big-data-exam_Q-Le-Roux

January 10, 2021

1 Big Data Final Exam - Quentin Le Roux

- You can use Colab or your local installation
- Rename the notebook with your Surname
- SEND THE .ipynb file to marco.milanesio@univ-cotedazur.fr
- **DEADLINE** 12-01-2021 at 23h59.

1.1 Usual preamble to a Spark notebook on google.colab...

[1]: | apt-get install openjdk-8-jdk-headless -qq > /dev/null

```
import os
os.environ["JAVA_HOME"] = "/usr/lib/jvm/java-8-openjdk-amd64"
!update-alternatives --set java /usr/lib/jvm/java-8-openjdk-amd64/jre/bin/java
!java -version
 !pip install pyspark
E: Could not open lock file /var/lib/dpkg/lock-frontend - open (13: Permission
denied)
E: Unable to acquire the dpkg frontend lock (/var/lib/dpkg/lock-frontend), are
you root?
update-alternatives: using /usr/lib/jvm/java-8-openjdk-amd64/jre/bin/java to
provide /usr/bin/java (java) in manual mode
update-alternatives: error: error creating symbolic link
'/etc/alternatives/java.dpkg-tmp': Permission denied
java version "1.8.0_45"
Java(TM) SE Runtime Environment (build 1.8.0_45-b14)
Java HotSpot(TM) 64-Bit Server VM (build 25.45-b02, mixed mode)
Requirement already satisfied: pyspark in
/home/qlr/anaconda3/lib/python3.8/site-packages (3.0.1)
Requirement already satisfied: py4j==0.10.9 in
/home/qlr/anaconda3/lib/python3.8/site-packages (from pyspark) (0.10.9)
Let's load the data. from google.colab import files files.upload("boston.csv")
```

[2]: !ls

big-data-exam_QLR.ipynb boston.csv

You should have now boston.csv in your folder.

1.2 ... or continue from here if you run locally on your machine

1.3 Housing prices in Boston

The goal is to predict the housing prices in the Boston area.

The data is as follows: * crim — per capita crime rate by town. * zn — proportion of residential land zoned for lots over 25,000 sq.ft. * indus — proportion of non-retail business acres per town. * chas — Charles River dummy variable (= 1 if tract bounds river; 0 otherwise). * nox — nitrogen oxides concentration (parts per 10 million). * rm — average number of rooms per dwelling. * age — proportion of owner-occupied units built prior to 1940. * dis — weighted mean of distances to five Boston employment centres. * rad — index of accessibility to radial highways. * tax — full-value property-tax rate per \$10,000. * ptratio — pupil-teacher ratio by town. * black — 1000(Bk — 0.63)2 where Bk is the proportion of blacks by town. * lstat — lower status of the population (percent). * medv — median value of owner-occupied homes in \$1000s. This is the target variable.

```
[3]: # Imports libraries used in this notebook

from pyspark.sql import SparkSession
from pyspark.ml import Pipeline
from pyspark.ml.evaluation import RegressionEvaluator
from pyspark.ml.feature import VectorAssembler
from pyspark.ml.regression import DecisionTreeRegressor
from pyspark.ml.regression import GBTRegressor
from pyspark.ml.regression import LinearRegression

import numpy as np
import pandas as pd
from scipy.stats import ks_2samp
import seaborn as sns
```

1.4 0 - Create a spark session named 'houses'

```
[4]: # Instantiates the spark session locally
# If it does not work, try changing the config memory value

spark = SparkSession.builder \
    .master("local[*]") \
    .config("spark.driver.memory", "2g") \
    .appName("houses") \
    .getOrCreate()
```

```
[5]: # Checks the spark session running in memory
spark
```

[5]: <pyspark.sql.session.SparkSession at 0x7fe1046a74c0>

1.5 1 - Load the boston.csv file into the session

Use proper values for inferSchema and header, depending on the file itself...

CALL IT bostondf Otherwise some code may not work later

1.6 2 - Print the dataframe schema

```
[7]: # Prints the dataset's schema
     bostondf.printSchema()
    root.
     |-- _c0: integer (nullable = true)
     |-- crim: double (nullable = true)
     |-- zn: double (nullable = true)
     |-- indus: double (nullable = true)
     |-- chas: integer (nullable = true)
     |-- nox: double (nullable = true)
     |-- rm: double (nullable = true)
     |-- age: double (nullable = true)
     |-- dis: double (nullable = true)
     |-- rad: integer (nullable = true)
     |-- tax: integer (nullable = true)
     |-- ptratio: double (nullable = true)
     |-- black: double (nullable = true)
     |-- lstat: double (nullable = true)
     |-- medv: double (nullable = true)
```

1.7 3 - Show the first 3 rows of the dataframe

```
[8]: # Shows the first 3 rows of the dataset

bostondf.show(3)

+---+----+
```

1.8 4 - Output basic stats on the dataset.

hint: for readability purposes you can transpose a description dataframe.

```
[9]: # Drops the column _c0 (index/ID numbering each entry).
# It has no consequence on the modeling of medv.
bostondf.drop("_c0").toPandas().describe().transpose()
```

	bostondf	ndf.drop("_c0").toPandas().describe().transpose()							
[9]:		count		mean	std	min	25%	50%	\
	crim	506.0	3.	613524	8.601545	0.00632	0.082045	0.25651	
	zn	506.0	11.	363636	23.322453	0.00000	0.000000	0.00000	
	indus	506.0	11.	136779	6.860353	0.46000	5.190000	9.69000	
	chas	506.0	0.	069170	0.253994	0.00000	0.000000	0.00000	
	nox	506.0	0.	554695	0.115878	0.38500	0.449000	0.53800	
	rm	506.0	6.	284634	0.702617	3.56100	5.885500	6.20850	
	age	506.0	68.	574901	28.148861	2.90000	45.025000	77.50000	
	dis	506.0	3.	795043	2.105710	1.12960	2.100175	3.20745	
	rad	506.0	9.	549407	8.707259	1.00000	4.000000	5.00000	
	tax	506.0	408.	237154	168.537116	187.00000	279.000000	330.00000	
	ptratio	506.0	18.	455534	2.164946	12.60000	17.400000	19.05000	
	black	506.0	356.	674032	91.294864	0.32000	375.377500	391.44000	
	lstat	506.0	12.	653063	7.141062	1.73000	6.950000	11.36000	
	medv	506.0	22.	532806	9.197104	5.00000	17.025000	21.20000	
		75% r		m	ax				
	crim	3.67	7083	88.97	62				
	zn	12.50	0000	100.00	00				
	indus	18.10	0000	27.74	00				
	chas	0.00	0000	1.00	00				
	nox	0.62	4000	0.87	10				
	rm	6.62	3500	8.78	00				
	age	94.07	5000	100.00	00				

```
dis
           5.188425
                      12.1265
          24.000000
                      24.0000
rad
tax
         666.000000 711.0000
ptratio
          20.200000
                      22.0000
black
         396.225000 396.9000
lstat
          16.955000
                      37.9700
medv
          25.000000
                      50.0000
```

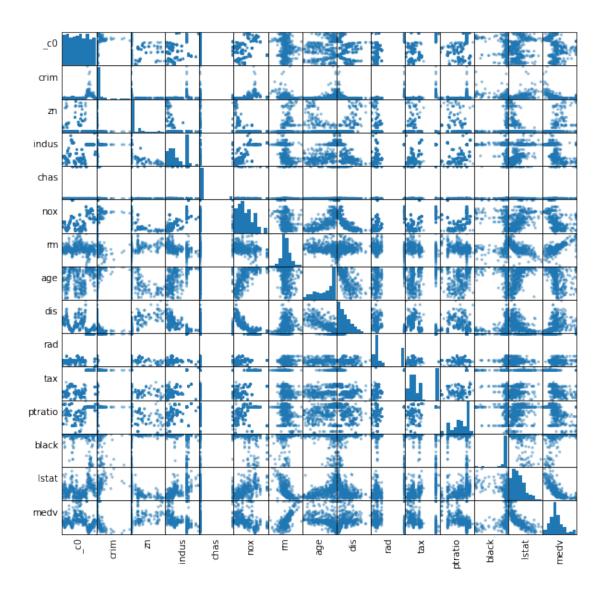
1.9 5 - Scatter Matrix (use pandas)

Scatter matrix is a great way to roughly determine if we have a linear correlation between multiple independent variables. pandas does it for us.

```
[10]: # DON"T CHANGE THIS. JUST RUN IT
import pandas as pd

numeric_features = [t[0] for t in bostondf.dtypes if t[1] == 'int' or t[1] == 'double']
sampled_data = bostondf.select(numeric_features).sample(False, 0.8).toPandas()
axs = pd.plotting.scatter_matrix(sampled_data, figsize=(10, 10))
n = len(sampled_data.columns)

for i in range(n):
    v = axs[i, 0]
    v.yaxis.label.set_rotation(0)
    v.yaxis.label.set_ha('right')
    v.set_yticks(())
    h = axs[n-1, i]
    h.xaxis.label.set_rotation(90)
    h.set_xticks(())
```



1.10 6 - Comment on the scatterplot

Scatterplot matrices are **good for determining rough linear correlations of data that contain continuous variables**. Scatterplot matrices are not so good for looking at discrete variables.

- The crim (per capita crime rate by town) variable seems to have a weak positive relationship with the variables: nox (nitrogen oxides concentration), age (proportion of owner-occupied units built prior to 1940), and lstat (lower status of the population). This may indicate that a higher crime incidence happens in neighborhoods where buildings are older and where a high concentration of nitrogen oxides are measured. The corollary is that crim seems to have a negative relationship with the medv variable (median value of owner-occupied homes), incidentally our target variable.
- As a reminder, zoning laws regulate the use of land within a municipality. It controls the ways in which the land can be developed and what purposes the zoned land can serve. The

zn (proportion of residential land zoned for lots over 25,000 sq.ft.) variable has a strong negative relationship with the indus (proportion of non-retail business acres per town) variable (logical as one excludes the other) and with the nox variable, indicating that residential zoning areas are selected away from places with a high concentration of nitrogen oxide. Similarly, the variable has a negative relationship with age and lsat, indicating that the proportion of residential land zoned for lots over a certain size may target higher income earning areas and areas with a recent building history. The variable has a positive relationship with dis and medv (our target variable), indicating that zoning may happen in suburban areas rather than the city centers of Boston, which are historically poorer than the peripheries in the USA.

- indus has a strong positive relationship with nox, expectedly as industries are more likely to reject those polluting particles. It seems to have a negative relationship with medv(our target variable), understandably as proximity to industries generally lowers house prices.
- The variable chas (a dummy variable that is either 0 or 1) seems to be weakly correlated with the rest of the variables, which is expected to see as scatter plot matrices are not very efficient for looking at discrete variables.
- nox seems to have a positive relationship with age, indicating that areas where old buildings exist have a higher incidence of air pollution. Meanwhile the variable has a negative relationship with dis and medv (our target variable).
- rm (average number of rooms per dwelling) does not seem to have a strong relationship with most features except a weak positive relationship with zn and a negative relationship with lsat, and incidentally a positive relationship with the medv target value. It indicates that house prices tend to rise with the room number while areas while a lower-income population have smaller houses.
- As mentioned prior, age has a negative relationship with zn, dis, and medv, indicating that the overall age of buildings in an area negatively impacts the median value there.
- dis seem to have a positive relationship with zn as mentioned prior, while showing a negative relationship with indus, nox, and age. Meanwhile it has a weak positive relationship with our target variable medv.
- Using the scatter matrix, it is hard to read rad (index of accessibility to radial highways) and ptratio (pupil-teacher ratio by town) as they are strongly clustered variable with regards to their impact on our target variable medv. However they seem to have a negative impact trend.
- tax (full-value property-tax rate) does not seem to have strong relations with other features
 except maybe a negative relationship with medv (our target variable), indicating that the
 relative real estate tax rate on a house value decreases with it, penalizing smaller, cheaper
 houses.
- 1sat has a positive relationship with crim, indus, nox, and age while showing a negative relationship with rm, dis, and incidentally our target variable medv. It indicates that lower-income neighborhoods are closer to old city centers, polluting industries, and areas of employment (highlighting the US suburban city planning trend), which impacts the median value of houses.

To summarize, the target variable medv seems to show the following relationships with the available features:

features	relationship with medv		
crim	negative		
zn	positive		
indus	negative		
chas	weak positive		
nox	negative		
rm	strong positive		
age	negative		
dis	weak positive		
rad	likely negative		
tax	likely negative		
ptratio	likely negative		
black	(see note)		
lstat	strong negative		

Note: The inclusion of race as part of a dataset raises concerns with regards to ethics. As such we need to consider pruning that column from it (source: AI has exacerbated racial bias in housing. Could it help eliminate it instead? by the MIT Technology Review).

1.11 7 - Compute all correlations with the target variable (medv)

hint: look at the stat attribute of the dataframe

Feature's correlation metric with the target variable 'medv':

```
'black': 0.3335, 'lstat': -0.7377}
```

1.12 8 - Data preparation

We keep all the variables, for now. WHY?

To prepare the data we need features and labels. Being that data is numerical, we do not have to perform any encoding. Just build the Vector. We keep all the variables since all of them show a correlation to the target variable.

If we wanted to exclude some features, we could look at the correlation between them and exclude those who are highly correlated with one another. For instance, the variable 'nox' and 'indus' are likely correlated since nitrogen oxides are outputs of polluting industrial areas (https://www.epa.gov/no2-pollution/basic-information-about-no2). In such an endeavour, using the Pearson correlation coefficient could be of use.

```
+----+
| features|medv|
+-----+
|[0.00632,18.0,2.3...|24.0|
|[0.02731,0.0,7.07...|21.6|
|[0.02729,0.0,7.07...|34.7|
+-----+
only showing top 3 rows
```

Let's split the dataset into training and testing sets with a 70:30 ratio

```
[13]: # DONT CHANGE THIS, Just RUN IT.
splits = v_df.randomSplit([0.7, 0.3], seed = 1)
train_df = splits[0]
test_df = splits[1]
```

1.13 9 - Linear regression

See the docs.

Build a linear regression model to fit the data. * feature column: features * label column: medv * maxIter: 10 * regParam: 0.3 * elasticNetParam: 0.8 <- optional

Fit the model and print coefficients and intercept

Coefficients:

 $\begin{bmatrix} 0.0, 0.016422733199110046, 0.0, 2.7264086022377976, -7.7588664171227855, 4.622698614602201, -0.005354680919086761, -0.7058734696399848, 0.0, -0.0006796931720564879, -0.7015193437775934, 0.011043171064681417, -0.46259222598577454 \end{bmatrix}$

Intercept:

15.470088646365294

1.14 10 - Summary and RMSE

Print the summary of the model, the RMSE and the r2 errors

```
[15]: # Creates a summary model from the trained model training_summary = lr_model.summary
```

```
Number of iterations:
```

11

(Recall the model starts with iteration 0, 'maxIter=10' implies that there can be 11 iterations maximum)

```
Objective history of model (Objective function (scaled loss + regularization) at each iteration):
[0.49999999999956, 0.4318594648288011, 0.24100259003989624,
0.22012327979142265, 0.1891638056242696, 0.1853271342870122, 0.1840011367420315,
0.18266390794813286, 0.18199524465744962, 0.1816320963826407,
0.1816032806964706].
```

```
[17]: # Prints the residuals summary, and the RMSE and r2 errors

# training_summary.residuals.show(10)
print(f"RMSE: {training_summary.rootMeanSquaredError}")
print(f"r2: {training_summary.r2}")
```

RMSE: 4.609091956958162 r2: 0.7184339289249144

RMSE measures the differences between predicted values by the model and the actual values. However, RMSE alone is meaningless until we compare with the actual medv value, such as mean, min and max.

```
[18]: # Creates a modeled values vs actual values dataframe for showing
# comparison statistics and plots

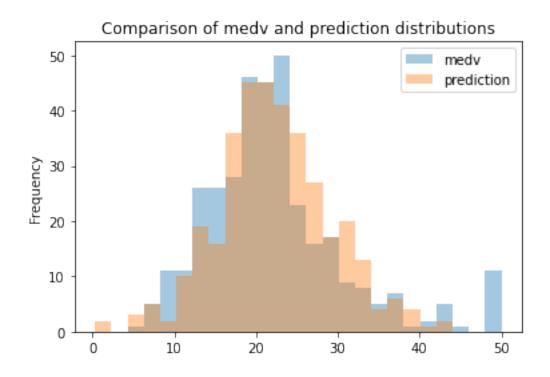
# Note: We keep working with the train_df as the next section (11) is about
# predicting on the test_df

modeled_vs_actuals = lr_model.transform(train_df).drop("features").toPandas()
modeled_vs_actuals.describe().transpose()
```

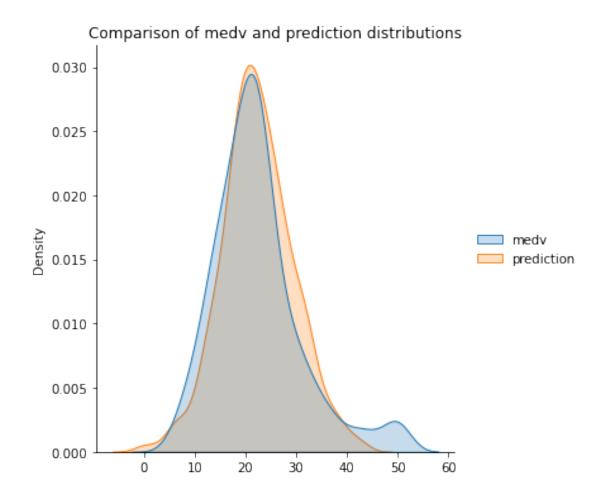
```
[18]: count mean std min 25% 50% \
medv 354.0 22.284746 8.698402 5.600000 16.725000 21.150000 \
prediction 354.0 22.284746 7.011928 0.272888 18.052147 21.891193 \

75% max \
medv 25.000000 50.000000 \
prediction 26.768405 42.356244
```

[19]: <AxesSubplot:title={'center':'Comparison of medv and prediction distributions'},
 ylabel='Frequency'>



[20]: <seaborn.axisgrid.FacetGrid at 0x7fe0fbf9b7c0>



```
[21]: # Plots the RMSE distributions using the Seaborn library

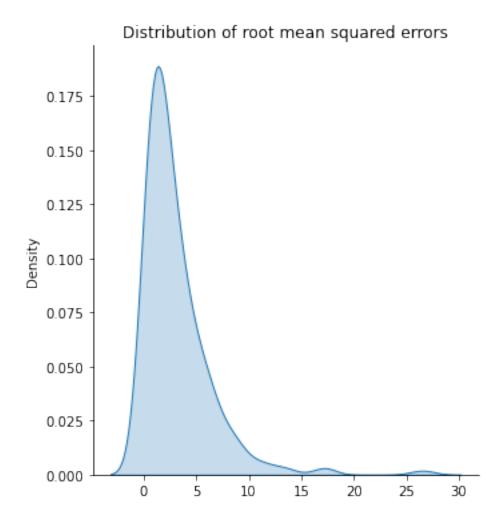
rmse = np.sqrt((modeled_vs_actuals["medv"] -□

→modeled_vs_actuals["prediction"])**2)

sns.displot(rmse, kind="kde", fill=True).set(title="Distribution of root mean□

→squared errors")
```

[21]: <seaborn.axisgrid.FacetGrid at 0x7fe0fbf9b310>



[22]: # Performs a Kolmogorov-Smirnov test using the scikit-learn library between the # distribution of the medu and prediction values

ks_2samp(modeled_vs_actuals["medv"], modeled_vs_actuals["prediction"])

[22]: KstestResult(statistic=0.0847457627118644, pvalue=0.1573712742840959)

What can you infer from this results? Is it good or is it bad? Though the predictions on the training data share the same mean as with the original data (Medv) it appears that the model has a hard time modeling the fat tail in the actual data located around the medv value 50 (It seems that Boston has an area that concentrates wealthy inhabitants where house prices converge around that value).

Furthermore, it seems that the distribution of predicted values on the training test is less compact than the actual data (i.e. we see that the predicted quartiles are larger than the actuals).

Finally, we can ponder if the predicted and actual data share the same distribution. To do so, we use the Kolmogorov-Smirnov test. It results that the null hypothesis is verified (as our p-value is > 0.05) and thus we can safely assume that the predicted values share the same distribution as

with the actual data. It implies that the results of the linear regression models are fairly accurate despite not quite catching edge cases such that fat tail around medy 50.

1.15 11 - Predictions

Make preditions and evaluate the model (e.g., with RMSE). We will use a RegressionEvaluator for this.

```
[23]: # Predicts the medu values on the test dataset
     lr_predictions = lr_model.transform(train_df)
     lr_predictions.select("prediction", "medv", "features").show(5)
    +----+
           prediction | medv |
                                    features
    +----+
     29.89441358723169|24.0|[0.00632,18.0,2.3...|
    |31.141522274748663|32.2|[0.00906,90.0,2.9...|
    |27.471243121438455|22.0|[0.01096,55.0,2.2...|
    |31.609540695003883|32.7|[0.01301,35.0,1.5...|
    |38.459461877315206|50.0|[0.01381,80.0,0.4...|
    +----+
    only showing top 5 rows
[24]: # DON'T TOUCH THIS. JUST RUN
     →metricName="r2")
     print("R Squared (R2) on test data = %g" % lr_evaluator.evaluate(lr_predictions))
    R Squared (R2) on test data = 0.718434
[25]: # Evaluates the RMSE metric of the model on the test dataset predictions
     test_result = RegressionEvaluator(predictionCol="prediction", labelCol="medv", u
      →metricName="rmse")
     print(f"Root Mean Squared Error (RMSE) on test data = {test_result.
      →evaluate(lr_predictions)}")
    Root Mean Squared Error (RMSE) on test data = 4.609091956958162
[26]: # Prints the number of iterations and objective history of the model
     # Prints the residuals
     print(f"numIterations: {lr_model.summary.totalIterations}")
     print(f"objectiveHistory: {lr_model.summary.objectiveHistory}")
     lr_model.summary.residuals.show()
```

```
numIterations: 11
objectiveHistory: [0.499999999999956, 0.4318594648288011, 0.24100259003989624,
0.22012327979142265, 0.1891638056242696, 0.1853271342870122, 0.1840011367420315,
0.18266390794813286, 0.18199524465744962, 0.1816320963826407,
0.1816032806964706]
+----+
          residuals
+----+
  -5.894413587231689
  1.0584777252513398
  -5.471243121438455|
    1.09045930499612
 11.540538122684794
  0.5166593357331273
| -1.2915183595492792|
| -2.9617103947352383|
    7.86722126692937
     8.7991240529673
  3.8735018652620603
| -1.1799746372275237|
   5.647404540431992|
1-0.12862866294867104
 -9.3041160329724241
| -3.7868917194930525|
3.6657331208161565
   -3.48831124871397|
  1.5000043862639352
| -1.8518534742609205|
+----+
only showing top 20 rows
```

We can use the model to make some predictions on the testing set.

```
|39.673129139294765|50.0|[0.02009,95.0,2.6...|
|19.594500706610003|18.5|[0.03041,0.0,5.19...|
30.73703788611705|34.9|[0.0315,95.0,1.47...|
|29.470424038583083|33.4|[0.03237,0.0,2.18...|
   32.397616782011|34.9|[0.03359,75.0,2.9...|
30.7571162752487 | 28.5 | [0.03502,80.0,4.9...|
| 22.66081083233045|20.9|[0.03548,80.0,3.6...|
| 24.34126320692633|22.9|[0.03551,25.0,4.8...|
|36.790735311098004|45.4|[0.03578,20.0,3.3...|
|25.795412969544813|23.2|[0.03871,52.5,5.3...|
|35.426001793789055|33.3|[0.04011,80.0,1.5...|
| 26.11166237306857|24.8|[0.04297,52.5,5.3...|
|23.701704497006048|19.8|[0.04544,0.0,3.24...|
|22.518604975198105|11.9|[0.04741,0.0,11.9...|
+----+
only showing top 20 rows
```

1.16 12 - Decision tree regression and Gradient-boosted tree regression

Try to do the same thing with these 2 regressors. Which will result better? See the docs.

```
[28]: # Trains and evaluates Decision Tree Regressors on the train than test datasets
      # on a max-depth range of 1 to 19 and output the best result.
      # The best max-depth will be used in the gradient-boosted tree regression for
      # comparison purposes.
      rmses = []
      depths = []
      for depth in list(range(1, 20)): #could use getGridParams
          dt = DecisionTreeRegressor(maxDepth=depth,
                                     featuresCol="features",
                                     labelCol="medv")
          dt_model = dt.fit(train_df)
          dt_predictions = dt_model.transform(test_df)
          dt_evaluator = RegressionEvaluator(labelCol="medv",
                                             predictionCol="prediction",
                                             metricName="rmse")
          rmses.append(dt_evaluator.evaluate(dt_predictions))
          depths.append(dt_model.getMaxDepth())
      rmse = min(rmses)
      depth = depths[rmses.index(rmse)]
```

```
print(f"minimum Root Mean Squared Error (RMSE) on test data, {round(rmse,4)}, " +
    f"was achieved at max_depth {depth}.")
```

minimum Root Mean Squared Error (RMSE) on test data, 4.4237, was achieved at max_depth 6.

1.16.1 Gradient-boosted tree regression

See the docs.

```
[30]: # Evaluates the gradient-boosted tree regressor

gbt_evaluator = RegressionEvaluator(
    labelCol="medv", predictionCol="prediction", metricName="rmse")

rmse = gbt_evaluator.evaluate(gbt_predictions)
 print("Root Mean Squared Error (RMSE) on test data = %g" % rmse)
```

Root Mean Squared Error (RMSE) on test data = 4.38216

RMSE Regression	RMSE Decision Tree	RMSE Gradient-Boosted Tree
4.60909	4.4237	4.38216

Conclusion

In such a situation, it seems that of the three models we have implemented, the Gradient

Boosted Tree Regressor is the one with the least	t error (achieved at a max_depth of 6).
--	---