imputer__strategy': ['mean',
                                                                   'median',
                                                                   'most_frequent']}],
             scoring='neg_mean_squared_error', verbose=2)
```

```
{'feature_selection__k': 15,
  'preparation__num__imputer__strategy': 'most_frequent'}
```

The best imputer strategy is most_frequent and apparently almost all features are useful (15 out of 16). The last one (ISLAND) seems to just add some noise.

Congratulations! You already know quite a lot about Machine Learning. :)