# 빅데이터와 금융자료 분석

# **BAF660 Final Team Project \_ Source Code**



Looking at programming memes



Actually coding

# Team 2

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# **TEAM 2 Final Project**

# (1) data loading

#### [01] Data loading

```
In [1]: import pandas as pd
        import numpy as np
        import os
        from joblib import Parallel, delayed
        # pip install pyarrow
        import warnings
        warnings.filterwarnings("ignore")
In [2]: DATA_DIR = "C:/Users/po020/Desktop/KAIST/Python Codes/03. 학과공부/004. 빅데이터분석/02. 팀프로젝트/optiver-realized-volatility-prediction-1/"
In [3]: # train = train data
        train = pd.read_csv(os.path.join(DATA_DIR, 'optiver_data', 'train.csv'))
In [4]: # data load 함수
        def load_stock_data(stock_id, directory):
           return pd.read_parquet(os.path.join(DATA_DIR, 'optiver_data', directory, f'stock_id={stock_id}'))
        def load_data(stock_id, stem, block):
            if block == 'train':
               return load_stock_data(stock_id, f'{stem}_train.parquet')
           elif block == 'test':
               return load_stock_data(stock_id, f'{stem}_test.parquet')
            else:
               return pd.concat([
                    load_data(stock_id, stem, 'train'),
                    load_data(stock_id, stem, 'test')
                1).reset_index(drop=True)
        # load_book, load_trade을 통해 data를 로드할 수 있음.
        def load_book(stock_id, block='train'):
            return load_data(stock_id, 'book', block)
        def load_trade(stock_id, block='train'):
            return load_data(stock_id, 'trade', block)
```

In [5]: # 예시 1 load\_book(stock\_id=1, block='train')

Out[5]:		time_id	$seconds\_in\_bucket$	bid_price1	ask_price1	bid_price2	ask_price2	bid_size1	ask_size1	bid_size2	ask_size2
	0	5	0	1.000754	1.001542	1.000689	1.001607	1	25	25	100
	1	5	1	1.000754	1.001673	1.000689	1.001739	26	60	25	100
	2	5	2	1.000754	1.001411	1.000623	1.001476	1	25	25	125
	3	5	3	1.000754	1.001542	1.000689	1.001607	125	25	126	36
	4	5	4	1.000754	1.001476	1.000623	1.001542	100	100	25	25
	1507527	32767	588	0.998911	0.999109	0.998812	0.999208	126	42	101	100
	1507528	32767	589	0.998911	0.999109	0.998812	0.999208	126	126	101	200
	1507529	32767	591	0.998911	0.999109	0.998812	0.999208	126	226	101	200
	1507530	32767	592	0.998911	0.999109	0.998812	0.999208	226	225	101	100
	1507531	32767	593	0.998911	0.999109	0.998812	0.999208	125	225	101	100

1507532 rows × 10 columns

In [6]: # 예시 2 load\_book(stock\_id=110, block='train')

Out[6]:		time_id	seconds_in_bucket	bid_price1	ask_price1	bid_price2	ask_price2	bid_size1	ask_size1	bid_size2	ask_size2
	0	5	0	0.999665	1.001620	0.999595	1.001638	12	3	11	21
	1	5	3	0.999665	1.001620	0.999595	1.001638	40	1	11	10
	2	5	4	0.999683	1.001620	0.999665	1.001638	38	1	12	10
	3	5	6	0.999701	1.001638	0.999683	1.002184	38	10	12	1
	4	5	9	0.999701	1.001638	0.999683	1.002184	40	10	10	1
	1302555	32767	586	0.999420	1.000712	0.999156	1.001161	200	100	101	100
	1302556	32767	587	0.999420	1.000422	0.999156	1.000712	200	100	101	100
	1302557	32767	588	0.999420	1.000422	0.999156	1.000712	300	100	1	100
	1302558	32767	590	0.999420	1.000422	0.999156	1.000712	350	100	1	100
	1302559	32767	595	0.999420	1.000422	0.999156	1.000712	297	100	1	100

1302560 rows × 10 columns

```
In [7]: # 예시 3
load_trade(stock_id=1, block='train')
```

Out[7]:		time_id	seconds_in_bucket	price	size	order_count
	0	5	28	1.002080	553	11
	1	5	39	1.002460	8	3
	2	5	42	1.002308	147	4
	3	5	44	1.002788	1	1
	4	5	51	1.002657	100	2
	296205	32767	579	0.999010	81	3
	296206	32767	587	0.999109	50	1
	296207	32767	588	0.999010	126	2
	296208	32767	592	0.999109	1	1
	296209	32767	593	0.998911	1	1

296210 rows × 5 columns

In [8]: # 예시 4 load\_trade(stock\_id=110, block='train')

Out[8]:		time_id	seconds_in_bucket	price	size	order_count
	0	5	41	1.001656	11	3
	1	5	56	1.002202	2	2
	2	5	57	1.002413	1	1
	3	5	110	1.002977	1	1
	4	5	188	1.001938	120	5
	140067	32767	436	0.999485	203	5
	140068	32767	441	0.999385	18	4
	140069	32767	505	0.999763	1	1
	140070	32767	567	0.999552	1	1
	140071	32767	584	0.999789	4	1

140072 rows × 5 columns

## (2) Feature Engineering

#### [01] base feature generation

```
In [9]: # Function to calculate first WAP
        def calc_wap1(df):
            wap = (df['bid_price1'] * df['ask_size1'] + df['ask_price1'] * df['bid_size1']) / (df['bid_size1'] + df['ask_size1'])
        # Function to calculate second WAP
        def calc_wap2(df):
            wap = (df['bid_price2'] * df['ask_size2'] + df['ask_price2'] * df['bid_size2']) / (df['bid_size2'] + df['ask_size2'])
            return wap
        # Calculate the realized volatility
        def realized_volatility(series):
            return np.sgrt(np.sum(series**2))
        # Function to calculate the log of the return
        # Remember that logb(x / y) = logb(x) - logb(y)
        def log_return(series: np.ndarray):
            return np. log(series).diff()
        def log_return_df2(series: np.ndarray):
            return np. log(series). diff(2)
        # prefix: book or trade
        # src_names : feature 이름(columns 삽입 - agg.columns)
        # faltten_name을 통해 함수 이름을 지정하여 df에 결합하는 방식
        def flatten_name(prefix, src_names):
            ret = []
            for c in src_names:
                if c[0] in ['time_id', 'stock_id']:
                    ret.append(c[0])
                else:
                    ret.append('.'.join([prefix] + list(c)))
            return ret
        def make book feature(stock id. block = 'train'):
            book = load_book(stock_id, block)
            book['wap1'] = calc_wap1(book)
            book['wap2'] = calc_wap2(book)
            book['log_return1'] = book.groupby(['time_id'])['wap1'].apply(log_return)
            book['log_return2'] = book.groupby(['time_id'])['wap2'].apply(log_return)
            book['log_return_ask1'] = book.groupby(['time_id'])['ask_price1'].apply(log_return)
            book['log_return_ask2'] = book.groupby(['time_id'])['ask_price2'].apply(log_return)
            book['log_return_bid1'] = book.groupby(['time_id'])['bid_price1'].apply(log_return)
            book['log_return_bid2'] = book.groupby(['time_id'])['bid_price2'].apply(log_return)
            # Calculate wap balance
            book['wap_balance'] = abs(book['wap1'] - book['wap2'])
```

```
# Calculate spread
   book['price_spread'] = (book['ask_price1'] - book['bid_price1']) / ((book['ask_price1'] + book['bid_price1']) / 2)
   book['bid_spread'] = book['bid_price1'] - book['bid_price2']
   book['ask_spread'] = book['ask_price1'] - book['ask_price2']
   book['total_volume'] = (book['ask_size1'] + book['ask_size2']) + (book['bid_size1'] + book['bid_size2'])
   book['volume_imbalance'] = abs((book['ask_size1'] + book['ask_size2']) - (book['bid_size1'] + book['bid_size2']))
    features = {
        'seconds_in_bucket': ['count'],
        'wap1': [np.sum, np.mean, np.std],
        'wap2': [np.sum, np.mean, np.std],
        'log_return1': [np.sum, realized_volatility, np.mean, np.std],
        'log_return2': [np.sum, realized_volatility, np.mean, np.std],
        'log_return_ask1': [np.sum, realized_volatility, np.mean, np.std],
        'log return ask2': [np.sum. realized volatility. np.mean. np.std].
        'log_return_bid1': [np.sum, realized_volatility, np.mean, np.std],
        'log_return_bid2': [np.sum, realized_volatility, np.mean, np.std],
        'wap_balance': [np.sum, np.mean, np.std],
        'price_spread':[np.sum, np.mean, np.std],
        'bid_spread':[np.sum, np.mean, np.std],
        'ask_spread':[np.sum, np.mean, np.std],
        'total volume': [np.sum. np.mean. np.std].
        'volume imbalance': [np.sum. np.mean. np.std]
   agg = book.groupby('time_id').agg(features).reset_index(drop=False)
    agg.columns = flatten_name('book', agg.columns)
   agg['stock_id'] = stock_id
# time별로 묶어서 feature 더 생성
    for time in [450, 300, 150]:
       d = book[book['seconds_in_bucket'] >= time].groupby('time_id').agg(features).reset_index(drop=False)
       d.columns = flatten_name(f'book_{time}', d.columns)
        agg = pd.merge(agg, d, on='time_id', how='left')
   return agg
def make_trade_feature(stock_id, block = 'train'):
    trade = load trade(stock id. block)
    trade['log_return'] = trade.groupby('time_id')['price'].apply(log_return)
    # Dict for aggregations
    features = {
        'log return': [realized volatility, np.max, np.min].
        'seconds_in_bucket':['count'],
        'size':[np.sum],
        'order count':[np.mean].
    agg = trade.groupby('time_id').agg(features).reset_index()
    agg.columns = flatten_name('trade', agg.columns)
    agg['stock_id'] = stock_id
    for time in [450, 300, 150]:
       d = trade[trade['seconds in bucket'] >= time].groupby('time id').agg(features).reset index(drop=False)
```

```
d.columns = flatten_name(f'trade_{time}', d.columns)
        agg = pd.merge(agg, d, on='time_id', how='left')
   return agg
def make features(base, block):
    stock_ids = set(base['stock_id'])
   books = Parallel(n_jobs=-1)(delayed(make_book_feature)(i, block) for i in stock_ids)
   book = pd.concat(books)
    trades = Parallel(n_jobs=-1)(delayed(make_trade_feature)(i, block) for i in stock_ids)
    trade = pd.concat(trades)
   df = pd.merge(base, book, on=['stock_id', 'time_id'], how='left')
   df = pd.merge(df, trade, on=['stock_id', 'time_id'], how='left')
    # tau : 낮을수록 좋은 지표(유동성이 풍부함)
   df['trade.tau'] = np.sqrt(1 / df['trade.seconds_in_bucket.count'])
   df['trade_150.tau'] = np.sqrt(1 / df['trade_150.seconds_in_bucket.count'])
   df['book.tau'] = np.sqrt(1 / df['book.seconds_in_bucket.count'])
    # get realized volatility columns
   vol_cols = [
        'book.log_return2.realized_volatility',
        'book.log_return_ask1.realized_volatility',
        'book.log_return_ask2.realized_volatility',
        'book.log_return1.realized_volatility',
        'book.log_return_bid1.realized_volatility',
        'book.log_return_bid2.realized_volatility',
        'book_450.log_return1.realized_volatility',
        'book_450.log_return2.realized_volatility',
        'book_450.log_return_ask1.realized_volatility',
        book_450.log_return_ask2.realized_volatility'.
        'book_450.log_return_bid1.realized_volatility',
        book_450.log_return_bid2.realized_volatility'.
        'book_300.log_return1.realized_volatility',
        'book_300.log_return2.realized_volatility',
        'book_300.log_return_ask1.realized_volatility',
        'book_300.log_return_ask2.realized_volatility',
        'book_300.log_return_bid1.realized_volatility',
        'book_300.log_return_bid2.realized_volatility',
        'book_150.log_return1.realized_volatility',
        'book_150.log_return2.realized_volatility',
        'book_150.log_return_ask1.realized_volatility',
        'book_150.log_return_ask2.realized_volatility',
        'book 150.log return bid1.realized volatility'.
        'book_150.log_return_bid2.realized_volatility',
        'trade.log_return.realized_volatility',
        'trade_450.log_return.realized_volatility',
        'trade_300.log_return.realized_volatility',
        'trade_150.log_return.realized_volatility']
    # Groupby stock id
   df_stock_id= df.groupby(['stock_id'])[vol_cols].agg(['max', 'min']).reset_index(drop=False)
```

```
df_stock_id.columns = ['.'.join(col) for col in df_stock_id.columns]
df_stock_id = df_stock_id.add_suffix('_' + 'stock')
df_stock_id.rename(columns={'stock_id._stock':'stock_id'}, inplace=True)
# Groupby time id
df_time_id= df.groupby(['time_id'])[vol_cols].agg(['max', 'min']).reset_index(drop=False)
df_time_id.columns = ['.'.join(col) for col in df_time_id.columns]
df_time_id = df_time_id.add_suffix('_' + 'time')
df time id.rename(columns={'time id. time':'time id'}, inplace=True)
# Merge with og df
df = df.merge(df_stock_id, on = ['stock_id'], how = 'left')
df = df.merge(df time id. on = ['time id'], how = 'left')
# relative rank features 추가
df['trade.order_count.mean'] = df.groupby('time_id')['trade.order_count.mean'].rank()
df['book.total_volume.sum'] = df.groupby('time_id')['book.total_volume.sum'].rank()
df['book.total_volume.mean'] = df.groupby('time_id')['book.total_volume.mean'].rank()
df['book.total_volume.std'] = df.groupby('time_id')['book.total_volume.std'].rank()
# 같은 symbol에 대해 비슷한 trading volume을 가진 RV의 평균 features 추가
df.sort_values(by=['stock_id', 'book.total_volume.sum'], inplace=True)
df.reset_index(drop=True, inplace=True)
df['realized_volatility_roll3_by_book.total_volume.mean'] = df.groupby('stock_id')['book.log_return1.realized_volatility']\|
     rolling(3, center=True, min_periods=1).mean().reset_index().sort_values(by=['level_1'])['book.log_return1.realized_volatility'].values.
df['realized_volatility_roll10_by_book.total_volume.mean'] = df.groupby('stock_id')['book.log_return1.realized_volatility']\|
    rolling(10, center=True, min_periods=1).mean().reset_index().sort_values(by=['level_1'])['book.log_return1.realized_volatility'].values.
# time-id 별 trade.order_count와 book의 total_volumne에 대한 sum, mean, std값의 순위를 매긴 컬럼 추가
df['trade.tau'] = df.groupby('time_id')['trade.tau'].rank()
for dt in [150, 300, 450]:
   df[f'book_{dt}.total_volume.sum'] = df.groupby('time_id')[f'book_{dt}.total_volume.sum'].rank()
   df[f'book_{dt}.total_volume.mean'] = df.groupby('time_id')[f'book_{dt}.total_volume.mean'].rank()
   df[f'book_{dt}.total_volume.std'] = df.groupby('time_id')[f'book_{dt}.total_volume.std'].rank()
   df[f'trade {dt}.order count.mean'] = df.groupby('time id')[f'trade {dt}.order count.mean'].rank()
return df
```

```
In [88]: # 모델 적용할때는 안돌려도 됩니다
# 처음에 데이터 생성시 필요
df = make_features(train, 'train')
```

In [89]: df

Out[89]:		stock_id	time_id	target	book.seconds_in_bucket.count	book.wap1.sum	book.wap1.mean	book.wap1.std	book.wap2.sum	book.wap2.mean	book.wap2.std	book_150.log_return_bi
	0	0	5	0.004136	302	303.125061	1.003725	0.000693	303.105539	1.003661	0.000781	
	1	0	11	0.001445	200	200.047768	1.000239	0.000262	200.041171	1.000206	0.000272	
	2	0	16	0.002168	188	187.913849	0.999542	0.000864	187.939824	0.999680	0.000862	
	3	0	31	0.002195	120	119.859781	0.998832	0.000757	119.835941	0.998633	0.000656	
	4	0	62	0.001747	176	175.932865	0.999619	0.000258	175.934256	0.999626	0.000317	
				•••								
	428927	126	32751	0.003461	310	309.870466	0.999582	0.000486	309.871372	0.999585	0.000613	
	428928	126	32753	0.003113	223	223.552143	1.002476	0.001264	223.580314	1.002602	0.001303	
	428929	126	32758	0.004070	256	256.277050	1.001082	0.000466	256.255056	1.000996	0.000599	
	428930	126	32763	0.003357	399	399.721736	1.001809	0.000456	399.714332	1.001790	0.000507	
	428931	126	32767	0.002090	217	217.058919	1.000272	0.000384	217.079726	1.000367	0.000465	

428932 rows × 338 columns

4

[02] Dropping Missing Values

결측치가 포함된 행 제거 : 428,932개 → 427,216개

```
In []: # test.csv 값 제거 df = df.drop(df[df['target'].isnull()].index) # null값 포함된 행 제거 df = df.dropna()

In [56]: df
```

Out[56]:		stock_id	time_id	target	book.seconds_in_bucket.count	book.wap1.sum	book.wap1.mean	book.wap1.std	book.wap2.sum	book.wap2.mean	book.wap2.std	. book_150.log_return_bi
	0	0	1176	0.005746	144	143.815068	0.998716	0.001774	143.849316	0.998954	0.001861	
	1	0	8664	0.002469	147	146.899894	0.999319	0.000366	146.901871	0.999332	0.000398	
	2	0	12758	0.002541	142	141.728688	0.998089	0.000900	141.709407	0.997954	0.000960	
	3	0	19033	0.002515	94	93.842941	0.998329	0.000771	93.848332	0.998387	0.000798	
	4	0	20499	0.003066	170	169.654033	0.997965	0.000716	169.650958	0.997947	0.000761	
	427211	126	11589	0.003061	328	327.286943	0.997826	0.001360	327.295300	0.997852	0.001418	
	427212	126	4927	0.005008	224	224.815252	1.003640	0.000781	224.783674	1.003499	0.000937	
	427213	126	15155	0.018900	348	337.124379	0.968748	0.006521	336.886673	0.968065	0.006172	
	427214	126	13316	0.010262	279	281.655248	1.009517	0.002213	281.599159	1.009316	0.002231	
	427215	126	1464	0.005431	506	503.463445	0.994987	0.000881	503.465329	0.994991	0.000936	

427216 rows × 338 columns

[03] Nearest Neighbors Features generation

```
In [21]: from sklearn.neighbors import NearestNeighbors
         from sklearn.preprocessing import minmax_scale
         # N 지정값
         N_NEIGHBORS_MAX = 80
         # NN으로 만들 vol과 trade.size.sum에 대한 df_pv 생성
         df_pv = df[['stock_id', 'time_id']].copy()
         df_pv['vol'] = df['book.log_return1.realized_volatility']
         df_pv['trade.size.sum'] = df['book.total_volume.sum']
 In []: # vol neighbor distances, indices(.neighbors) matrix 생성
         pivot = df_pv.pivot('time_id', 'stock_id', 'vol')
         pivot = pivot.fillna(pivot.mean())
         pivot = pd.DataFrame(minmax_scale(pivot))
         k_neighbors_stock_vol = NearestNeighbors(n_neighbors=80, metric='minkowski',p=1)
         k_neighbors_stock_vol.fit(minmax_scale(pivot.transpose()))
         k_neighbors_stock_vol.distances, k_neighbors_stock_vol.neighbors = k_neighbors_stock_vol.kneighbors(minmax_scale(pivot.transpose()), return_distance=True)
In [ ]: # trade.size neigbor distances, indices(.neighbors) matrix 생성
         pivot = df_pv.pivot('time_id', 'stock_id', 'trade.size.sum')
         pivot = pivot.fillna(pivot.mean())
         pivot = pd.DataFrame(minmax_scale(pivot))
```

```
k_neighbors_stock_size = NearestNeighbors(n_neighbors=80, metric='minkowski',p=1)
         k_neighbors_stock_size.fit(minmax_scale(pivot.transpose()))
         k_neighbors_stock_size.distances, k_neighbors_stock_size.neighbors = k_neighbors_stock_size.kneighbors(minmax_scale(pivot.transpose()), return_distance=True)
In [20]: # stock-id 를 row로 하는 pivot을 바탕으로 feature pivot과 neighbor 반환
         def make_neighbors_stock(df, k_neighbors, feature_col, n=5):
             feature_pivot = df.pivot('time_id', 'stock_id', feature_col)
             feature_pivot = feature_pivot.fillna(feature_pivot.mean())
             feature pivot.head()
            neighbors = np.zeros((n, *feature_pivot.shape))
             for i in range(n):
                neighbors[i, :, :] += feature_pivot.values[:, k_neighbors[:, i]]
            return feature_pivot, neighbors
         # nn_feature 생성 함수
         def make_nn_feature(df, neighbors, columns, index, n=5, agg=np.mean, postfix='', exclude_self=False, exact=False):
            start = 1 if exclude_self else 0
            if exact:
                pivot_aggs = pd.DataFrame(neighbors[n-1,:,:], columns=columns, index=index)
            else:
                pivot_aggs = pd.DataFrame(agg(neighbors[start:n,:,:], axis=0), columns=columns, index=index)
            dst = pivot_aggs.unstack().reset_index() # unstack(level)이 의미하는 것은 multi Index의 몇번째 index를 칼럼 방향으로 stacking 할것인가임.
            dst.columns = ['stock_id', 'time_id', f'{feature_col}_cluster{n}{postfix}_{agg.__name__}']
            return dst
In [22]: import gc #순환참조를 탐지하고 해결하기 위해 사용하는 모듈
         gc.collect()
         df2 = df.copy()
         print(df2.shape)
         ## neighbor stock id 에 대한 feature
         feature_cols_stock = {
             'book.log_return1.realized_volatility': [np.mean, np.min, np.max, np.std],
             'trade.seconds_in_bucket.count': [np.mean],
             'trade.tau': [np.mean],
             'trade 150.tau': [np.mean].
             'book.tau': [np.mean],
             'trade.size.sum': [np.mean],
             'book.seconds_in_bucket.count': [np.mean]
         # ndf가 아무것도 없으면 dst 그대로 반환
         # ndf가 있으면 dst의 마지막 열을 ndf에 추가해서 ndf 반환
         ndf = None
         cols = []
         def _add_ndf(ndf, dst):
            if ndf is None:
```

return dst

```
ndf[dst.columns[-1]] = dst[dst.columns[-1]].astype(np.float32)
       return ndf
# stock_id에 대한 neighbor 추가
stock_id_neighbor_sizes = [10, 20, 40]
for feature_col in feature_cols_stock.keys():
    feature_pivot, neighbors_stock_vol = make_neighbors_stock(df2, k_neighbors_stock_vol.neighbors, feature_col, n=N_NEIGHBORS_MAX)
    __, neighbors_stock_size = make_neighbors_stock(df2, k_neighbors_stock_size.neighbors, feature_col, n=N_NEIGHBORS_MAX)
    columns = feature_pivot.columns
    index = feature_pivot.index
    for agg in feature cols stock[feature col]:
       for n in stock_id_neighbor_sizes:
            exclude_self = True
            exact = False
            dst = make_nn_feature(df2, neighbors_stock_vol, columns, index, n=n, agg=agg, postfix='_sv', exclude_self=exclude_self, exact=exact)
            ndf = \_add\_ndf(ndf, dst)
            dst = make_nn_feature(df2, neighbors_stock_size, columns, index, n=n, agg=agg, postfix='_ssize',exclude_self=exclude_self)
            ndf = \_add\_ndf(ndf, dst)
    del feature_pivot, neighbors_stock_vol
df2 = pd.merge(df2, ndf, on=['time_id', 'stock_id'], how='left')
ndf = None
# skew correction for NN features
cols_to_log = [
    'trade.size.sum',
    'trade_150.size.sum'.
    'trade_300.size.sum',
    'trade 450.size.sum'.
    'volume_imbalance'
for c in df2.columns:
    for check in cols_to_log:
       if check in c:
            df2[c] = np.log(df2[c]+1)
            break
print(df2.shape)
df2.reset_index(drop=True)
del ndf
(427216, 338)
(427216, 400)
```

Out[24]:	b	ook.seconds_in_bucket.count	book.wap1.sum	book.wap1.mean	book.wap1.std	book.wap2.sum	book.wap2.mean	book.wap2.std	book.log_return1.sum	book.log_return1.realized_volatili
	0	144	143.815068	0.998716	0.001774	143.849316	0.998954	0.001861	-0.003499	0.00516
	1	147	146.899894	0.999319	0.000366	146.901871	0.999332	0.000398	-0.000530	0.0031
	2	142	141.728688	0.998089	0.000900	141.709407	0.997954	0.000960	0.000398	0.00290
	3	94	93.842941	0.998329	0.000771	93.848332	0.998387	0.000798	-0.001343	0.00190
	4	170	169.654033	0.997965	0.000716	169.650958	0.997947	0.000761	-0.001173	0.00209
	427211	328	327.286943	0.997826	0.001360	327.295300	0.997852	0.001418	-0.004090	0.0029:
	427212	224	224.815252	1.003640	0.000781	224.783674	1.003499	0.000937	-0.001607	0.00540
	427213	348	337.124379	0.968748	0.006521	336.886673	0.968065	0.006172	-0.024536	0.02682
	427214	279	281.655248	1.009517	0.002213	281.599159	1.009316	0.002231	-0.000450	0.0126
	427215	506	503.463445	0.994987	0.000881	503.465329	0.994991	0.000936	-0.001632	0.00549

427216 rows × 397 columns

```
In []: # 최종형태의 df를 data로 저장 data = df2.copy()
```

### [04] Base only, Base + Nearest Neigbor dataframe 저장

```
In []: # 데이터 저장(1) - split 전의 dataframe
# 향후에 이 데이터를 불러와서 바로 적용하고자 하는 용도로 생성.
data.to_pickle('df_before_split.pkl')

In [26]: data2 = data.copy()

In [28]: # 데이터 저장(2) - split 전의 dataframe 2
# only base features df
data2.drop(data2.filter(regex='cluster').columns, axis=1, inplace=True)
data2.drop(data2.filter(regex='roll').columns, axis=1, inplace=True)
data2.to_pickle('df_before_split_base.pkl')
```

# (3) Data Split

- missing value 제거
- sampling method 적용 X (target이 범주형이 아니어서, imbalance하지 않기 때문)
- train / val / test split

```
In [29]: from sklearn.model_selection import train_test_split
```

#### X,y 데이터 분류 (Base only)

```
In [34]: y = data2['target']
         X = data2.drop(['stock_id', 'time_id', 'target'], axis=1)
         print(X.shape)
         (427216, 335)
In [35]: # 결측치 확인
         X. isnull(). values. any()
         False
Out[35]:
In [37]: # time_id order로 맞춘 데이터에 대해서 train, val, test split 진행
         # stratify는 y값이 분류형일때 적용하는 것으로 이해하여 하지 않았음
         X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=123)
         X_train, X_val, y_train, y_val = train_test_split(X_train, y_train, test_size=1/8, random_state=456)
         # train_test split data 저장
         X_train.to_pickle('X_train_base.pkl')
         X_test.to_pickle('X_test_base.pkl')
         y_train.to_pickle('y_train_base.pkl')
         y_test.to_pickle('y_test_base.pkl')
         X_val.to_pickle('X_val_base.pkl')
         y_val.to_pickle('y_val_base.pkl')
         X,y 데이터 분류 (Base + Nearest Neigbor)
In [30]: y = data['target']
         X = data.drop(['stock_id', 'time_id', 'target'], axis=1)
         print(X.shape)
         (427216, 397)
In [31]: # 결측치 확인
         X. isnull(). values. any()
         False
Out[31]:
In [32]: X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=123)
         X_train, X_val, y_train, y_val = train_test_split(X_train, y_train, test_size=1/8, random_state=456)
         # train_test split data 저장
         X_train.to_pickle('X_train.pkl')
         X_test.to_pickle('X_test.pkl')
         y_train.to_pickle('y_train.pkl')
         y_test.to_pickle('y_test.pkl')
         X_val.to_pickle('X_val.pkl')
         y_val.to_pickle('y_val.pkl')
```

## (4) Forecasting with models

```
In [1]: import pandas as pd
         import numpy as np
         import os
In [2]: data = pd.read_pickle('./df_before_split.pkl')
In [39]: # 저장된 파일을 불러와서 사용
         # 동일 디렉토리 내에 pkl 파일 확인
        # 사용할 pkl목록 file_list에 저장
        file_list = []
         for file in os.listdir():
            if file.endswith("split.pkl"):
                pass
            elif file.endswith(".pkl"):
                print(os.path.join(file))
                file_list.append(os.path.join(file))
        # 파일 저장
         for files in range(len(file_list)):
            globals()['{}'.format(file_list[files][:-4])] = pd.read_pickle('{}'.format(file_list[files]))
        # shape 확인
        print(X_test.shape, X_train.shape, X_val.shape)
        print(X_test_base.shape, X_train_base.shape, X_val_base.shape)
        df_before_split_base.pkl
        X_test.pkl
        X_test_base.pkl
        X_train.pkl
        X_train_base.pkl
        X_val.pkl
        X_val_base.pkl
        y_test.pkl
        y_test_base.pkl
        y_train.pkl
        y_train_base.pkl
        y_val.pkl
        y_val_base.pkl
        (85444, 397) (299050, 397) (42722, 397)
        (85444, 335) (299050, 335) (42722, 335)
```

Type 1: Base  $\rightarrow$  XGBoost

[01] without hyperparmeter tuning

```
[0]
        validation_0-rmse:0.44652
                                        validation_1-rmse:0.44652
[1]
        validation_0-rmse:0.40187
                                        validation_1-rmse:0.40187
[2]
        validation_0-rmse:0.36169
                                        validation_1-rmse:0.36168
[3]
        validation_0-rmse:0.32552
                                        validation_1-rmse:0.32552
[4]
        validation_0-rmse:0.29297
                                        validation_1-rmse:0.29297
[5]
        validation_0-rmse:0.26367
                                        validation_1-rmse:0.26367
[6]
        validation_0-rmse:0.23731
                                        validation_1-rmse:0.23731
[7]
        validation_0-rmse:0.21358
                                        validation_1-rmse:0.21358
[8]
        validation_0-rmse:0.19222
                                        validation_1-rmse:0.19222
[9]
        validation_0-rmse:0.17300
                                        validation_1-rmse:0.17300
[10]
        validation 0-rmse:0.15570
                                        validation 1-rmse:0.15570
[11]
        validation_0-rmse:0.14013
                                        validation_1-rmse:0.14014
[12]
        validation_0-rmse:0.12612
                                        validation_1-rmse:0.12612
[13]
        validation 0-rmse:0.11351
                                        validation 1-rmse:0.11351
[14]
        validation 0-rmse:0.10216
                                        validation 1-rmse:0.10217
[15]
        validation_0-rmse:0.09195
                                        validation_1-rmse:0.09195
[16]
        validation_0-rmse:0.08276
                                        validation_1-rmse:0.08276
[17]
        validation_0-rmse:0.07448
                                        validation_1-rmse:0.07449
[18]
        validation 0-rmse:0.06704
                                        validation 1-rmse:0.06704
[19]
        validation_0-rmse:0.06034
                                        validation_1-rmse:0.06034
[20]
        validation_0-rmse:0.05430
                                        validation_1-rmse:0.05431
[21]
        validation 0-rmse:0.04888
                                        validation 1-rmse:0.04888
[22]
        validation 0-rmse:0.04399
                                        validation 1-rmse:0.04400
[23]
        validation_0-rmse:0.03960
                                        validation_1-rmse:0.03960
[24]
        validation_0-rmse:0.03564
                                        validation_1-rmse:0.03565
[25]
        validation_0-rmse:0.03208
                                        validation_1-rmse:0.03209
[26]
        validation 0-rmse:0.02888
                                        validation 1-rmse:0.02889
[27]
        validation_0-rmse:0.02600
                                        validation_1-rmse:0.02600
[28]
        validation_0-rmse:0.02340
                                        validation_1-rmse:0.02341
[29]
        validation_0-rmse:0.02107
                                        validation_1-rmse:0.02108
[30]
        validation 0-rmse:0.01897
                                        validation 1-rmse:0.01898
[31]
        validation_0-rmse:0.01708
                                        validation_1-rmse:0.01709
[32]
        validation_0-rmse:0.01538
                                        validation_1-rmse:0.01539
[33]
        validation_0-rmse:0.01385
                                        validation_1-rmse:0.01386
[34]
        validation 0-rmse:0.01248
                                        validation 1-rmse:0.01249
[35]
        validation_0-rmse:0.01124
                                        validation_1-rmse:0.01125
[36]
        validation_0-rmse:0.01013
                                        validation_1-rmse:0.01014
[37]
        validation_0-rmse:0.00913
                                        validation_1-rmse:0.00914
[38]
        validation 0-rmse:0.00823
                                        validation 1-rmse:0.00824
[39]
        validation_0-rmse:0.00742
                                        validation_1-rmse:0.00744
[40]
        validation_0-rmse:0.00670
                                        validation_1-rmse:0.00671
[41]
        validation_0-rmse:0.00605
                                        validation_1-rmse:0.00606
[42]
        validation 0-rmse:0.00547
                                        validation 1-rmse:0.00548
[43]
        validation 0-rmse:0.00494
                                        validation 1-rmse:0.00496
[44]
        validation_0-rmse:0.00448
                                        validation_1-rmse:0.00449
[45]
        validation_0-rmse:0.00406
                                        validation_1-rmse:0.00407
[46]
        validation 0-rmse:0.00368
                                        validation 1-rmse:0.00370
[47]
        validation_0-rmse:0.00335
                                        validation_1-rmse:0.00337
[48]
        validation_0-rmse:0.00305
                                        validation_1-rmse:0.00307
[49]
        validation_0-rmse:0.00279
                                        validation_1-rmse:0.00281
[50]
        validation 0-rmse:0.00255
                                        validation 1-rmse:0.00258
[51]
        validation 0-rmse:0.00235
                                        validation 1-rmse:0.00237
[52]
        validation_0-rmse:0.00216
                                        validation_1-rmse:0.00219
[53]
        validation_0-rmse:0.00201
                                        validation_1-rmse:0.00204
[54]
        validation 0-rmse:0.00187
                                        validation_1-rmse:0.00190
```

```
[55]
        validation_0-rmse:0.00174
                                        validation_1-rmse:0.00178
[56]
        validation_0-rmse:0.00164
                                        validation_1-rmse:0.00168
[57]
        validation_0-rmse:0.00155
                                        validation_1-rmse:0.00159
[58]
        validation_0-rmse:0.00147
                                        validation_1-rmse:0.00151
[59]
        validation_0-rmse:0.00140
                                        validation_1-rmse:0.00145
[60]
        validation_0-rmse:0.00134
                                        validation_1-rmse:0.00139
[61]
        validation_0-rmse:0.00130
                                        validation_1-rmse:0.00134
[62]
        validation_0-rmse:0.00125
                                        validation_1-rmse:0.00130
[63]
        validation_0-rmse:0.00122
                                        validation_1-rmse:0.00127
[64]
        validation_0-rmse:0.00119
                                        validation_1-rmse:0.00124
[65]
        validation 0-rmse:0.00117
                                        validation 1-rmse:0.00122
[66]
        validation_0-rmse:0.00114
                                        validation_1-rmse:0.00120
[67]
        validation_0-rmse:0.00113
                                        validation_1-rmse:0.00119
[68]
        validation_0-rmse:0.00111
                                        validation_1-rmse:0.00117
[69]
        validation 0-rmse:0.00110
                                        validation 1-rmse:0.00116
[70]
        validation_0-rmse:0.00109
                                        validation_1-rmse:0.00115
[71]
        validation_0-rmse:0.00108
                                        validation_1-rmse:0.00114
[72]
        validation_0-rmse:0.00107
                                        validation_1-rmse:0.00114
[73]
        validation 0-rmse:0.00107
                                        validation 1-rmse:0.00113
[74]
        validation_0-rmse:0.00106
                                        validation_1-rmse:0.00113
[75]
        validation_0-rmse:0.00106
                                        validation_1-rmse:0.00112
[76]
        validation 0-rmse:0.00105
                                        validation 1-rmse:0.00112
[77]
        validation 0-rmse:0.00105
                                        validation 1-rmse:0.00112
[78]
        validation_0-rmse:0.00105
                                        validation_1-rmse:0.00111
[79]
        validation_0-rmse:0.00104
                                        validation_1-rmse:0.00111
[80]
        validation_0-rmse:0.00104
                                        validation_1-rmse:0.00111
[81]
        validation 0-rmse:0.00104
                                        validation 1-rmse:0.00111
[82]
        validation_0-rmse:0.00103
                                        validation_1-rmse:0.00111
[83]
        validation_0-rmse:0.00103
                                        validation_1-rmse:0.00111
[84]
        validation_0-rmse:0.00103
                                        validation_1-rmse:0.00110
[85]
        validation 0-rmse:0.00103
                                        validation 1-rmse:0.00110
[86]
        validation_0-rmse:0.00103
                                        validation_1-rmse:0.00110
[87]
        validation_0-rmse:0.00103
                                        validation_1-rmse:0.00110
[88]
        validation_0-rmse:0.00102
                                        validation_1-rmse:0.00110
[89]
        validation 0-rmse:0.00102
                                        validation 1-rmse:0.00110
[90]
        validation_0-rmse:0.00102
                                        validation_1-rmse:0.00110
[91]
        validation_0-rmse:0.00102
                                        validation_1-rmse:0.00110
[92]
        validation_0-rmse:0.00102
                                        validation_1-rmse:0.00110
[93]
        validation 0-rmse:0.00102
                                        validation 1-rmse:0.00110
[94]
        validation_0-rmse:0.00101
                                        validation_1-rmse:0.00110
[95]
        validation_0-rmse:0.00101
                                        validation_1-rmse:0.00109
[96]
        validation_0-rmse:0.00101
                                        validation_1-rmse:0.00109
[97]
        validation 0-rmse:0.00101
                                        validation 1-rmse:0.00109
[98]
        validation 0-rmse:0.00101
                                        validation 1-rmse:0.00109
[99]
        validation_0-rmse:0.00101
                                        validation_1-rmse:0.00109
```

```
In [43]: rmspe(y_pred, y_test)
```

Out[43]: 1.1510526028980976

#### [02] with hyperparameter tuning

```
In [ ]: # Hyperparameter tuning
model = XGBRegressor()
```

/Users/yjban/tensorflow/env/lib/python3.8/site-packages/sklearn/model\_selection/\_search.py:306: UserWarning: The total space of parameters 4 is smaller than n\_iter=25. Running 4 iterations. For exhaustive searches, use GridSearchCV. warnings.warn(

Fitting 5 folds for each of 4 candidates, totalling 20 fits [21:31:52] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_\_colsample\_bytree=0.8, xgb\_\_learning\_rate=0.04, xgb\_\_n\_estimators=400, xgb\_\_subsample=0.7; total time= 1.7min [21:33:33] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_learning\_rate", "xgb\_\_n\_estimators", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_\_colsample\_bytree=0.8, xgb\_\_learning\_rate=0.04, xgb\_\_n\_estimators=400, xgb\_\_subsample=0.7; total time= 1.8min [21:35:19] WARNING: /Users/runner/work/xgboost/xgboost/yython-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xqb\_colsample\_bytree=0.8, xqb\_learning\_rate=0.04, xqb\_n\_estimators=400, xqb\_subsample=0.7; total time= 1.7min [21:36:59] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_\_colsample\_bytree=0.8, xgb\_\_learning\_rate=0.04, xgb\_\_n\_estimators=400, xgb\_\_subsample=0.7; total time= 1.7min [21:38:39] WARNING: /Users/runner/work/xgboost/xgboost/yython-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_learning\_rate", "xgb\_\_n\_estimators", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_\_colsample\_bytree=0.8, xgb\_\_learning\_rate=0.04, xgb\_\_n\_estimators=400, xgb\_\_subsample=0.7; total time= 1.7min [21:40:19] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV] END xdb colsample bytree=0.8, xdb learning rate=0.04, xdb n estimators=500, xdb subsample=0.7; total time= 1.7min

[21:42:02] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_learning\_rate", "xgb\_\_n\_estimators", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_colsample\_bytree=0.8, xgb\_learning\_rate=0.04, xgb\_n\_estimators=500, xgb\_subsample=0.7; total time= 1.7min [21:43:45] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xqb colsample bytree", "xqb learning rate", "xqb n estimators", "xqb subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_colsample\_bytree=0.8, xgb\_learning\_rate=0.04, xgb\_n\_estimators=500, xgb\_subsample=0.7; total time= 1.8min [21:45:31] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_\_colsample\_bytree=0.8, xgb\_\_learning\_rate=0.04, xgb\_\_n\_estimators=500, xgb\_\_subsample=0.7; total time= 1.7min [21:47:16] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xqb\_colsample\_bytree=0.8, xqb\_learning\_rate=0.04, xqb\_n\_estimators=500, xqb\_subsample=0.7; total time= 1.9min [21:49:09] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xqb\_colsample\_bytree=0.8, xqb\_learning\_rate=0.05, xqb\_n\_estimators=400, xqb\_subsample=0.7; total time= 1.8min [21:50:58] WARNING: /Users/runner/work/xgboost/xgboost/ygthon-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xqb colsample bytree", "xqb learning rate", "xqb n estimators", "xqb subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_colsample\_bytree=0.8, xgb\_learning\_rate=0.05, xgb\_n\_estimators=400, xgb\_subsample=0.7; total time= 1.8min [21:52:48] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:

```
Parameters: { "xgb_colsample_bytree", "xgb_learning_rate", "xgb_n_estimators", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV] END xgb__colsample_bytree=0.8, xgb__learning_rate=0.05, xgb__n_estimators=400, xgb__subsample=0.7; total time= 1.8min
[21:54:34] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_learning_rate", "xgb_n_estimators", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV] END xgb_colsample_bytree=0.8, xgb_learning_rate=0.05, xgb_n_estimators=400, xgb_subsample=0.7; total time= 1.8min
[21:56:25] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:
Parameters: { "xgb__colsample_bytree", "xgb__learning_rate", "xgb__n_estimators", "xgb__subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV] END xqb_colsample_bytree=0.8, xqb_learning_rate=0.05, xqb_n_estimators=400, xqb_subsample=0.7; total time= 1.8min
[21:58:12] WARNING: /Users/runner/work/xgboost/xgboost/yython-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_learning_rate", "xqb_n_estimators", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV] END xgb_colsample_bytree=0.8, xgb_learning_rate=0.05, xgb_n_estimators=500, xgb_subsample=0.7; total time= 1.8min
[22:00:00] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_learning_rate", "xgb_n_estimators", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV] END xgb__colsample_bytree=0.8, xgb__learning_rate=0.05, xgb__n_estimators=500, xgb__subsample=0.7; total time= 1.8min
[22:01:51] WARNING: /Users/runner/work/xgboost/xgboost/yython-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_learning_rate", "xqb_n_estimators", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV] END xgb__colsample_bytree=0.8, xgb__learning_rate=0.05, xgb__n_estimators=500, xgb__subsample=0.7; total time= 1.8min
[22:03:41] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627:
Parameters: { "xqb colsample bytree", "xqb learning rate", "xqb n estimators", "xqb subsample" } might not be used.
```

[CV] END xqb\_colsample\_bytree=0.8, xqb\_learning\_rate=0.05, xqb\_n\_estimators=500, xqb\_subsample=0.7; total time= 1.8min [22:05:31] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV] END xgb\_\_colsample\_bytree=0.8, xgb\_\_learning\_rate=0.05, xgb\_\_n\_estimators=500, xgb\_\_subsample=0.7; total time= 1.9min [22:07:23] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_learning\_rate", "xgb\_n\_estimators", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. Best parameters: {'xgb\_subsample': 0.7, 'xgb\_n\_estimators': 400, 'xgb\_learning\_rate': 0.04, 'xgb\_colsample\_bytree': 0.8} Best score: -1.1329899692202367e-06 In [ ]: params = grid\_xgb.best\_params\_ final\_model\_with\_tuning = XGBRegressor(\*\*params) final\_model\_with\_tuning.fit(X\_train\_base, y\_train\_base, y\_ # Get predictions y\_pred = final\_model\_with\_tuning.predict(X\_test\_base) # eval by RMSPE def rmspe(predictions, targets): return np.sqrt((((predictions - targets) / targets) \*\* 2).mean()) /Users/yiban/tensorflow/env/lib/python3.8/site-packages/xgboost/sklearn.py:793: UserWarning: `eval\_metric` in `fit` method is deprecated for better compatibility with s cikit-learn, use `eval\_metric` in constructor or `set\_params` instead. warnings.warn(

/Users/yjban/tensorflow/env/lib/python3.8/site-packages/xgboost/sklearn.py:793: UserWarning: `early\_stopping\_rounds` in `fit` method is deprecated for better compatibil ity with scikit-learn, use `early\_stopping\_rounds` in constructor or`set\_params` instead. warnings.warn(

[22:27:05] WARNING: /Users/runner/work/xgboost/xgboost/python-package/build/temp.macosx-11.0-arm64-cpython-38/xgboost/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_learning\_rate", "xgb\_\_n\_estimators", "xgb\_\_subsample" } might not be used.

This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases.

[0]	validation_0-rmse:0.34729	validation_1-rmse:0.34728
[1]	validation_0-rmse:0.24311	validation_1-rmse:0.24310
[2]	validation_0-rmse:0.17018	validation_1-rmse:0.17017
[3]	validation_0-rmse:0.17018	validation_1-rmse:0.17017
[4]	validation_0-rmse:0.08340	validation_1-rmse:0.08339
[5]	validation_0-rmse:0.05839	validation_1-rmse:0.05838
[6]	validation_0-rmse:0.04088	validation_1-rmse:0.04087
[7]	validation_0-rmse:0.02863	validation_1-rmse:0.02863
[8]	validation_0-rmse:0.02006	validation_1-rmse:0.02006
[9]	validation_0-rmse:0.01407	validation_1-rmse:0.01407
[10]	validation_0-rmse:0.00989	validation_1-rmse:0.00988
[11]	validation_0-rmse:0.00697	validation_1-rmse:0.00697
[12]	validation_0-rmse:0.00495	validation_1-rmse:0.00495
[13]	validation_0-rmse:0.00356	validation_1-rmse:0.00357
[14]	validation_0-rmse:0.00262	validation_1-rmse:0.00264
[15]	validation_0-rmse:0.00200	validation_1-rmse:0.00203
[16]	validation_0-rmse:0.00161	validation_1-rmse:0.00165
[17]	validation_0-rmse:0.00137	validation_1-rmse:0.00142
[18]	validation_0-rmse:0.00124	validation_1-rmse:0.00130
[19]	validation_0-rmse:0.00117	validation_1-rmse:0.00123
[20]	validation_0-rmse:0.00112	validation_1-rmse:0.00119
[21]	validation_0-rmse:0.00109	validation_1-rmse:0.00117
[22]	validation_0-rmse:0.00107	validation_1-rmse:0.00116
[23]	validation_0-rmse:0.00107	validation_1-rmse:0.00115
[24]	validation_0-rmse:0.00106	validation_1-rmse:0.00115
[25]	validation_0-rmse:0.00105	validation_1-rmse:0.00114
[26]	validation_0-rmse:0.00104	validation_1-rmse:0.00114
[27]	validation_0-rmse:0.00104	validation_1-rmse:0.00113
[28]	validation_0-rmse:0.00103	validation_1-rmse:0.00113
[29]	validation_0-rmse:0.00102	validation_1-rmse:0.00113
[30]	validation_0-rmse:0.00102	validation_1-rmse:0.00112
[31]	validation_0-rmse:0.00102	validation_1-rmse:0.00112
[32]	validation_0-rmse:0.00101	validation_1-rmse:0.00112
[33]		
	validation_0-rmse:0.00100	validation_1-rmse:0.00112
[34]	validation_0-rmse:0.00100	validation_1-rmse:0.00112
[35]	validation_0-rmse:0.00100	validation_1-rmse:0.00112
[36]	validation_0-rmse:0.00099	validation_1-rmse:0.00112
[37]	validation_0-rmse:0.00099	validation_1-rmse:0.00112
[38]	validation_0-rmse:0.00098	validation_1-rmse:0.00111
[39]	validation_0-rmse:0.00098	validation_1-rmse:0.00111
[40]	validation_0-rmse:0.00098	validation_1-rmse:0.00111
[41]	validation_0-rmse:0.00097	validation_1-rmse:0.00111
[42]	validation_0-rmse:0.00097	validation_1-rmse:0.00111
[43]	validation_0-rmse:0.00097	validation_1-rmse:0.00111
[44]	validation_0-rmse:0.00096	validation_1-rmse:0.00110
[45]	validation_0-rmse:0.00096	validation_1-rmse:0.00110
[46]	validation_0-rmse:0.00095	validation_1-rmse:0.00110

[47]	validation_0-rmse:0.00095	validation_1-rmse:0.00110
[48]	validation_0-rmse:0.00095	validation_1-rmse:0.00110
[49]	validation_0-rmse:0.00095	validation_1-rmse:0.00110
[50]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[51]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[52]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[53]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[54]	validation_0-rmse:0.00093	validation_1-rmse:0.00109
[55]	validation_0-rmse:0.00093	validation_1-rmse:0.00109
[56]	validation_0-rmse:0.00092	validation_1-rmse:0.00109
[57]	validation_0-rmse:0.00092	validation_1-rmse:0.00109
[58]	validation_0-rmse:0.00092	validation_1-rmse:0.00109
[59]	validation_0-rmse:0.00092	validation_1-rmse:0.00109
[60]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[61]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[62]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[63]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[64]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[65]	validation_0-rmse:0.00090	validation_1-rmse:0.00108
[66]	validation_0-rmse:0.00090	validation_1-rmse:0.00108
[67]	validation_0-rmse:0.00090	validation_1-rmse:0.00108
[68]	validation_0-rmse:0.00090	validation_1-rmse:0.00108
[69]	validation_0-rmse:0.00089	validation_1-rmse:0.00108
[70]	validation_0-rmse:0.00089	validation_1-rmse:0.00108
[71]	validation_0-rmse:0.00089	validation_1-rmse:0.00108
[72]	validation_0-rmse:0.00089	validation_1-rmse:0.00108
[73]	validation_0-rmse:0.00089	validation_1-rmse:0.00108
[74]	validation_0-rmse:0.00089	validation_1-rmse:0.00108
[75]		validation_1-rmse:0.00108
	validation_0-rmse:0.00088	
[76]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[77]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[78]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[79]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[80]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[81]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[82]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[83]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[84]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[85]	validation_0-rmse:0.00086	validation_1-rmse:0.00108
[86]	validation_0-rmse:0.00086	validation_1-rmse:0.00107
[87]	validation_0-rmse:0.00086	validation_1-rmse:0.00107
[88]	validation_0-rmse:0.00086	validation_1-rmse:0.00107
[89]	validation_0-rmse:0.00086	validation_1-rmse:0.00107
[90]	validation_0-rmse:0.00085	validation_1-rmse:0.00107
[91]	validation_0-rmse:0.00085	validation_1-rmse:0.00107
[92]	validation_0-rmse:0.00085	validation_1-rmse:0.00107
[93]	validation_0-rmse:0.00085	validation_1-rmse:0.00107
[94]	validation_0-rmse:0.00085	validation_1-rmse:0.00107
[95]	validation_0-rmse:0.00085	validation_1-rmse:0.00107
[96]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[97]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[98]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[99]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
1		

#### Type 2: Base + Nearest Neigbor $\rightarrow$ XGBoost

#### [01] without hyperparameter tuning

'xgb\_\_colsample\_bytree': 0.8}

```
[00:14:39] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb__colsample_bytree", "xgb__learning_rate", "xgb__n_estimators", "xgb__subsample" } might not be used.
```

[0]	validation_0-rmse:0.34729	validation_1-rmse:0.34728
[1]	validation_0-rmse:0.24311	validation_1-rmse:0.24310
[2]	validation_0-rmse:0.17018	validation_1-rmse:0.17017
[3]	validation_0-rmse:0.11913	validation_1-rmse:0.11912
[4]	validation_0-rmse:0.08340	validation_1-rmse:0.08339
[5]	validation_0-rmse:0.05839	validation_1-rmse:0.05838
[6]	validation_0-rmse:0.04088	validation_1-rmse:0.04088
[7]	validation_0-rmse:0.02863	validation_1-rmse:0.02863
[8]	validation_0-rmse:0.02006	validation_1-rmse:0.02006
[9]	validation_0-rmse:0.01407	validation_1-rmse:0.01407
[10]	validation_0-rmse:0.00988	validation_1-rmse:0.00989
[11]	validation_0-rmse:0.00697	validation_1-rmse:0.00697
[12]	validation_0-rmse:0.00494	validation_1-rmse:0.00495
[13]	validation_0-rmse:0.00355	validation_1-rmse:0.00357
[14]	validation_0-rmse:0.00261	validation_1-rmse:0.00264
[15]	validation_0-rmse:0.00199	validation_1-rmse:0.00203
[16]	validation_0-rmse:0.00159	validation_1-rmse:0.00165
[17]	validation_0-rmse:0.00135	validation_1-rmse:0.00142
[18]	validation_0-rmse:0.00122	validation_1-rmse:0.00129
[19]	validation_0-rmse:0.00114	validation_1-rmse:0.00122
[20]	validation_0-rmse:0.00110	validation_1-rmse:0.00119
[21]	validation_0-rmse:0.00107	validation_1-rmse:0.00117
[22]	validation_0-rmse:0.00106	validation_1-rmse:0.00116
[23]	validation_0-rmse:0.00105	validation_1-rmse:0.00115
[24]	validation_0-rmse:0.00104	validation_1-rmse:0.00114
[25]	validation_0-rmse:0.00103	validation_1-rmse:0.00114
[26]	validation_0-rmse:0.00102	validation_1-rmse:0.00113
[27]	validation_0-rmse:0.00102	validation_1-rmse:0.00113
[28]	validation_0-rmse:0.00101	validation_1-rmse:0.00113
[29]	validation_0-rmse:0.00101	validation_1-rmse:0.00113
[30]	validation_0-rmse:0.00100	validation_1-rmse:0.00113
[31]	validation_0-rmse:0.00100	validation_1-rmse:0.00112
[32]	validation_0-rmse:0.00099	validation_1-rmse:0.00112
[33]	validation_0-rmse:0.00099	validation_1-rmse:0.00112
[34]	validation_0-rmse:0.00099	validation_1-rmse:0.00112
[35]	validation_0-rmse:0.00098	validation_1-rmse:0.00112
[36]	validation_0-rmse:0.00098	validation_1-rmse:0.00112
[37]	validation_0-rmse:0.00097	validation_1-rmse:0.00112
[38]	validation_0-rmse:0.00097	validation_1-rmse:0.00111
[39]	validation_0-rmse:0.00096	validation_1-rmse:0.00111
[40]	validation_0-rmse:0.00096	validation_1-rmse:0.00111
[41]	validation_0-rmse:0.00096	validation_1-rmse:0.00110
[42]	validation_0-rmse:0.00095	validation_1-rmse:0.00110
[43]	validation_0-rmse:0.00095	validation_1-rmse:0.00110
[44]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[45]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[46]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
•		=

[47]	validation_0-rmse:0.00094	validation_1-rmse:0.00110
[48]	validation_0-rmse:0.00093	validation_1-rmse:0.00110
[49]	validation_0-rmse:0.00093	validation_1-rmse:0.00110
[50]	validation_0-rmse:0.00093	validation_1-rmse:0.00110
[51]	validation_0-rmse:0.00092	validation_1-rmse:0.00110
[52]	validation_0-rmse:0.00092	validation_1-rmse:0.00109
[53]	validation_0-rmse:0.00092	validation_1-rmse:0.00109
[54]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[55]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[56]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[57]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[58]	validation_0-rmse:0.00091	validation_1-rmse:0.00109
[59]	validation_0-rmse:0.00090	validation_1-rmse:0.00109
[60]	validation_0-rmse:0.00090	validation_1-rmse:0.00109
[61]	validation_0-rmse:0.00090	validation_1-rmse:0.00109
[62]	validation_0-rmse:0.00090	validation_1-rmse:0.00109
[63]	validation_0-rmse:0.00090	validation_1-rmse:0.00109
[64]	validation_0-rmse:0.00089	validation_1-rmse:0.00109
[65]	validation_0-rmse:0.00089	validation_1-rmse:0.00109
[66]	validation_0-rmse:0.00089	validation_1-rmse:0.00109
[67]	validation_0-rmse:0.00089	validation_1-rmse:0.00109
[68]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[69]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[70]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[71]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[72]	validation_0-rmse:0.00088	validation_1-rmse:0.00108
[73]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[74]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[75]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[76]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[77]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[78]	validation_0-rmse:0.00087	validation_1-rmse:0.00108
[79]	validation_0-rmse:0.00086	validation_1-rmse:0.00108
[80]	validation_0-rmse:0.00086	validation_1-rmse:0.00108
[81]	validation_0-rmse:0.00086	validation_1-rmse:0.00108
[82]	validation_0-rmse:0.00086	validation_1-rmse:0.00108
[83]	validation_0-rmse:0.00086	validation_1-rmse:0.00108
[84]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[85]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[86]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[87]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[88]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[89]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[90]	validation_0-rmse:0.00085	validation_1-rmse:0.00108
[91]	validation_0-rmse:0.00084	validation_1-rmse:0.00108
[92]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[93]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[94]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[95]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[96]	validation_0-rmse:0.00084	validation_1-rmse:0.00107
[97]	validation_0-rmse:0.00083	validation_1-rmse:0.00107
[98]	validation_0-rmse:0.00083	validation_1-rmse:0.00107
[99]	validation_0-rmse:0.00083	validation_1-rmse:0.00107
[00]	.adat.ron_0 rmo0.0.00000	.a.raarron_1 111100.0.00107

Out[51]: 0.23180241566247223

#### [02] with hyperparameter tuning (HalvingRandomSearchCV)

```
In []: from xgboost import XGBRegressor
        from sklearn.experimental import enable_halving_search_cv
        from sklearn.model_selection import HalvingRandomSearchCV
        from sklearn.model_selection import KFold
        model = XGBRegressor()
        learning_rate = []
        for x in np.arange(0.008, 0.5, 0.003):
            learning_rate.append(x)
        max_depth = []
        for x in range(5, 20, 2):
            max_depth.append(x)
        params = {
             'xgb__max_depth':max_depth,
             'xgb__learning_rate': learning_rate,
             xgb\_gamma': [0.1,0.2,0.3,0.4,0.5,0.6,0.7],
             'xgb__colsample_bytree': [0.6, 0.7, 0.8, 0.9],
             'xgb__subsample': [0.6, 0.7, 0.8, 0.9]
In [ ]: grid_xgb = HalvingRandomSearchCV( estimator=model,factor=5,verbose=3,
            param_distributions = params,
            cv = KFold(n_splits = 3, random_state = 2022, shuffle = True),
            scoring = 'neg_mean_squared_error',
            resource='n_estimators', min_resources=65, max_resources=3000, n_candidates=25)
            #resource='n_estimators', min_resources=100, max_resources=3200)
        grid_xgb.fit( X_train, y_train, verbose=False)
```

```
n_iterations: 3
n_required_iterations: 3
n_possible_iterations: 3
min_resources_: 65
max_resources_: 3000
aggressive_elimination: False
factor: 5
iter: 0
n candidates: 25
n resources: 65
Fitting 3 folds for each of 25 candidates, totalling 75 fits
[15:10:07] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.9, xgb__gamma=0.7, xgb__learning_rate=0.05899999999999, xgb__max_depth=17, xgb__subsample=0.9;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:11:27] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.9, xgb__gamma=0.7, xgb__learning_rate=0.05899999999999, xgb__max_depth=17, xgb__subsample=0.9;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:12:48] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.9, xgb__gamma=0.7, xgb__learning_rate=0.05899999999999, xgb__max_depth=17, xgb__subsample=0.9;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:14:09] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.2, xgb__learning_rate=0.268999999999999, xgb__max_depth=9, xgb__subsample=0.6;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[15:15:29] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
```

but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 2/3] END n estimators=65, xgb colsample bytree=0.6, xgb gamma=0.2, xgb learning rate=0.268999999999999999, xgb max depth=9, xgb subsample=0.6; score=(train=-0. 000, test=-0.000) total time= 1.3min [15:16:49] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.2, xgb\_\_learning\_rate=0.2689999999999996, xgb\_\_max\_depth=9, xgb\_\_subsample=0.6;, score=(train=-0. 000, test=-0.000) total time= 1.3min [15:18:09] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.10699999999999, xgb\_\_max\_depth=13, xgb\_\_subsample=0.9; score=(train=-0.000. test=-0.000) total time= 1.3min [15:19:29] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.10699999999998, xgb\_\_max\_depth=13, xgb\_\_subsample=0.9;, score=(train=-0.000, test=-0.000) total time= 1.3min [15:20:49] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.10699999999999, xgb\_\_max\_depth=13, xgb\_\_subsample=0.9; score=(train=-0.000. test=-0.000) total time= 1.3min [15:22:09] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

```
[CV 1/3] END n_estimators=65, xgb_colsample_bytree=0.8, xgb_gamma=0.1, xgb_learning_rate=0.13099999999998, xgb_max_depth=17, xgb_subsample=0.9;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:23:29] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.1, xgb__learning_rate=0.13099999999999, xgb__max_depth=17, xgb__subsample=0.9;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:24:49] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bvtree=0.8, xgb__gamma=0.1, xgb__learning_rate=0.13099999999999, xgb__max_depth=17, xgb__subsample=0.9;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:26:09] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.4, xgb__learning_rate=0.22399999999999, xgb__max_depth=11, xgb__subsample=0.8;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:27:30] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.4, xgb__learning_rate=0.2239999999995, xgb__max_depth=11, xgb__subsample=0.8;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:28:50] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.4, xgb__learning_rate=0.22399999999999, xgb__max_depth=11, xgb__subsample=0.8;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:30:11] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
```

but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.6, xgb\_\_learning\_rate=0.24799999999994, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time= 1.3min [15:31:31] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.6, xgb\_\_learning\_rate=0.24799999999994, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time= 1.3min [15:32:51] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.6, xgb\_\_learning\_rate=0.24799999999994, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8; score=(train=-0.000. test=-0.000) total time= 1.3min [15:34:12] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.3, xgb\_\_learning\_rate=0.26899999999996, xgb\_\_max\_depth=15, xgb\_\_subsample=0.7;, score=(train=-0.000, test=-0.000) total time= 1.3min [15:35:32] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.3, xgb\_\_learning\_rate=0.26899999999999, xgb\_\_max\_depth=15, xgb\_\_subsample=0.7;, score=(train=-0.000. test=-0.000) total time= 1.3min [15:36:52] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

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[CV 3/3] END n_estimators=65, xgb_colsample_bytree=0.8, xgb_gamma=0.3, xgb_learning_rate=0.26899999999996, xgb_max_depth=15, xgb_subsample=0.7;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:38:12] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.7, xgb__learning_rate=0.3949999999999, xgb__max_depth=11, xgb__subsample=0.7;, score=(train=-0.
000, test=-0.000) total time= 1.3min
[15:39:32] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.7, xgb__learning_rate=0.3949999999999, xgb__max_depth=11, xgb__subsample=0.7;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[15:40:52] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.7, xgb__learning_rate=0.3949999999999, xgb__max_depth=11, xgb__subsample=0.7;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[15:42:12] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.2, xgb__learning_rate=0.289999999999, xgb__max_depth=11, xgb__subsample=0.9;, score=(train=-0.
000, test=-0.000) total time= 1.3min
[15:43:33] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.2, xgb__learning_rate=0.289999999999, xgb__max_depth=11, xgb__subsample=0.9;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[15:44:53] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
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but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 3/3] END n estimators=65, xqb colsample bytree=0.8, xqb qamma=0.2, xqb learning rate=0.2899999999999, xqb max depth=11, xqb subsample=0.9; score=(train=-0. 000, test=-0.000) total time= 1.3min [15:46:13] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.3799999999999, xgb\_\_max\_depth=15, xgb\_\_subsample=0.7;, score=(train=-0. 000, test=-0.000) total time= 1.3min [15:47:33] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_gamma", "xgb\_\_learning\_rate", "xgb\_\_max\_depth", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_colsample\_bytree=0.8, xgb\_gamma=0.4, xgb\_learning\_rate=0.3799999999999, xgb\_max\_depth=15, xgb\_subsample=0.7;, score=(train=-0. 000. test=-0.000) total time= 1.3min [15:48:53] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_colsample\_bytree=0.8, xgb\_gamma=0.4, xgb\_learning\_rate=0.3799999999999, xgb\_max\_depth=15, xgb\_subsample=0.7;, score=(train=-0. 000, test=-0.000) total time= 1.3min [15:50:13] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_gamma", "xgb\_\_learning\_rate", "xgb\_\_max\_depth", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.6, xgb\_\_learning\_rate=0.016999999999998, xgb\_\_max\_depth=19, xgb\_\_subsample=0.6; score=(train=-0.000. test=-0.000) total time= 1.3min [15:51:33] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

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[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.6, xgb__learning_rate=0.01699999999999, xgb__max_depth=19, xgb__subsample=0.6; score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:52:53] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.6, xgb__learning_rate=0.01699999999999, xgb__max_depth=19, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:54:13] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bvtree=0.6, xgb__gamma=0.5, xgb__learning_rate=0.02299999999996, xgb__max_depth=5, xgb__subsample=0.7; score=(train=-
0.000. test=-0.000) total time= 1.3min
[15:55:34] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.5, xgb__learning_rate=0.02299999999996, xgb__max_depth=5, xgb__subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:56:53] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.5, xgb__learning_rate=0.0229999999999999999999999999999999, xgb__max_depth=5, xgb__subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[15:58:13] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.2, xgb__learning_rate=0.27199999999999, xgb__max_depth=11, xgb__subsample=0.7;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[15:59:33] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
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but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 2/3] END n estimators=65, xqb colsample bytree=0.8, xqb qamma=0.2, xqb learning rate=0.27199999999999, xqb max depth=11, xqb subsample=0.7; score=(train=-0. 000, test=-0.000) total time= 1.3min [16:00:53] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.2, xgb\_\_learning\_rate=0.27199999999999, xgb\_\_max\_depth=11, xgb\_\_subsample=0.7;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:02:13] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_gamma", "xgb\_\_learning\_rate", "xgb\_\_max\_depth", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.7, xgb\_\_gamma=0.1, xgb\_\_learning\_rate=0.4279999999999, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0. 000. test=-0.000) total time= 1.3min [16:03:34] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.7, xgb\_\_gamma=0.1, xgb\_\_learning\_rate=0.4279999999999, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:04:54] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_gamma", "xgb\_\_learning\_rate", "xgb\_\_max\_depth", "xgb\_\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.7, xgb\_\_gamma=0.1, xgb\_\_learning\_rate=0.4279999999999, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0. 000. test=-0.000) total time= 1.3min [16:06:14] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_qamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

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[CV 1/3] END n_estimators=65, xgb_colsample_bytree=0.6, xgb_gamma=0.3, xgb_learning_rate=0.23299999999996, xgb_max_depth=17, xgb_subsample=0.6; score=(train=-
0.000. test=-0.000) total time= 1.3min
[16:07:34] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.3, xgb__learning_rate=0.23299999999996, xgb__max_depth=17, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:08:54] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bvtree=0.6, xgb__gamma=0.3, xgb__learning_rate=0.23299999999999, xgb__max_depth=17, xgb__subsample=0.6; score=(train=-
0.000. test=-0.000) total time= 1.3min
[16:10:14] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.3, xgb__learning_rate=0.31699999999999, xgb__max_depth=17, xgb__subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:11:35] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.3, xgb__learning_rate=0.31699999999995, xgb__max_depth=17, xgb__subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:12:55] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.3, xgb__learning_rate=0.31699999999999, xgb__max_depth=17, xgb__subsample=0.7;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[16:14:15] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
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but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 1/3] END n estimators=65, xgb colsample bytree=0.9, xgb gamma=0.1, xgb learning rate=0.2539999999995, xgb max depth=15, xgb subsample=0.6; score=(train=-0.000, test=-0.000) total time= 1.3min [16:15:35] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.9, xgb\_\_gamma=0.1, xgb\_\_learning\_rate=0.25399999999999, xgb\_\_max\_depth=15, xgb\_\_subsample=0.6;, score=(train=-0.000, test=-0.000) total time= 1.3min [16:16:55] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.9, xgb\_\_gamma=0.1, xgb\_\_learning\_rate=0.25399999999995, xgb\_\_max\_depth=15, xgb\_\_subsample=0.6;, score=(train=-0.000. test=-0.000) total time= 1.3min [16:18:15] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.6, xgb\_\_learning\_rate=0.121999999999997, xgb\_\_max\_depth=7, xgb\_\_subsample=0.9;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:19:35] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.6, xgb\_\_learning\_rate=0.121999999999997, xgb\_\_max\_depth=7, xgb\_\_subsample=0.9;, score=(train=-0. 000. test=-0.000) total time= 1.3min [16:20:55] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

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[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.6, xgb__learning_rate=0.121999999999997, xgb__max_depth=7, xgb__subsample=0.9;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[16:22:15] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.1, xgb__learning_rate=0.466999999999986, xgb__max_depth=11, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:23:35] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bvtree=0.7, xgb__gamma=0.1, xgb__learning_rate=0.466999999999986, xgb__max_depth=11, xgb__subsample=0.6; score=(train=-
0.000. test=-0.000) total time= 1.3min
[16:24:55] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.1, xgb__learning_rate=0.466999999999986, xgb__max_depth=11, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:26:16] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.7, xgb__learning_rate=0.13099999999999, xgb__max_depth=15, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:27:36] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.7, xgb__learning_rate=0.13099999999999, xgb__max_depth=15, xgb__subsample=0.6;, score=(train=-
0.000. test=-0.000) total time= 1.3min
[16:28:55] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
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but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.7, xgb\_\_gamma=0.7, xgb\_\_learning\_rate=0.13099999999999, xgb\_\_max\_depth=15, xgb\_\_subsample=0.6;, score=(train=-0.000, test=-0.000) total time= 1.3min [16:30:16] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.2, xgb\_\_learning\_rate=0.235999999999999, xgb\_\_max\_depth=9, xgb\_\_subsample=0.9;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:31:36] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.2, xgb\_\_learning\_rate=0.235999999999993, xgb\_\_max\_depth=9, xgb\_\_subsample=0.9;, score=(train=-0. 000. test=-0.000) total time= 1.3min [16:32:56] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.2, xgb\_\_learning\_rate=0.235999999999993, xgb\_\_max\_depth=9, xgb\_\_subsample=0.9;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:34:16] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.2, xgb\_\_learning\_rate=0.27799999999999, xgb\_\_max\_depth=11, xgb\_\_subsample=0.7;, score=(train=-0. 000. test=-0.000) total time= 1.3min [16:35:36] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

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[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.2, xgb__learning_rate=0.27799999999999, xgb__max_depth=11, xgb__subsample=0.7;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[16:36:55] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.6, xgb__gamma=0.2, xgb__learning_rate=0.27799999999999, xgb__max_depth=11, xgb__subsample=0.7;, score=(train=-0.
000, test=-0.000) total time= 1.3min
[16:38:16] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bvtree=0.7, xgb__gamma=0.3, xgb__learning_rate=0.475999999999997, xgb__max_depth=13, xgb__subsample=0.7; score=(train=-
0.000. test=-0.000) total time= 1.3min
[16:39:36] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.3, xgb__learning_rate=0.475999999999997, xgb__max_depth=13, xgb__subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:40:56] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=65, xgb__colsample_bytree=0.7, xgb__gamma=0.3, xgb__learning_rate=0.475999999999997, xgb__max_depth=13, xgb__subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 1.3min
[16:42:16] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=65, xgb__colsample_bytree=0.8, xgb__gamma=0.7, xgb__learning_rate=0.124999999999997, xgb__max_depth=5, xgb__subsample=0.7;, score=(train=-0.
000. test=-0.000) total time= 1.3min
[16:43:36] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
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[CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.7, xgb\_\_learning\_rate=0.124999999999997, xgb\_\_max\_depth=5, xgb\_\_subsample=0.7;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:44:56] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.8, xgb\_\_gamma=0.7, xgb\_\_learning\_rate=0.124999999999997, xgb\_\_max\_depth=5, xgb\_\_subsample=0.7;, score=(train=-0. 000, test=-0.000) total time= 1.3min [16:46:17] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000. test=-0.000) total time= 1.3min [16:47:37] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time= 1.3min [16:48:57] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=65, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000. test=-0.000) total time= 1.3min iter: 1 n\_candidates: 5 n resources: 325 Fitting 3 folds for each of 5 candidates, totalling 15 fits [16:50:17] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used.

but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 1/3] END n estimators=325, xgb colsample bytree=0.8, xgb gamma=0.1, xgb learning rate=0.1309999999998, xgb max depth=17, xgb subsample=0.9; score=(train=-0.000, test=-0.000) total time= 6.8min [16:57:06] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=325, xgb\_colsample\_bytree=0.8, xgb\_gamma=0.1, xgb\_learning\_rate=0.1309999999999, xgb\_max\_depth=17, xgb\_subsample=0.9; score=(train=-0.000, test=-0.000) total time= 6.8min [17:03:56] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=325, xgb\_colsample\_bytree=0.8, xgb\_gamma=0.1, xgb\_learning\_rate=0.13099999999999, xgb\_max\_depth=17, xgb\_subsample=0.9;, score=(train=-0.000. test=-0.000) total time= 6.8min [17:10:47] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=325, xgb\_colsample\_bytree=0.8, xgb\_gamma=0.4, xgb\_learning\_rate=0.10699999999998, xgb\_max\_depth=13, xgb\_subsample=0.9;, score=(train=-0.000, test=-0.000) total time= 6.8min [17:17:36] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb colsample bytree", "xqb qamma", "xqb learning rate", "xqb max depth", "xqb subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=325, xgb\_colsample\_bytree=0.8, xgb\_gamma=0.4, xgb\_learning\_rate=0.10699999999999, xgb\_max\_depth=13, xgb\_subsample=0.9;, score=(train=-0.000. test=-0.000) total time= 6.8min [17:24:26] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used

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[CV 3/3] END n_estimators=325, xgb__colsample_bytree=0.8, xgb__gamma=0.4, xgb__learning_rate=0.106999999999998, xgb__max_depth=13, xgb__subsample=0.9;, score=(train=-
0.000. test=-0.000) total time= 6.8min
[17:31:16] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=325, xgb__colsample_bytree=0.6, xgb__gamma=0.2, xgb__learning_rate=0.268999999999999999999999999999999, xgb__max_depth=9, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 6.8min
[17:38:06] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=325, xgb_colsample_bytree=0.6, xgb_gamma=0.2, xgb_learning_rate=0.26899999999996, xgb_max_depth=9, xgb_subsample=0.6; score=(train=-
0.000. test=-0.000) total time= 6.8min
[17:44:55] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 3/3] END n_estimators=325, xgb__colsample_bytree=0.6, xgb__gamma=0.2, xgb__learning_rate=0.26899999999996, xgb__max_depth=9, xgb__subsample=0.6;, score=(train=-
0.000, test=-0.000) total time= 6.8min
[17:51:47] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 1/3] END n_estimators=325, xgb_colsample_bytree=0.6, xgb_gamma=0.5, xgb_learning_rate=0.022999999999999, xgb_max_depth=5, xgb_subsample=0.7;, score=(train=-
0.000, test=-0.000) total time= 6.8min
[17:58:37] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
  This could be a false alarm, with some parameters getting used by language bindings but
  then being mistakenly passed down to XGBoost core, or some parameter actually being used
  but getting flagged wrongly here. Please open an issue if you find any such cases.
[CV 2/3] END n_estimators=325, xgb__colsample_bytree=0.6, xgb__gamma=0.5, xgb__learning_rate=0.022999999999996, xgb__max_depth=5, xgb__subsample=0.7;, score=(train=-
0.000. test=-0.000) total time= 6.8min
[18:05:28] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xqb_colsample_bytree", "xqb_gamma", "xqb_learning_rate", "xqb_max_depth", "xqb_subsample" } might not be used.
```

[CV 3/3] END n estimators=325, xgb colsample bytree=0.6, xgb gamma=0.5, xgb learning rate=0.02299999999999, xgb max depth=5, xgb subsample=0.7; score=(train=-0.000, test=-0.000) total time= 6.8min [18:12:19] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=325, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time= 6.8min [18:19:08] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 2/3] END n\_estimators=325, xgb\_colsample\_bytree=0.6, xgb\_gamma=0.4, xgb\_learning\_rate=0.22399999999995, xgb\_max\_depth=17, xgb\_subsample=0.8;, score=(train=-0.000. test=-0.000) total time= 6.8min [18:25:59] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 3/3] END n\_estimators=325, xgb\_colsample\_bytree=0.6, xgb\_gamma=0.4, xgb\_learning\_rate=0.22399999999995, xgb\_max\_depth=17, xgb\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time= 6.8min iter: 2 n\_candidates: 1 n\_resources: 1625 Fitting 3 folds for each of 1 candidates, totalling 3 fits [18:32:50] WARNING: C:/Users/administrator/workspace/xgboost-win64 release 1.6.0/src/learner.cc:627: Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used. This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases. [CV 1/3] END n\_estimators=1625, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train= -0.000, test=-0.000) total time=13.6min [18:46:30] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627: Parameters: { "xqb\_colsample\_bytree", "xqb\_gamma", "xqb\_learning\_rate", "xqb\_max\_depth", "xqb\_subsample" } might not be used.

[CV 2/3] END n\_estimators=1625, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time=13.8min
[19:00:21] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627:
Parameters: { "xgb\_\_colsample\_bytree", "xgb\_\_gamma", "xgb\_\_learning\_rate", "xgb\_\_max\_depth", "xgb\_\_subsample" } might not be used.

This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases.

[CV 3/3] END n\_estimators=1625, xgb\_\_colsample\_bytree=0.6, xgb\_\_gamma=0.4, xgb\_\_learning\_rate=0.22399999999995, xgb\_\_max\_depth=17, xgb\_\_subsample=0.8;, score=(train=-0.000, test=-0.000) total time=13.2min
[19:13:36] WARNING: C:/Users/administrator/workspace/xgboost-win64\_release\_1.6.0/src/learner.cc:627:

Parameters: { "xgb\_colsample\_bytree", "xgb\_gamma", "xgb\_learning\_rate", "xgb\_max\_depth", "xgb\_subsample" } might not be used.

This could be a false alarm, with some parameters getting used by language bindings but then being mistakenly passed down to XGBoost core, or some parameter actually being used but getting flagged wrongly here. Please open an issue if you find any such cases.

► HalvingRandomSearchCV► estimator: XGBRegressor► XGBRegressor

```
Best parameters: {'xgb_subsample': 0.8, 'xgb_max_depth': 17, 'xgb_learning_rate': 0.22399999999995, 'xgb_gamma': 0.4, 'xgb_colsample_bytree': 0.6, 'n_estimator s': 1625}
Best score: -1.1041617110128093e-06
[19:36:32] WARNING: C:/Users/administrator/workspace/xgboost-win64_release_1.6.0/src/learner.cc:627:
Parameters: { "xgb_colsample_bytree", "xgb_gamma", "xgb_learning_rate", "xgb_max_depth", "xgb_subsample" } might not be used.
```

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0.22076532853794661
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# Type 3: Base $\rightarrow$ [XGBoost,1d-CNN,MLP]

## [01] Base $\rightarrow$ 1d-CNN

In []: import tensorflow as tf

```
import tensorflow.keras.backend as K
from sklearn.preprocessing import MinMaxScaler, StandardScaler
from tensorflow.keras.callbacks import Callback, ReduceLROnPlateau, ModelCheckpoint, EarlyStopping

In []: # Standardization
scaler = StandardScaler()
X_train = scaler.fit_transform(X_train)
```

```
X_val = scaler.fit_transform(X_val)
X_test = scaler.fit_transform(X_test)
X_train_base = scaler.fit_transform(X_train_base)
X_val_base = scaler.fit_transform(X_val_base)
X_test_base = scaler.fit_transform(X_test_base)
```

#### CNN function

```
In [ ]: def np_rmspe(y_true, y_pred):
            return np.sqrt(np.mean(np.square((y_true-y_pred)/y_true)))
In [ ]: def rmspe(y_true, y_pred):
            return K.sqrt(K.mean(K.square((y_true-y_pred)/y_true)))
In [ ]: def CNN(X_train, y_train, num_columns, num_labels, learning_rate, epochs):
            inp = tf.keras.layers.Input(shape=(num_columns,))
            x = tf.keras.layers.BatchNormalization()(inp)
            x = tf.keras.lavers.Dense(256, kernel initializer='he normal', activation='ELU')(x)
            x = tf.keras.layers.Reshape((16,16))(x)
            x = tf.keras.layers.Conv1D(filters=12, kernel_size=2, kernel_initializer='he_normal', activation='ELU')(x)
            x = tf.keras.layers.AveragePooling1D(pool_size=2)(x)
            x = tf.keras.layers.Flatten()(x)
            for i in range(3):
                x = tf.keras.layers.Dense(64//(2**i), kernel_initializer='he_normal', activation='ELU')(x)
                x = tf.keras.lavers.BatchNormalization()(x)
                x = tf.keras.layers.GaussianNoise(0.01)(x)
                x = tf.keras.layers.Dropout(0.20)(x)
            x = tf.keras.layers.Dense(num_labels)(x)
            model = tf.keras.models.Model(inputs=inp, outputs=x)
            model.compile(optimizer=tf.keras.optimizers.Adam(learning_rate=learning_rate), loss=rmspe)
            rlr = ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=5, min_delta=1e-5, verbose=2)
            es = EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=31, restore_best_weights=True, verbose=2)
            history = model.fit(X_train, y_train, epochs=epochs,validation_data=(X_val, y_val), validation_batch_size=len(y_val),\( \mathbb{W} \)
                batch size=batch size, verbose=1, callbacks=[rlr.es])
            return model, history
```

#### Base feature + CNN

```
In []: num_columns = X_train_base.shape[1]
num_labels = 1
learning_rate = 6e-3
In []: tf.random.set_seed(777)
batch_size = 1024
learning_rate = 6e-3
```

```
epochs = 1000
model_base = CNN(X_train_base, y_train_base, num_columns, num_labels, learning_rate, epochs)
Metal device set to: Apple M1 Pro
systemMemory: 16.00 GB
maxCacheSize: 5.33 GB
2022-10-25 01:40:48.018285: I tensorflow/core/common_runtime/pluggable_device_factory.cc:305] Could not identify NUMA node of platform GPU ID 0, def
aulting to 0. Your kernel may not have been built with NUMA support.
2022-10-25 01:40:48.018498: I tensorflow/core/common_runtime/pluggable_device/pluggable_device_factory.cc:271] Created TensorFlow device (/job:localhost/replica:0/ta
sk:0/device:GPU:0 with 0 MB memory) -> physical PluggableDevice (device: 0, name: METAL, pci bus id: <undefined>)
Epoch 1/1000
2022-10-25 01:40:48.371657: W tensorflow/core/platform/profile_utils/cpu_utils.cc:128] Failed to get CPU frequency: 0 Hz
2022-10-25 01:40:48.890571: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
293/293 [============ ] - 10s 29ms/step - loss: 42.1389 - val_loss: 0.8074 - lr: 0.0060
Epoch 2/1000
 1/293 [.....] - ETA: 8s - loss: 0.7784
2022-10-25 01:40:57.729150: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
```

```
Epoch 3/1000
293/293 [============= ] - 8s 28ms/step - loss: 0.6212 - val_loss: 0.4274 - lr: 0.0060
Epoch 4/1000
293/293 [====
         ============================  - 8s 29ms/step - loss: 0.5175 - val_loss: 0.3780 - lr: 0.0060
Epoch 5/1000
293/293 [============] - 8s 28ms/step - loss: 0.4837 - val_loss: 0.5797 - lr: 0.0060
Epoch 6/1000
Epoch 7/1000
293/293 [==========] - 8s 28ms/step - loss: 0.4378 - val_loss: 0.4582 - lr: 0.0060
Epoch 8/1000
293/293 [============= ] - 9s 30ms/step - loss: 0.4205 - val_loss: 0.3872 - lr: 0.0060
Epoch 9/1000
293/293 [=================== ] - 8s 29ms/step - loss: 0.4167 - val_loss: 0.3265 - lr: 0.0060
Epoch 10/1000
293/293 [============] - 9s 29ms/step - loss: 0.4084 - val_loss: 0.6083 - lr: 0.0060
Epoch 11/1000
293/293 [===========] - 9s 29ms/step - loss: 0.4022 - val_loss: 0.9834 - lr: 0.0060
Epoch 12/1000
293/293 [============== ] - 8s 28ms/step - loss: 0.4135 - val_loss: 0.6631 - lr: 0.0060
Epoch 13/1000
Epoch 14/1000
293/293 [============ ] - ETA: Os - loss: 0.3836
Epoch 14: ReduceLROnPlateau reducing learning rate to 0.0030000000026077032.
293/293 [============] - 8s 28ms/step - loss: 0.3836 - val_loss: 0.4511 - lr: 0.0060
Epoch 15/1000
293/293 [============] - 8s 28ms/step - loss: 0.3123 - val_loss: 0.3245 - lr: 0.0030
Epoch 16/1000
Epoch 17/1000
293/293 [==============] - 8s 28ms/step - loss: 0.3136 - val_loss: 0.2748 - lr: 0.0030
Epoch 18/1000
293/293 [=================== ] - 8s 27ms/step - loss: 0.3178 - val_loss: 0.3933 - Ir: 0.0030
Epoch 19/1000
293/293 [============================== ] - 8s 27ms/step - loss: 0.3080 - val_loss: 0.3835 - Ir: 0.0030
Epoch 20/1000
293/293 [============] - 8s 27ms/step - loss: 0.3060 - val loss: 0.3447 - lr: 0.0030
Epoch 21/1000
Epoch 21: ReduceLR0nPlateau reducing learning rate to 0.001500000013038516.
293/293 [=========== ] - 8s 27ms/step - loss: 0.3013 - val_loss: 0.3618 - lr: 0.0030
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
293/293 [============= ] - 8s 28ms/step - loss: 0.2863 - val_loss: 0.3092 - Ir: 0.0015
Epoch 25/1000
293/293 [===========] - 8s 28ms/step - loss: 0.2786 - val_loss: 0.3354 - Ir: 0.0015
Epoch 26/1000
Epoch 26: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
```

```
Epoch 27/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2717 - val_loss: 0.2927 - Ir: 7.5000e-04
Epoch 28/1000
293/293 [====
      Epoch 29/1000
293/293 [=============] - 8s 27ms/step - loss: 0.2694 - val_loss: 0.2358 - lr: 7.5000e-04
Epoch 30/1000
293/293 [=====
       =========] - 8s 27ms/step - loss: 0.2703 - val_loss: 0.2722 - lr: 7.5000e-04
Epoch 31/1000
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 34: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
293/293 [=============] - 8s 28ms/step - loss: 0.2672 - val_loss: 0.2502 - lr: 7.5000e-04
Epoch 35/1000
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
293/293 [====
        Epoch 39/1000
Epoch 40/1000
Epoch 40: ReduceLROnPlateau reducing learning rate to 0.0001875000016298145.
Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 48/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2491 - val_loss: 0.2341 - lr: 1.8750e-04
Epoch 49/1000
Epoch 50/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2477 - val_loss: 0.2280 - lr: 1.8750e-04
Epoch 51/1000
Epoch 52/1000
```

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Epoch 53/1000
Epoch 54/1000
293/293 [======
     Epoch 55/1000
Epoch 56/1000
293/293 [======
     ==========] - 8s 27ms/step - loss: 0.2458 - val_loss: 0.2344 - lr: 1.8750e-04
Epoch 57/1000
Epoch 58/1000
    293/293 [======
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
Epoch 65/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2406 - val_loss: 0.2300 - lr: 1.8750e-04
Epoch 66/1000
Epoch 67/1000
Epoch 67: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
Epoch 68/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2367 - val_loss: 0.2295 - Ir: 9.3750e-05
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
293/293 [============] - ETA: Os - loss: 0.2369
Epoch 72: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
Epoch 73/1000
Epoch 74/1000
Epoch 75/1000
Epoch 76/1000
Epoch 77/1000
```

```
Epoch 78/1000
Epoch 78: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
Epoch 79/1000
Epoch 80/1000
Epoch 81/1000
Epoch 82/1000
Epoch 83/1000
Epoch 83: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
Epoch 84/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2330 - val_loss: 0.2214 - Ir: 1.1719e-05
Epoch 85/1000
Epoch 86/1000
Epoch 87/1000
Epoch 88/1000
Epoch 88: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 89/1000
Epoch 90/1000
Epoch 91/1000
Epoch 92/1000
Epoch 93/1000
293/293 [=======] - ETA: Os - loss: 0.2323
Epoch 93: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
Epoch 94/1000
Epoch 95/1000
Epoch 96/1000
Epoch 97/1000
293/293 [==============] - 9s 30ms/step - loss: 0.2328 - val_loss: 0.2220 - lr: 2.9297e-06
Epoch 98/1000
Epoch 98: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
Epoch 99/1000
Epoch 100/1000
```

In [ ]: model\_base[0].summary()

Model: "model"

_ayer (type) ====================================	Output Shape	Param #
input_1 (InputLayer)	[(None, 335)]	0
patch_normalization (BatchN prmalization)	(None, 335)	1340
dense (Dense)	(None, 256)	86016
reshape (Reshape)	(None, 16, 16)	0
conv1d (Conv1D)	(None, 15, 12)	396
average_pooling1d (AverageP pooling1D)	(None, 7, 12)	0
flatten (Flatten)	(None, 84)	0
dense_1 (Dense)	(None, 64)	5440
patch_normalization_1 (Batc nNormalization)	(None, 64)	256
gaussian_noise (GaussianNoi se)	(None, 64)	0
dropout (Dropout)	(None, 64)	0
dense_2 (Dense)	(None, 32)	2080
patch_normalization_2 (BatchNormalization)	(None, 32)	128
gaussian_noise_1 (GaussianN pise)	(None, 32)	0
dropout_1 (Dropout)	(None, 32)	0
dense_3 (Dense)	(None, 16)	528
patch_normalization_3 (Batc nNormalization)	(None, 16)	64
gaussian_noise_2 (GaussianN pise)	(None, 16)	0
dropout_2 (Dropout)	(None, 16)	0
dense_4 (Dense)	(None, 1)	17

-----

Total params: 96,265 Trainable params: 95,371 Non-trainable params: 894

In []: def get\_mse(y\_true, y\_pred):
 return np.square((y\_true - y\_pred)/y\_true)

In []: for i in range(85):
 globals()['y\_pred{}'.format(i+1)] = model\_base[0].predict(X\_test\_base[1000\*i:1000\*(i+1)])
 globals()['y\_pred{}'.format(i+1)] = globals()['y\_pred{}'.format(i+1)].reshape(1000,)
 globals()['y\_test{}'.format(i+1)] = y\_test\_base[1000\*i:1000\*(i+1)]

 if i == 84:
 globals()['y\_pred{}'.format(i+2)] = model\_base[0].predict(X\_test\_base[1000\*(i+1):])
 globals()['y\_pred{}'.format(i+2)] = globals()['y\_pred{}'.format(i+2)].reshape(-1,)
 globals()['y\_test{}'.format(i+2)] = y\_test\_base[1000\*(i+1):]

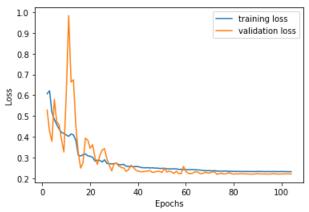
8/32 [=====>...........] - ETA: 0s

2022-10-25 01:58:50.562506: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

00/00	r			
- , -	[=========]			8ms/step
	[=======]		0s	7ms/step
	[=======]			7ms/step
	[======]		0s	7ms/step
	[=======]		0s	9ms/step
	[=======]		0s	7ms/step
32/32	[=======]	-	0s	7ms/step
32/32	[=========]	-	0s	7ms/step
	[==========]	_	0s	7ms/step
32/32	[=========]	-	0s	7ms/step
32/32	[========]	_	0s	8ms/step
32/32	[========]	_	0s	7ms/step
32/32	[========]	_	0s	7ms/step
32/32	[========]	_	0s	7ms/step
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32/32	[======]		0s	7ms/step
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32/32	[=========]	-	0s	7ms/step
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32/32	[======================================	_	0s	7ms/step
32/32	[========]	_	0s	7ms/step
32/32	[=======]	_	0s	7ms/step
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```
32/32 [=======] - Os 7ms/step
      32/32 [========] - Os 7ms/step
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                 ====== ] - Os 7ms/step
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                     32/32 [===
                               ===1 - Os 7ms/step
      32/32 [======] - Os 6ms/step
      32/32 [======] - Os 8ms/step
      32/32 [====
                    32/32 [======== ] - Os 8ms/step
      32/32 [====
                      32/32 [========] - Os 9ms/step
      32/32 [=======] - Os 7ms/step
      32/32 [====
                ======] - Os 7ms/step
      32/32 [======] - Os 7ms/step
      14/14 [======] - Os 9ms/step
In [ ]: pred = {}
      test = \{\}
      for i in range(86):
         pred[i+1] = globals()['y_pred{}'.format(i+1)]
         test[i+1] = globals()['y_test{}'.format(i+1)]
In [ ]: mse = []
      for i in range(86):
         sqr_mse = get_mse(test[i+1],pred[i+1])
         mse.append(np.sum(sqr_mse))
In [ ]: final_rmspe_base = np.sqrt(sum(mse)/y_test_base.shape[0])
      final_rmspe_base
      0.2173172831690662
In []: import matplotlib.pyplot as plt
      epochs = np.arange(2, len(model_base[1].history['loss'])+1)
      plt.plot(epochs, model_base[1].history['loss'][1:],label='training loss')
      plt.plot(epochs, model_base[1].history['val_loss'][1:],label='validation loss')
      plt.xlabel('Epochs')
      plt.ylabel('Loss')
```

```
plt.legend()
plt.show()
```



### [02] Base $\rightarrow$ MLP

```
In [ ]: import numpy as np
        import pandas as pd
        import tensorflow as tf
        import tensorflow.keras.backend as K
        import matplotlib.pyplot as plt
        import pandas as pd
        from tensorflow import keras
        from keras.models import Model
        from sklearn.preprocessing import StandardScaler
        def rmspe(y_true, y_pred):
            return K.sqrt(K.mean(K.square((y_true-y_pred)/y_true)))
        X_train = pd.read_pickle('./397/X_train_base.pkl').astype(float)
        y_train = pd.read_pickle('./397/y_train_base.pkl').astype(float)
        X_val = pd.read_pickle('./397/X_val_base.pkl').astype(float)
        y_val = pd.read_pickle('./397/y_val_base.pkl').astype(float)
        X_test = pd.read_pickle('./397/X_test_base.pkl').astype(float)
        y_test = pd.read_pickle('./397/y_test_base.pkl').astype(float)
        scaler = StandardScaler()
        X_train = scaler.fit_transform(X_train)
        X_val = scaler.fit_transform(X_val)
        X_test = scaler.fit_transform(X_test)
        X_train.shape[1]
        inputs= tf.keras.Input(
                shape=(X_train.shape[1],)
        hidden1=tf.keras.layers.Dense(
                units=int(np.round(X_train.shape[1]/2, 0)),
```

```
kernel_initializer='he_uniform',
       activation='LeakyReLU'
   )(inputs)
hidden2=tf.keras.layers.Dense(
       units=int(np.round(X_train.shape[1]/4, 0)),
       kernel_initializer='he_uniform',
       activation='LeakyReLU'
   (hidden1)
outputs=tf.keras.layers.Dense(
       units=1.
)(hidden2)
model = Model(inputs, outputs)
model.summarv()
model.compile(optimizer=tf.keras.optimizers.Adam(0.001),
             loss=rmspe)
rlr = tf.keras.callbacks.ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=3, min_delta=1e-5, min_lr=1e-5, verbose=1)
es = tf.keras.callbacks.EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=11, restore_best_weights=True, verbose=1)
callback_list = [rlr, es]
history = model.fit(X_train, y_train,
                   batch size=500, epochs=1000, verbose=1.
                   validation_data=(X_val, y_val), callbacks=callback_list
pd.DataFrame(history.history)
epochs=np.arange(1, len(history.history['loss'])+1)
plt.plot(epochs, history.history['loss'], label='training loss')
plt.plot(epochs, history.history['val_loss'], label='validation loss')
plt.xlabel('Epochs')
plt.ylabel('Loss')
plt.legend()
plt.show()
epochs=np.arange(2, len(history.history['loss'])+1)
plt.plot(epochs, history.history['loss'][1:], label='training loss')
plt.plot(epochs, history.history['val_loss'][1:], label='validation loss')
plt.xlabel('Epochs')
plt.ylabel('Loss')
plt.legend()
plt.show()
a = np.array([]).reshape(0, 1)
for x in range (1, 42):
    length = int((X_test.shape[0] / 41))
    test = X_{test}[length*(x-1):length*(x)]
   y_hat = model.predict(test)
    #print(y_hat)
    a = np.append(a, y_hat)
rmse = np.sqrt(np.mean(np.square(((a - y_test) / y_test)), axis=0))
print('RMSPE :', rmse)
```

model = model_1		
Layer (type)	Output Shape	Param #
input_2 (InputLayer)	[(None, 335)]	0
dense_3 (Dense)	(None, 168)	56448
dense_4 (Dense)	(None, 84)	14196
dense_5 (Dense)	(None, 1)	85 ======

Total params: 70,729 Trainable params: 70,729 Non-trainable params: 0

\_\_\_\_\_

Epoch 1/1000

Model: "model 1"

1/599 [.....] - ETA: 3:41 - loss: 411.8736

2022-10-25 00:20:12.371673: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:112] Plugin optimizer for device\_type GPU is enabled.

599/599 [============= ] - ETA: Os - loss: 46.1778

2022-10-25 00:20:17.149243: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:112] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
599/599 [============] - 4s 7ms/step - loss: 12.8448 - val_loss: 6.7880
Epoch 3/1000
Epoch 4/1000
599/599 [============ ] - 4s 7ms/step - loss: 4.5133 - val_loss: 3.1471
Epoch 5/1000
599/599 [============ ] - 4s 7ms/step - loss: 3.6160 - val_loss: 5.1376
Epoch 6/1000
599/599 [===========] - 5s 8ms/step - loss: 3.2463 - val_loss: 6.6600
Epoch 7/1000
Epoch 00007: ReduceLROnPlateau reducing learning rate to 0.00050000000237487257.
Epoch 8/1000
599/599 [============= ] - 4s 7ms/step - loss: 1.0641 - val_loss: 0.8936
Epoch 9/1000
Epoch 10/1000
599/599 [=========] - 4s 7ms/step - loss: 0.6585 - val_loss: 0.5281
Epoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 00017: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
Epoch 18/1000
Epoch 19/1000
599/599 [============ ] - 5s 8ms/step - loss: 0.3900 - val_loss: 0.4165
Epoch 20/1000
Epoch 21/1000
599/599 [=========] - 5s 8ms/step - loss: 0.3344 - val_loss: 0.5427
Epoch 22/1000
Epoch 23/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.5408 - val_loss: 0.4303
Epoch 00023: ReduceLR0nPlateau reducing learning rate to 0.0001250000059371814.
Epoch 24/1000
Epoch 25/1000
```

```
Epoch 26/1000
Fpoch 27/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.3412 - val_loss: 0.6398
Epoch 28/1000
Epoch 00028: ReduceLR0nPlateau reducing learning rate to 6.25000029685907e-05.
Epoch 29/1000
Epoch 30/1000
Epoch 31/1000
Epoch 32/1000
599/599 [============= ] - 4s 7ms/step - loss: 0.2451 - val_loss: 0.2503
Epoch 00032: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 33/1000
Epoch 34/1000
Epoch 35/1000
599/599 [============] - 6s 10ms/step - loss: 0.2353 - val_loss: 0.2385
Epoch 36/1000
599/599 [============= ] - 5s 9ms/step - loss: 0.2365 - val_loss: 0.2343
Epoch 00036: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
Epoch 37/1000
599/599 [============ ] - 5s 8ms/step - loss: 0.2270 - val_loss: 0.2315
Epoch 38/1000
599/599 [========== ] - 5s 9ms/step - loss: 0.2269 - val_loss: 0.2310
Epoch 39/1000
599/599 [=========] - 4s 7ms/step - loss: 0.2291 - val_loss: 0.2287
Epoch 40/1000
Epoch 41/1000
599/599 [============= ] - 5s 8ms/step - loss: 0.2262 - val_loss: 0.2352
Epoch 42/1000
Epoch 43/1000
599/599 [=========== ] - 4s 7ms/step - loss: 0.2267 - val_loss: 0.2271
Epoch 44/1000
Epoch 45/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2256 - val_loss: 0.2283
Epoch 46/1000
Epoch 00046: ReduceLROnPlateau reducing learning rate to 7.812500371073838e-06.
Epoch 47/1000
Epoch 48/1000
Epoch 49/1000
```

```
Epoch 50/1000
Epoch 00050: ReduceLROnPlateau reducing learning rate to 3.906250185536919e-06.
Epoch 51/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2193 - val_loss: 0.2264
Epoch 52/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2192 - val_loss: 0.2246
Epoch 53/1000
Epoch 54/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2194 - val_loss: 0.2248
Epoch 55/1000
Epoch 00055: ReduceLROnPlateau reducing learning rate to 1.9531250927684596e-06.
Epoch 56/1000
Epoch 57/1000
599/599 [============= ] - 4s 7ms/step - loss: 0.2180 - val_loss: 0.2249
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
Epoch 65/1000
Epoch 00065: ReduceLROnPlateau reducing learning rate to 9.765625463842298e-07.
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
599/599 [============= ] - 5s 8ms/step - loss: 0.2172 - val_loss: 0.2242
Epoch 00068: ReduceLROnPlateau reducing learning rate to 4.882812731921149e-07.
Epoch 69/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2169 - val_loss: 0.2239
Epoch 70/1000
Epoch 71/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2169 - val_loss: 0.2240
Epoch 72/1000
```

```
Epoch 00072: ReduceLROnPlateau reducing learning rate to 2.4414063659605745e-07.
Epoch 73/1000
599/599 [============= ] - 4s 7ms/step - loss: 0.2168 - val_loss: 0.2238
Epoch 74/1000
Epoch 75/1000
Epoch 76/1000
599/599 [=========================== ] - 4s 7ms/step - loss: 0.2167 - val_loss: 0.2242
Epoch 00076: ReduceLROnPlateau reducing learning rate to 1.2207031829802872e-07.
Epoch 77/1000
Epoch 78/1000
Epoch 79/1000
599/599 [============================ ] - 4s 7ms/step - loss: 0.2167 - val_loss: 0.2238
Epoch 00079: ReduceLROnPlateau reducing learning rate to 6.103515914901436e-08.
Epoch 80/1000
Epoch 81/1000
599/599 [============ ] - 4s 7ms/step - loss: 0.2166 - val_loss: 0.2238
Epoch 82/1000
599/599 [============= ] - 4s 7ms/step - loss: 0.2166 - val_loss: 0.2239
Epoch 00082: ReduceLR0nPlateau reducing learning rate to 3.051757957450718e-08.
Epoch 83/1000
599/599 [============= ] - 4s 7ms/step - loss: 0.2166 - val_loss: 0.2239
Epoch 84/1000
Restoring model weights from the end of the best epoch.
Epoch 00084: early stopping
                        — training loss
                          validation loss
 40
 30
 20
```

10

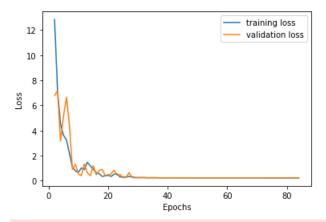
20

40

Epochs

60

80



2022-10-25 00:26:22.147857: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:112] Plugin optimizer for device\_type GPU is enabled.

RMSPE : 0.22679906769660024

## [03] Ensemble

CV stacking Assemble with base features

```
In [ ]: import os
        from tgdm import tgdm
        import numpy as np
        from xgboost import XGBRegressor
        import pandas as pd
        import tensorflow as tf
        import tensorflow.keras.backend as K
        from keras.models import Model
        from sklearn.preprocessing import MinMaxScaler, StandardScaler
        from sklearn.model_selection import KFold
        from tensorflow.keras.callbacks import Callback, ReduceLROnPlateau, ModelCheckpoint, EarlyStopping
In [ ]: file_list = []
        for file in os.listdir():
            if file.endswith(".pkl"):
                print(os.path.join(file))
                file_list.append(os.path.join(file))
        for files in range(len(file_list)):
            globals()['{}'.format(file_list[files][:-4])] = pd.read_pickle('{}'.format(file_list[files]))
```

```
y_train.pkl
        X_test.pkl
        y_test.pkl
        y_val.pkl
        X_train.pkl
        y_test_base.pkl
        X_val.pkl
        y_val_base.pkl
        X_test_base.pkl
        X_val_base.pkl
        y_train_base.pkl
        X_train_base.pkl
In [ ]: scaler = StandardScaler()
        X_train_base_scaled = scaler.fit_transform(X_train_base)
        X_val_base_scaled = scaler.fit_transform(X_val_base)
        X_test_base_scaled = scaler.fit_transform(X_test_base)
        XGBoost
In []: n_folds = 3
        kfold = KFold(n_splits=n_folds, shuffle=True, random_state=0)
        train_fold_predict = np.zeros((X_train_base.shape[0], 1))
        test_predict = np.zeros((X_test_base.shape[0], n_folds))
In []: xgboost_reg = XGBRegressor(n_estimators = 400,
                                    learning_rate = 0.04,
                                    colsample_bytree = 0.8,
                                    subsample = 0.7)
In [ ]: | for cv_num, (train_index, val_index) in tqdm(enumerate(kfold.split(X_train_base))):
            X_train_base_ = X_train_base.iloc[train_index,:]
            y_train_base_ = y_train_base.iloc[train_index]
            X_val_base_ = X_train_base.iloc[val_index,:]
            xgboost_reg.fit(X_train_base_,y_train_base_)
            train_fold_predict[val_index,:] = xgboost_reg.predict(X_val_base_).reshape(-1,1)
            test_predict[:,cv_num] = xgboost_reg.predict(X_test_base)
        xgb_test_predict_mean = np.mean(test_predict, axis=1).reshape(-1,1)
        xgb_train_predict = train_fold_predict
        3it [11:49, 236.43s/it]
        CNN
In [ ]: def np_rmspe(y_true, y_pred):
            return np.sqrt(np.mean(np.square((y_true-y_pred)/y_true)))
In [ ]: def rmspe(y_true, y_pred):
            return K.sqrt(K.mean(K.square((v_true-v_pred)/y_true)))
```

```
In []: def CNN(X_train, y_train, X_val, y_val, num_columns, num_labels, learning_rate, epochs):
            inp = tf.keras.layers.Input(shape=(num_columns,))
            x = tf.keras.lavers.BatchNormalization()(inp)
            x = tf.keras.layers.Dense(256, kernel_initializer='he_normal', activation='ELU')(x)
            x = tf. keras. layers. Reshape((16, 16))(x)
            x = tf.keras.layers.Conv1D(filters=12, kernel_size=2, kernel_initializer='he_normal', activation='ELU')(x)
            x = tf.keras.layers.AveragePooling1D(pool_size=2)(x)
            x = tf.keras.layers.Flatten()(x)
            for i in range(3):
                x = tf.keras.layers.Dense(64//(2**i), kernel_initializer='he_normal', activation='ELU')(x)
                x = tf.keras.layers.BatchNormalization()(x)
                x = tf.keras.layers.GaussianNoise(0.01)(x)
                x = tf. keras. lavers. Dropout(0.20)(x)
            x = tf.keras.lavers.Dense(num labels)(x)
            model = tf.keras.models.Model(inputs=inp, outputs=x)
            model.compile(optimizer=tf.keras.optimizers.Adam(learning_rate=learning_rate), loss=rmspe)
            rlr = ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=5, min_delta=1e-5, verbose=2)
            es = EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=31, restore_best_weights=True, verbose=2)
            history = model.fit(X_train, y_train, epochs=epochs,validation_data=(X_val, y_val), validation_batch_size=len(y_val),batch_size=batch_size,verbose=1, callbacks=[rli
            return model, history
In []: tf.random.set_seed(777)
        num_columns = X_train_base_scaled.shape[1]
        num_labels = 1
        learning rate = 6e-3
        batch_size = 1024
        dropout_rates = 0
        epochs = 1000
        n folds = 3
        kfold = KFold(n_splits=n_folds, shuffle=True, random_state=0)
        train_fold_predict = np.zeros((X_train_base_scaled.shape[0], 1))
        test_predict = np.zeros((X_test_base_scaled.shape[0], n_folds))
        for cv_num, (train_index, val_index) in tqdm(enumerate(kfold.split(X_train_base_scaled))):
            X_train_base_ = X_train_base_scaled[train_index,:]
            y_train_base_ = y_train_base.iloc[train_index]
            X val base = X train base scaled[val index.:]
            model = CNN(X_train_base_, y_train_base_, X_val_base_scaled, y_val_base, num_columns, num_labels, learning_rate, epochs)
            train_fold_predict[val_index,:] = model[0].predict(X_val_base_).reshape(-1,1)
            test_predict[:,cv_num] = model[0].predict(np.array(X_test_base_scaled)).reshape(-1)
        cnn_test_predict_mean = np.mean(test_predict, axis=1).reshape(-1,1)
        cnn train predict = train fold predict
```

```
Epoch 1/1000
Epoch 2/1000
195/195 [====
     Epoch 3/1000
Epoch 4/1000
195/195 [====
     :=============================== ] - 4s 19ms/step - loss: 0.5289 - val_loss: 0.3123 - Ir: 0.0060
Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
Epoch 8/1000
195/195 [==============] - 3s 16ms/step - loss: 0.4317 - val_loss: 0.3308 - lr: 0.0060
Epoch 9/1000
Epoch 10/1000
Fpoch 11/1000
Epoch 12/1000
Epoch 13/1000
       195/195 [=====
Epoch 14/1000
Epoch 15/1000
Epoch 15: ReduceLROnPlateau reducing learning rate to 0.003000000026077032.
195/195 [=============] - 3s 17ms/step - loss: 0.3357 - val_loss: 0.5489 - Ir: 0.0060
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
195/195 [============] - 3s 17ms/step - loss: 0.3153 - val_loss: 0.2470 - lr: 0.0030
Epoch 20/1000
195/195 [============] - 3s 17ms/step - loss: 0.3102 - val_loss: 0.2613 - Ir: 0.0030
Epoch 21/1000
Epoch 21: ReduceLROnPlateau reducing learning rate to 0.001500000013038516.
Epoch 22/1000
Epoch 23/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2889 - val_loss: 0.2525 - Ir: 0.0015
Epoch 24/1000
195/195 [================] - 3s 15ms/step - loss: 0.2849 - val loss: 0.2546 - lr: 0.0015
Epoch 25/1000
Epoch 26/1000
```

```
Epoch 26: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
Epoch 27/1000
Epoch 28/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2743 - val_loss: 0.2457 - lr: 7.5000e-04
Epoch 29/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2776 - val_loss: 0.2407 - lr: 7.5000e-04
Epoch 30/1000
Epoch 31/1000
195/195 [=============] - 3s 15ms/step - loss: 0.2741 - val_loss: 0.2334 - Ir: 7.5000e-04
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 35/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2726 - val_loss: 0.2399 - Ir: 7.5000e-04
Epoch 36/1000
Epoch 37/1000
Epoch 37: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
195/195 [===========] - 4s 19ms/step - loss: 0.2680 - val_loss: 0.2429 - Ir: 7.5000e-04
Epoch 38/1000
Epoch 39/1000
Fpoch 40/1000
Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 46: ReduceLROnPlateau reducing learning rate to 0.0001875000016298145.
Epoch 47/1000
195/195 [============] - 3s 16ms/step - loss: 0.2566 - val_loss: 0.2283 - Ir: 1.8750e-04
Epoch 48/1000
Epoch 49/1000
Epoch 50/1000
```

```
Epoch 51/1000
Epoch 52/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2554 - val_loss: 0.2480 - lr: 1.8750e-04
Epoch 53/1000
Epoch 54/1000
195/195 [===============] - 3s 16ms/step - loss: 0.2548 - val_loss: 0.2473 - lr: 1.8750e-04
Epoch 55/1000
Fnoch 56/1000
Epoch 56: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
Epoch 57/1000
195/195 [===============] - 3s 16ms/step - loss: 0.2511 - val_loss: 0.2286 - Ir: 9.3750e-05
Epoch 58/1000
Epoch 59/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2524 - val_loss: 0.2328 - lr: 9.3750e-05
Fpoch 60/1000
Epoch 61/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2487 - val_loss: 0.2303 - Ir: 9.3750e-05
Epoch 62/1000
        195/195 [====
Epoch 63/1000
Epoch 63: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
Epoch 64/1000
195/195 [=============] - 3s 15ms/step - loss: 0.2488 - val_loss: 0.2255 - lr: 4.6875e-05
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
195/195 [==============] - 3s 17ms/step - loss: 0.2488 - val_loss: 0.2283 - lr: 4.6875e-05
Epoch 73/1000
Epoch 73: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
195/195 [================] - 3s 16ms/step - loss: 0.2461 - val_loss: 0.2299 - Ir: 4.6875e-05
Epoch 74/1000
Epoch 75/1000
```

```
Epoch 76/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2480 - val_loss: 0.2240 - lr: 2.3438e-05
Epoch 77/1000
Epoch 78/1000
195/195 [============] - 3s 16ms/step - loss: 0.2470 - val_loss: 0.2254 - lr: 2.3438e-05
Epoch 79/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2463 - val_loss: 0.2274 - lr: 2.3438e-05
Epoch 80/1000
Epoch 80: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
Epoch 81/1000
Epoch 82/1000
195/195 [=============] - 3s 15ms/step - loss: 0.2459 - val_loss: 0.2249 - lr: 1.1719e-05
Epoch 83/1000
Epoch 84/1000
195/195 [=============] - 3s 15ms/step - loss: 0.2456 - val_loss: 0.2259 - lr: 1.1719e-05
Epoch 85/1000
Epoch 85: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
195/195 [==========] - 3s 15ms/step - loss: 0.2461 - val_loss: 0.2255 - Ir: 1.1719e-05
Epoch 86/1000
195/195 [===============] - 3s 15ms/step - loss: 0.2453 - val_loss: 0.2245 - Ir: 5.8594e-06
Epoch 87/1000
Epoch 88/1000
Fpoch 89/1000
Epoch 90/1000
Epoch 90: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
Epoch 91/1000
Epoch 92/1000
Epoch 93/1000
Epoch 94/1000
Epoch 95/1000
Epoch 96/1000
Epoch 97/1000
Epoch 98/1000
Epoch 99/1000
```

```
Epoch 99: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
195/195 [===========] - 3s 18ms/step - loss: 0.2455 - val_loss: 0.2261 - Ir: 2.9297e-06
Epoch 100/1000
Epoch 101/1000
Epoch 102/1000
Epoch 103/1000
Fnoch 104/1000
Epoch 104: ReduceLROnPlateau reducing learning rate to 7.324218813664629e-07.
195/195 [============] - 3s 16ms/step - loss: 0.2453 - val loss: 0.2250 - lr: 1.4648e-06
Epoch 105/1000
195/195 [==============] - 3s 16ms/step - loss: 0.2454 - val_loss: 0.2246 - lr: 7.3242e-07
Epoch 106/1000
Epoch 107/1000
195/195 [============] - 3s 17ms/step - loss: 0.2452 - val_loss: 0.2250 - lr: 7.3242e-07
Fpoch 108/1000
Epoch 109/1000
Epoch 109: ReduceLROnPlateau reducing learning rate to 3.6621094068323146e-07.
Epoch 110/1000
195/195 [============] - 3s 15ms/step - loss: 0.2454 - val_loss: 0.2250 - lr: 3.6621e-07
Epoch 111/1000
Epoch 112/1000
195/195 [=============] - 3s 15ms/step - loss: 0.2459 - val_loss: 0.2249 - lr: 3.6621e-07
Epoch 113/1000
Epoch 114/1000
Epoch 114: ReduceLROnPlateau reducing learning rate to 1.8310547034161573e-07.
195/195 [============] - 3s 17ms/step - loss: 0.2454 - val_loss: 0.2248 - lr: 3.6621e-07
Epoch 115/1000
Epoch 116/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2456 - val_loss: 0.2250 - lr: 1.8311e-07
Epoch 117/1000
Epoch 118/1000
Epoch 119/1000
Epoch 119: ReduceLROnPlateau reducing learning rate to 9.155273517080786e-08.
Epoch 120/1000
Epoch 121/1000
Epoch 122/1000
```

```
195/195 [============] - 3s 18ms/step - loss: 0.2454 - val_loss: 0.2250 - Ir: 9.1553e-08
Epoch 123/1000
195/195 [============] - 4s 19ms/step - loss: 0.2448 - val_loss: 0.2249 - Ir: 9.1553e-08
Epoch 124/1000
Epoch 124: ReduceLROnPlateau reducing learning rate to 4.577636758540393e-08.
195/195 [============] - 4s 20ms/step - loss: 0.2451 - val_loss: 0.2249 - Ir: 9.1553e-08
Epoch 125/1000
195/195 [============] - 4s 18ms/step - loss: 0.2456 - val_loss: 0.2249 - Ir: 4.5776e-08
Epoch 125: early stopping
3116/3116 [============ ] - 4s 1ms/step
2671/2671 [=========] - 4s 1ms/step
```

1it [06:59, 419.46s/it]

```
Epoch 1/1000
Epoch 2/1000
195/195 [===:
    Epoch 3/1000
Epoch 4/1000
195/195 [====
    Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
Epoch 8/1000
195/195 [===============] - 5s 27ms/step - loss: 0.4652 - val_loss: 0.3078 - lr: 0.0060
Epoch 9/1000
Epoch 10/1000
Fpoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 13: ReduceLROnPlateau reducing learning rate to 0.0030000000026077032.
Epoch 14/1000
Epoch 15/1000
195/195 [=============] - 5s 27ms/step - loss: 0.3424 - val_loss: 0.3020 - Ir: 0.0030
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
195/195 [============] - 5s 26ms/step - loss: 0.3429 - val_loss: 0.2489 - Ir: 0.0030
Epoch 20/1000
195/195 [=============] - 5s 25ms/step - loss: 0.3171 - val_loss: 0.2548 - Ir: 0.0030
Epoch 21/1000
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
195/195 [=============] - 5s 27ms/step - loss: 0.3281 - val_loss: 0.2915 - Ir: 0.0030
Epoch 25/1000
Epoch 26/1000
Epoch 27/1000
```

```
Epoch 28/1000
Epoch 29/1000
195/195 [======
      Epoch 30/1000
Epoch 31/1000
Epoch 32/1000
195/195 [===========] - 5s 27ms/step - loss: 0.2962 - val_loss: 0.3255 - lr: 0.0030
Epoch 33/1000
Epoch 33: ReduceLROnPlateau reducing learning rate to 0.001500000013038516.
Epoch 34/1000
Epoch 35/1000
195/195 [=============] - 6s 30ms/step - loss: 0.2792 - val_loss: 0.2356 - Ir: 0.0015
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
Epoch 38: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
195/195 [============] - 6s 30ms/step - loss: 0.2746 - val_loss: 0.2608 - lr: 0.0015
Epoch 39/1000
Epoch 40/1000
Fpoch 41/1000
Epoch 42/1000
195/195 [===============] - 7s 33ms/step - loss: 0.2682 - val_loss: 0.2279 - lr: 7.5000e-04
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
195/195 [=============] - 6s 29ms/step - loss: 0.2664 - val_loss: 0.2477 - lr: 7.5000e-04
Epoch 46/1000
Epoch 47/1000
Epoch 47: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
195/195 [============] - 6s 30ms/step - loss: 0.2657 - val loss: 0.2342 - lr: 7.5000e-04
Epoch 48/1000
195/195 [=============] - 5s 28ms/step - loss: 0.2579 - val_loss: 0.2359 - Ir: 3.7500e-04
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
```

```
Epoch 52/1000
195/195 [===============] - 6s 32ms/step - loss: 0.2578 - val_loss: 0.2267 - Ir: 3.7500e-04
Epoch 53/1000
195/195 [====
         Epoch 54/1000
195/195 [=================] - 6s 31ms/step - loss: 0.2581 - val_loss: 0.2423 - Ir: 3.7500e-04
Epoch 55/1000
195/195 [=====
          ========] - 6s 31ms/step - loss: 0.2559 - val_loss: 0.2317 - lr: 3.7500e-04
Epoch 56/1000
195/195 [===============] - 6s 33ms/step - loss: 0.2580 - val_loss: 0.2264 - Ir: 3.7500e-04
Epoch 57/1000
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
195/195 [===============] - 6s 31ms/step - loss: 0.2524 - val_loss: 0.2301 - Ir: 3.7500e-04
Epoch 61/1000
195/195 [=============] - 6s 31ms/step - loss: 0.2544 - val_loss: 0.2276 - Ir: 3.7500e-04
Fpoch 62/1000
Epoch 62: ReduceLROnPlateau reducing learning rate to 0.0001875000016298145.
Epoch 63/1000
195/195 [====
          :=========] - 5s 27ms/step - loss: 0.2511 - val_loss: 0.2272 - lr: 1.8750e-04
Epoch 64/1000
195/195 [============] - 5s 27ms/step - loss: 0.2480 - val_loss: 0.2289 - lr: 1.8750e-04
Epoch 65/1000
195/195 [=====
           Epoch 66/1000
195/195 [======
          Epoch 67/1000
Epoch 68/1000
195/195 [======
       Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
195/195 [===============] - 6s 32ms/step - loss: 0.2455 - val_loss: 0.2307 - Ir: 1.8750e-04
Epoch 75/1000
Epoch 76/1000
Epoch 77/1000
Epoch 77: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
```

```
Epoch 78/1000
195/195 [=============] - 5s 27ms/step - loss: 0.2428 - val_loss: 0.2233 - Ir: 9.3750e-05
Epoch 79/1000
195/195 [======
       Epoch 80/1000
195/195 [=============] - 6s 29ms/step - loss: 0.2429 - val_loss: 0.2477 - lr: 9.3750e-05
Epoch 81/1000
195/195 [=============] - 6s 28ms/step - loss: 0.2415 - val_loss: 0.2322 - Ir: 9.3750e-05
Epoch 82/1000
Epoch 83/1000
195/195 [=============] - 5s 28ms/step - loss: 0.2419 - val_loss: 0.2226 - Ir: 9.3750e-05
Epoch 84/1000
Epoch 85/1000
Epoch 86/1000
Epoch 87/1000
195/195 [=============] - 6s 30ms/step - loss: 0.2406 - val_loss: 0.2216 - lr: 9.3750e-05
Epoch 88/1000
Epoch 89/1000
Epoch 90/1000
195/195 [==============] - 7s 34ms/step - loss: 0.2413 - val_loss: 0.2339 - Ir: 9.3750e-05
Epoch 91/1000
Epoch 92/1000
Epoch 92: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
Epoch 93/1000
195/195 [===============] - 6s 31ms/step - loss: 0.2388 - val_loss: 0.2263 - Ir: 4.6875e-05
Epoch 94/1000
Epoch 95/1000
Epoch 96/1000
Epoch 97/1000
Epoch 97: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
195/195 [=============] - 5s 25ms/step - loss: 0.2386 - val_loss: 0.2217 - lr: 4.6875e-05
Epoch 98/1000
Epoch 99/1000
195/195 [=============] - 5s 28ms/step - loss: 0.2386 - val_loss: 0.2232 - lr: 2.3438e-05
Epoch 100/1000
Epoch 101/1000
Epoch 102/1000
```

```
Epoch 102: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
195/195 [===========] - 6s 29ms/step - loss: 0.2376 - val_loss: 0.2254 - Ir: 2.3438e-05
Epoch 103/1000
195/195 [=============] - 6s 30ms/step - loss: 0.2370 - val_loss: 0.2243 - lr: 1.1719e-05
Epoch 104/1000
Epoch 105/1000
Epoch 106/1000
Fnoch 107/1000
Epoch 107: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 108/1000
Epoch 109/1000
Epoch 110/1000
Fpoch 111/1000
Epoch 112/1000
Epoch 112: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
195/195 [=============] - 6s 30ms/step - loss: 0.2366 - val_loss: 0.2228 - Ir: 5.8594e-06
Epoch 113/1000
195/195 [==============] - 5s 28ms/step - loss: 0.2368 - val_loss: 0.2237 - lr: 2.9297e-06
Epoch 114/1000
Epoch 115/1000
Epoch 116/1000
195/195 [===============] - 5s 28ms/step - loss: 0.2367 - val_loss: 0.2238 - lr: 2.9297e-06
Epoch 117/1000
Epoch 117: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
Epoch 118/1000
195/195 [==========] - 6s 29ms/step - loss: 0.2366 - val_loss: 0.2233 - Ir: 1.4648e-06
Epoch 118: early stopping
2it [18:24, 575.67s/it]
```

```
Epoch 1/1000
195/195 [=================] - 11s 34ms/step - loss: 62.9662 - val_loss: 1.2761 - lr: 0.0060
Epoch 2/1000
195/195 [===:
     Epoch 3/1000
Epoch 4/1000
195/195 [====
    Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
Epoch 8/1000
195/195 [==============] - 5s 28ms/step - loss: 0.4835 - val_loss: 0.3622 - lr: 0.0060
Epoch 9/1000
Epoch 10/1000
Fpoch 11/1000
Epoch 12/1000
Epoch 13/1000
195/195 [====
       Epoch 14/1000
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
195/195 [==================] - 6s 33ms/step - loss: 0.3857 - val_loss: 0.2777 - lr: 0.0060
Epoch 19/1000
Epoch 20/1000
195/195 [==============] - 6s 30ms/step - loss: 0.3524 - val_loss: 0.4713 - lr: 0.0060
Epoch 21/1000
Epoch 21: ReduceLROnPlateau reducing learning rate to 0.003000000026077032.
195/195 [============] - 6s 31ms/step - loss: 0.3697 - val_loss: 0.3813 - Ir: 0.0060
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
195/195 [=============] - 5s 27ms/step - loss: 0.3073 - val_loss: 0.2908 - Ir: 0.0030
Epoch 25/1000
Epoch 26/1000
Epoch 27/1000
```

```
Epoch 27: ReduceLROnPlateau reducing learning rate to 0.001500000013038516.
195/195 [=============] - 6s 30ms/step - loss: 0.3040 - val_loss: 0.3162 - lr: 0.0030
Epoch 28/1000
Epoch 29/1000
Epoch 30/1000
Epoch 31/1000
195/195 [===========] - 7s 35ms/step - loss: 0.2825 - val_loss: 0.2729 - lr: 0.0015
Epoch 32/1000
Epoch 32: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
Epoch 33/1000
195/195 [=============] - 6s 30ms/step - loss: 0.2733 - val_loss: 0.2462 - lr: 7.5000e-04
Epoch 34/1000
Epoch 35/1000
195/195 [=============] - 5s 27ms/step - loss: 0.2724 - val_loss: 0.2539 - lr: 7.5000e-04
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
Epoch 39/1000
Epoch 40/1000
Fpoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 43: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 48/1000
Epoch 48: ReduceLR0nPlateau reducing learning rate to 0.0001875000016298145.
Epoch 49/1000
Epoch 50/1000
```

```
Epoch 51/1000
Epoch 52/1000
195/195 [====
      Epoch 53/1000
Epoch 53: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
195/195 [============] - 4s 20ms/step - loss: 0.2583 - val_loss: 0.2296 - Ir: 1.8750e-04
Epoch 54/1000
Fnoch 55/1000
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 58: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
195/195 [===========] - 4s 19ms/step - loss: 0.2584 - val_loss: 0.2331 - Ir: 9.3750e-05
Fpoch 59/1000
Epoch 60/1000
195/195 [==============] - 3s 17ms/step - loss: 0.2552 - val_loss: 0.2315 - lr: 4.6875e-05
Epoch 61/1000
          :========] - 3s 17ms/step - loss: 0.2543 - val_loss: 0.2448 - lr: 4.6875e-05
195/195 [====
Epoch 62/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2547 - val_loss: 0.2321 - lr: 4.6875e-05
Epoch 63/1000
195/195 [======
          ==========] - 3s 16ms/step - loss: 0.2533 - val_loss: 0.2286 - lr: 4.6875e-05
Epoch 64/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2544 - val_loss: 0.2271 - lr: 4.6875e-05
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
195/195 [=============] - 3s 16ms/step - loss: 0.2534 - val_loss: 0.2274 - lr: 4.6875e-05
Epoch 68/1000
Epoch 69/1000
Epoch 69: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
Epoch 70/1000
Epoch 71/1000
195/195 [==============] - 3s 16ms/step - loss: 0.2518 - val_loss: 0.2281 - lr: 2.3438e-05
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 74: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
```

```
Epoch 75/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2519 - val_loss: 0.2290 - lr: 1.1719e-05
Epoch 76/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2510 - val_loss: 0.2280 - lr: 1.1719e-05
Epoch 77/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2514 - val_loss: 0.2268 - lr: 1.1719e-05
Epoch 78/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2517 - val_loss: 0.2281 - lr: 1.1719e-05
Epoch 79/1000
195/195 [========] - 3s 17ms/step - loss: 0.2519 - val_loss: 0.2294 - Ir: 1.1719e-05
Epoch 80/1000
195/195 [=============] - 3s 17ms/step - loss: 0.2519 - val_loss: 0.2272 - lr: 1.1719e-05
Epoch 81/1000
Epoch 82/1000
Epoch 82: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 83/1000
Epoch 84/1000
Epoch 85/1000
Epoch 86/1000
Epoch 87/1000
Epoch 87: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
Fpoch 88/1000
Epoch 89/1000
Epoch 90/1000
Epoch 91/1000
Epoch 92/1000
Epoch 92: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
Epoch 93/1000
195/195 [============] - 3s 16ms/step - loss: 0.2502 - val_loss: 0.2280 - lr: 1.4648e-06
Epoch 94/1000
Epoch 95/1000
195/195 [============] - 3s 16ms/step - loss: 0.2505 - val_loss: 0.2284 - Ir: 1.4648e-06
Epoch 96/1000
Epoch 97/1000
Epoch 97: ReduceLROnPlateau reducing learning rate to 7.324218813664629e-07.
```

```
195/195 [==============] - 3s 16ms/step - loss: 0.2509 - val_loss: 0.2281 - lr: 7.3242e-07
     Epoch 99/1000
                 195/195 [=====
     Epoch 100/1000
     Epoch 101/1000
     195/195 [======
                   ================ ] - 3s 16ms/step - loss: 0.2511 - val_loss: 0.2281 - lr: 7.3242e-07
     Epoch 102/1000
     Epoch 102: ReduceLROnPlateau reducing learning rate to 3.6621094068323146e-07.
     195/195 [============] - 3s 15ms/step - loss: 0.2500 - val_loss: 0.2280 - Ir: 7.3242e-07
     Epoch 103/1000
     Epoch 104/1000
     Epoch 105/1000
     195/195 [==============] - 3s 16ms/step - loss: 0.2509 - val_loss: 0.2285 - lr: 3.6621e-07
     Epoch 106/1000
     Fpoch 107/1000
     Epoch 107: ReduceLROnPlateau reducing learning rate to 1.8310547034161573e-07.
     Epoch 108/1000
     193/195 [=======>==>=>] - ETA: Os - loss: 0.2503Restoring model weights from the end of the best epoch: 77.
     Epoch 108: early stopping
     3116/3116 [============ ] - 5s 2ms/step
     2671/2671 [=========== ] - 4s 2ms/step
     3it [26:29, 529,81s/it]
     MLP
In [ ]: def np_rmspe(y_true, y_pred):
       return np.sqrt(np.mean(np.square((y_true-y_pred)/y_true)))
In [ ]: def rmspe(y_true, y_pred):
       return K.sqrt(K.mean(K.square((y_true-y_pred)/y_true)))
In [ ]: def MLP(X_train, y_train, X_val, y_val):
       inputs= tf.keras.Input(
            shape=(X_train.shape[1],)
       hidden1=tf.keras.layers.Dense(
            units=int(np.round(X_train.shape[1]/2, 0)),
            kernel_initializer='he_uniform',
            activation='LeakvReLU'
          )(inputs)
       hidden2=tf.keras.layers.Dense(
            units=int(np.round(X_train.shape[1]/4, 0)),
            kernel_initializer='he_uniform',
```

Epoch 98/1000

```
activation='LeakyReLU'
                )(hidden1)
            outputs=tf.keras.layers.Dense(
                    units=1.
            )(hidden2)
            model = Model(inputs, outputs)
            model.summary()
            model.compile(optimizer=tf.keras.optimizers.Adam(0.001),
                        loss=rmspe)
            rlr = tf.keras.callbacks.ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=3, min_delta=1e-5, min_lr=1e-5, verbose=1)
            es = tf.keras.callbacks.EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=11, restore_best_weights=True, verbose=1)
            callback list = [rlr. es]
            history = model.fit(X_train, y_train,
                                batch_size=500, epochs=1000, verbose=1,
                                validation_data=(X_val, y_val), callbacks=callback_list
            return model
In [ ]: tf.random.set_seed(777)
        n_folds = 3
        kfold = KFold(n_splits=n_folds, shuffle=True, random_state=0)
        train_fold_predict = np.zeros((X_train_base_scaled.shape[0], 1))
        test_predict = np.zeros((X_test_base_scaled.shape[0], n_folds))
        for cv_num, (train_index, val_index) in tqdm(enumerate(kfold.split(X_train_base_scaled))):
            X_train_ = X_train_base_scaled[train_index,:]
            v_train_ = v_train_base.iloc[train_index]
            X_val_ = X_train_base_scaled[val_index,:]
            model = MLP(X_train_, y_train_, X_val_base_scaled, y_val_base)
            train_fold_predict[val_index,:] = model.predict(X_val_).reshape(-1,1)
            test_predict[:,cv_num] = model.predict(np.array(X_test_base_scaled)).reshape(-1)
        mlp_test_predict_mean = np.mean(test_predict, axis=1).reshape(-1,1)
        mlp_train_predict = train_fold_predict
        0it [00:00, ?it/s]
```

Model: "model"

Layer (type)	Output Shape	Param #
input_2 (InputLayer)	[(None, 335)]	0
dense_3 (Dense)	(None, 168)	56448
dense_4 (Dense)	(None, 84)	14196
dense_5 (Dense)	(None, 1)	85

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Total params: 70,729 Trainable params: 70,729 Non-trainable params: 0

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Epoch 1/1000

2022-10-25 10:10:19.474012: W tensorflow/core/platform/profile\_utils/cpu\_utils.cc:128] Failed to get CPU frequency: 0 Hz 2022-10-25 10:10:19.763163: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

2022-10-25 10:10:24.232786: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
Epoch 3/1000
399/399 [====
    Epoch 4/1000
Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
399/399 [====
   Epoch 8/1000
Epoch 9/1000
Epoch 10/1000
399/399 [=============] - 2s 6ms/step - loss: 1.7238 - val_loss: 0.9431 - Ir: 0.0010
Epoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 14: ReduceLROnPlateau reducing learning rate to 0.0005000000237487257.
399/399 [===========] - 2s 6ms/step - loss: 2.6017 - val_loss: 1.2311 - lr: 0.0010
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 20/1000
Epoch 21/1000
Epoch 21: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.4055 - val_loss: 0.2888 - lr: 2.5000e-04
Epoch 26/1000
```

```
Epoch 27/1000
Epoch 28/1000
Epoch 28: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
Epoch 29/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.3068 - val_loss: 0.2461 - lr: 1.2500e-04
Epoch 30/1000
Epoch 31/1000
Epoch 32/1000
Epoch 32: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
399/399 [============] - 2s 6ms/step - loss: 0.2859 - val_loss: 0.2562 - Ir: 1.2500e-04
Epoch 33/1000
Epoch 34/1000
Fpoch 35/1000
Epoch 35: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 36/1000
399/399 [=====
      Epoch 37/1000
Epoch 38/1000
Epoch 39/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2360 - val_loss: 0.2376 - lr: 3.1250e-05
Epoch 40/1000
Epoch 40: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
399/399 [============] - 2s 6ms/step - loss: 0.2414 - val_loss: 0.2368 - Ir: 3.1250e-05
Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 44: ReduceLROnPlateau reducing learning rate to 1e-05.
Epoch 45/1000
Epoch 46/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2255 - val_loss: 0.2327 - lr: 1.0000e-05
Epoch 47/1000
Epoch 48/1000
Epoch 49/1000
```

```
Epoch 50/1000
Epoch 51/1000
399/399 [======
     :=========] - 2s 6ms/step - loss: 0.2256 - val_loss: 0.2332 - Ir: 1.0000e-05
Epoch 52/1000
Epoch 53/1000
399/399 [======
     :==============] - 2s 6ms/step - loss: 0.2256 - val_loss: 0.2328 - lr: 1.0000e-05
Epoch 54/1000
Epoch 55/1000
399/399 [=====
     Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 59/1000
399/399 [======
     :=========] - 2s 6ms/step - loss: 0.2237 - val_loss: 0.2327 - Ir: 1.0000e-05
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
399/399 [======
      ==========] - 2s 6ms/step - loss: 0.2231 - val_loss: 0.2311 - lr: 1.0000e-05
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 75/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2230 - val_loss: 0.2319 - lr: 1.0000e-05
Epoch 76/1000
```

```
Epoch 77/1000
Epoch 78/1000
Epoch 79/1000
Epoch 80/1000
399/399 [======
       ==========] - 2s 6ms/step - loss: 0.2220 - val_loss: 0.2282 - Ir: 1.0000e-05
Epoch 81/1000
Epoch 82/1000
Epoch 83/1000
Epoch 84/1000
Epoch 85/1000
Epoch 86/1000
Epoch 87/1000
Epoch 88/1000
Epoch 89/1000
       =========] - 2s 6ms/step - loss: 0.2216 - val_loss: 0.2291 - lr: 1.0000e-05
399/399 [====
Epoch 90/1000
Epoch 91/1000
Epoch 92/1000
399/399 [=================== ] - 3s 7ms/step - loss: 0.2203 - val_loss: 0.2317 - lr: 1.0000e-05
Epoch 93/1000
Epoch 94/1000
Epoch 95/1000
Epoch 96/1000
399/399 [============] - 2s 6ms/step - loss: 0.2202 - val_loss: 0.2336 - Ir: 1.0000e-05
Epoch 96: early stopping
90/3116 [.....] - ETA: 5s
2022-10-25 10:14:04.953422: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
3116/3116 [============ ] - 5s 2ms/step
1it [03:57, 237,02s/it]
```

Model: "model\_1"

Layer (type)	Output Shape	Param #
input_3 (InputLayer)	[(None, 335)]	0
dense_6 (Dense)	(None, 168)	56448
dense_7 (Dense)	(None, 84)	14196
dense_8 (Dense)	(None, 1)	85

Total params: 70,729 Trainable params: 70,729 Non-trainable params: 0

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Epoch 1/1000

11/399 [.....] - ETA: 2s - loss: 516.4849

2022-10-25 10:14:16.711903: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

2022-10-25 10:14:19.191970: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
Epoch 3/1000
399/399 [====
    Epoch 4/1000
Epoch 5/1000
Epoch 6/1000
399/399 [==============] - 2s 6ms/step - loss: 3.6904 - val_loss: 2.1571 - Ir: 0.0010
Epoch 7/1000
399/399 [====
    Epoch 8/1000
Epoch 9/1000
Epoch 10/1000
399/399 [=============] - 2s 6ms/step - loss: 1.3205 - val_loss: 1.1709 - Ir: 0.0010
Epoch 11/1000
399/399 [=============] - 2s 6ms/step - loss: 2.7008 - val_loss: 0.9945 - Ir: 0.0010
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 14: ReduceLROnPlateau reducing learning rate to 0.0005000000237487257.
399/399 [===========] - 2s 6ms/step - loss: 1.8337 - val_loss: 1.8445 - lr: 0.0010
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 20/1000
Epoch 21/1000
Epoch 21: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
Epoch 26/1000
```

```
Epoch 27/1000
Epoch 28/1000
399/399 [====
     Epoch 29/1000
Epoch 30/1000
399/399 [================== ] - 2s 6ms/step - loss: 0.4976 - val_loss: 0.5486 - lr: 2.5000e-04
Epoch 31/1000
Epoch 31: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 35/1000
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
399/399 [====
        :=========] - 2s 6ms/step - loss: 0.3288 - val_loss: 0.2956 - lr: 1.2500e-04
Epoch 39/1000
Epoch 40/1000
Epoch 40: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
399/399 [=================== ] - 2s 6ms/step - loss: 0.2989 - val_loss: 0.3011 - lr: 1.2500e-04
Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2503 - val_loss: 0.2390 - lr: 6.2500e-05
Epoch 46/1000
Epoch 47/1000
Epoch 47: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 48/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2375 - val_loss: 0.2314 - lr: 3.1250e-05
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
```

```
Epoch 52/1000
Epoch 53/1000
399/399 [======
   ============ ] - 3s 7ms/step - loss: 0.2338 - val_loss: 0.2411 - lr: 3.1250e-05
Epoch 54/1000
Epoch 54: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
399/399 [============] - 2s 6ms/step - loss: 0.2366 - val_loss: 0.2394 - Ir: 3.1250e-05
Epoch 55/1000
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 58: ReduceLROnPlateau reducing learning rate to 1e-05.
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 75/1000
Epoch 76/1000
```

```
Epoch 77/1000
399/399 [=========== ] - 2s 6ms/step - loss: 0.2218 - val_loss: 0.2301 - lr: 1.0000e-05
Epoch 77: early stopping
 92/3116 [.....] - ETA: 5s
2022-10-25 10:17:12.248702: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
3116/3116 [=========== ] - 5s 2ms/step
2671/2671 [=========== ] - 5s 2ms/step
2it [07:04, 207.89s/it]
Model: "model_2"
Layer (type)
                  Output Shape
                                    Param #
______
input_4 (InputLayer)
                   [(None, 335)]
                                    0
dense_9 (Dense)
                   (None, 168)
                                    56448
dense_10 (Dense)
                   (None, 84)
                                    14196
dense_11 (Dense)
                   (None, 1)
                                    85
______
```

Total params: 70,729 Trainable params: 70,729 Non-trainable params: 0

Epoch 1/1000

16/399 [>.....] - ETA: 2s - loss: 266.5225

2022-10-25 10:17:24.044481: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled. 

2022-10-25 10:17:26.427446: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
Epoch 3/1000
399/399 [====
   Epoch 4/1000
Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
399/399 [====
   Epoch 8/1000
Epoch 9/1000
Epoch 10/1000
399/399 [==============] - 2s 6ms/step - loss: 3.3192 - val_loss: 2.7984 - Ir: 0.0010
Epoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 15/1000
399/399 [=============] - 2s 6ms/step - loss: 2.1663 - val_loss: 1.4393 - Ir: 0.0010
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 20/1000
Epoch 21/1000
Epoch 22/1000
Epoch 22: ReduceLROnPlateau reducing learning rate to 0.0005000000237487257.
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
Epoch 26/1000
Epoch 26: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
```

```
Epoch 27/1000
Epoch 28/1000
399/399 [====
     Epoch 29/1000
Epoch 30/1000
399/399 [======
     Epoch 31/1000
Epoch 31: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
Epoch 32/1000
Epoch 33/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.3101 - val_loss: 0.2477 - lr: 1.2500e-04
Epoch 34/1000
Epoch 35/1000
Fpoch 36/1000
Epoch 36: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
Epoch 37/1000
       ========] - 2s 6ms/step - loss: 0.2391 - val_loss: 0.2406 - lr: 6.2500e-05
399/399 [====
Epoch 38/1000
Epoch 39/1000
399/399 [======
       =========] - 2s 6ms/step - loss: 0.2517 - val_loss: 0.2434 - lr: 6.2500e-05
Epoch 40/1000
399/399 [=====
       Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 43: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 47: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
399/399 [=================== ] - 2s 6ms/step - loss: 0.2410 - val_loss: 0.2381 - lr: 3.1250e-05
Epoch 48/1000
Epoch 49/1000
Epoch 50/1000
```

```
Epoch 51/1000
Epoch 51: ReduceLROnPlateau reducing learning rate to 1e-05.
399/399 [============] - 2s 6ms/step - loss: 0.2266 - val_loss: 0.2496 - Ir: 1.5625e-05
Epoch 52/1000
Epoch 53/1000
Epoch 54/1000
Epoch 55/1000
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 75/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2200 - val_loss: 0.2304 - lr: 1.0000e-05
Epoch 76/1000
```

```
Epoch 77/1000
    Epoch 78/1000
    399/399 [====
                   :========] - 2s 6ms/step - loss: 0.2202 - val_loss: 0.2315 - lr: 1.0000e-05
    Epoch 79/1000
    Epoch 80/1000
    399/399 [=====
                      ======] - 2s 6ms/step - loss: 0.2195 - val_loss: 0.2302 - lr: 1.0000e-05
    Epoch 81/1000
    399/399 [======
                Epoch 82/1000
    Epoch 83/1000
    Epoch 84/1000
    399/399 [=======
                  ========] - 2s 6ms/step - loss: 0.2194 - val_loss: 0.2252 - Ir: 1.0000e-05
    Epoch 85/1000
    Epoch 86/1000
    Fpoch 87/1000
    Epoch 87: early stopping
      88/3116 [.....] - ETA: 5s
    2022-10-25 10:20:42.319807: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
    3116/3116 [============= ] - 5s 2ms/step
    2671/2671 [============ ] - 4s 2ms/step
    3it [10:33, 211.22s/it]
    Stacking
In []: new_X_train = np.concatenate((xgb_train_predict_base, cnn_train_predict_base, mlp_train_predict_base), axis=1)
     new_X_test = np.concatenate((xgb_test_predict_mean_base, cnn_test_predict_mean_base, mlp_test_predict_mean_base), axis=1)
     print(new_X_train.shape, new_X_test.shape)
     (299050.3) (85444.3)
    Meta-learner fitting
In []: final_model = LinearRegression()
     final_model.fit(new_X_train, y_train)
    y_pred_final = final_model.predict(new_X_test)
     Prediction & Evaluation
In [ ]: y_pred_final
    array([0.00354715, 0.00237233, 0.00245136, ..., 0.00574381, 0.00278258,
        0.00375834])
In []: np_rmspe(y_test, y_pred_final)
```

## Type 4: Base + Nearest Neigbor → [XGBoost,1d-CNN,MLP]

```
In [ ]: y_pred_final
        array([0.00354715, 0.00237233, 0.00245136, ..., 0.00574381, 0.00278258,
               0.00375834])
       np_rmspe(y_test, y_pred_final)
        0.2433471604414482
        [01] Base + Nearest Neigbor \rightarrow 1d-CNN
In [ ]: num_columns = X_train.shape[1]
        num_labels = 1
        learning_rate = 6e-3
       tf.random.set_seed(777)
        batch size = 1024
        learning_rate = 6e-3
        epochs = 1000
        model = CNN(X_train, y_train, num_columns, num_labels, learning_rate, epochs)
        2022-10-25 02:09:52.099166: I tensorflow/core/common_runtime/pluggable_device/pluggable_device_factory.cc:305] Could not identify NUMA node of platform GPU ID 0, defaul
        ting to O. Your kernel may not have been built with NUMA support.
        2022-10-25 02:09:52.099304: I tensorflow/core/common_runtime/pluggable_device/pluggable_device_factory.cc:271] Created TensorFlow device (/job:localhost/replica:0/task:
        O/device:GPU:O with O MB memory) -> physical PluggableDevice (device: O, name: METAL, pci bus id: <undefined>)
        Metal device set to: Apple M1 Pro
        systemMemory: 16.00 GB
        maxCacheSize: 5.33 GB
        Epoch 1/1000
        2022-10-25 02:09:52.507034: W tensorflow/core/platform/profile_utils/cpu_utils.cc:128] Failed to get CPU frequency: 0 Hz
        2022-10-25 02:09:53.043321: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
        293/293 [============ ] - 10s 30ms/step - loss: 44.5666 - val loss: 0.8009 - lr: 0.0060
        Epoch 2/1000
          1/293 [..... - ETA: 8s - loss: 0.8940
        2022-10-25 02:10:02.075625: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
```

```
Epoch 3/1000
293/293 [============= ] - 8s 28ms/step - loss: 0.5873 - val_loss: 0.4361 - lr: 0.0060
Epoch 4/1000
293/293 [============] - 8s 28ms/step - loss: 0.5194 - val_loss: 0.6895 - lr: 0.0060
Epoch 5/1000
293/293 [============] - 8s 28ms/step - loss: 0.5140 - val_loss: 0.5418 - Ir: 0.0060
Epoch 6/1000
293/293 [==============] - 8s 28ms/step - loss: 0.4529 - val_loss: 0.5140 - lr: 0.0060
Epoch 7/1000
293/293 [==========] - 8s 28ms/step - loss: 0.4519 - val_loss: 0.4356 - lr: 0.0060
Epoch 8/1000
293/293 [============= ] - 8s 28ms/step - loss: 0.4118 - val_loss: 0.4650 - lr: 0.0060
Epoch 9/1000
Epoch 10/1000
293/293 [===========] - 8s 28ms/step - loss: 0.4083 - val_loss: 0.5623 - Ir: 0.0060
Epoch 11/1000
293/293 [==========] - 8s 28ms/step - loss: 0.3856 - val_loss: 0.5838 - lr: 0.0060
Epoch 12/1000
293/293 [============= ] - 8s 28ms/step - loss: 0.4203 - val_loss: 0.6495 - lr: 0.0060
Epoch 13/1000
Epoch 14/1000
Epoch 14: ReduceLROnPlateau reducing learning rate to 0.0030000000026077032.
293/293 [============] - 8s 28ms/step - loss: 0.3616 - val_loss: 0.4378 - lr: 0.0060
Epoch 15/1000
293/293 [============] - 8s 28ms/step - loss: 0.3063 - val_loss: 0.2995 - lr: 0.0030
Epoch 16/1000
Epoch 17/1000
293/293 [==============] - 8s 28ms/step - loss: 0.3062 - val_loss: 0.2887 - lr: 0.0030
Epoch 18/1000
293/293 [=================== ] - 8s 28ms/step - loss: 0.3104 - val_loss: 0.4769 - lr: 0.0030
Epoch 19/1000
Epoch 20/1000
293/293 [============] - 8s 28ms/step - loss: 0.2985 - val loss: 0.3385 - lr: 0.0030
Epoch 21/1000
Epoch 21: ReduceLR0nPlateau reducing learning rate to 0.001500000013038516.
293/293 [==========] - 8s 28ms/step - loss: 0.2991 - val_loss: 0.4025 - lr: 0.0030
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
293/293 [============ ] - 8s 28ms/step - loss: 0.2759 - val_loss: 0.2887 - lr: 0.0015
Epoch 26/1000
293/293 [============] - 8s 28ms/step - loss: 0.2822 - val_loss: 0.3321 - Ir: 0.0015
Epoch 27/1000
```

```
Epoch 28/1000
Epoch 28: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
293/293 [=========== ] - 8s 28ms/step - loss: 0.2728 - val_loss: 0.3374 - lr: 0.0015
Epoch 29/1000
Epoch 30/1000
Epoch 31/1000
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 35/1000
293/293 [=============] - 8s 28ms/step - loss: 0.2578 - val_loss: 0.2402 - lr: 7.5000e-04
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
Epoch 39/1000
     293/293 [=====
Epoch 40/1000
Epoch 41/1000
Epoch 41: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 48/1000
293/293 [=======] - ETA: Os - loss: 0.2416
Epoch 48: ReduceLROnPlateau reducing learning rate to 0.0001875000016298145.
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
Epoch 52/1000
```

```
Epoch 53/1000
Epoch 53: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
293/293 [===========] - 8s 28ms/step - loss: 0.2350 - val_loss: 0.2288 - Ir: 1.8750e-04
Epoch 54/1000
Epoch 55/1000
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
293/293 [==============] - 8s 28ms/step - loss: 0.2320 - val_loss: 0.2411 - lr: 9.3750e-05
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 68: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 75/1000
Epoch 76/1000
Epoch 77/1000
```

```
Epoch 78/1000
Epoch 78: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
293/293 [============] - 8s 28ms/step - loss: 0.2284 - val_loss: 0.2202 - Ir: 4.6875e-05
Epoch 79/1000
Epoch 80/1000
Epoch 81/1000
Epoch 82/1000
Epoch 83/1000
Epoch 83: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
293/293 [============] - 8s 28ms/step - loss: 0.2279 - val_loss: 0.2182 - Ir: 2.3438e-05
Epoch 84/1000
Epoch 85/1000
Fpoch 86/1000
Epoch 87/1000
Epoch 88/1000
Epoch 88: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 89/1000
Epoch 90/1000
Epoch 91/1000
Epoch 92/1000
Epoch 93/1000
293/293 [============ ] - ETA: Os - loss: 0.2275
Epoch 93: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
Epoch 94/1000
Epoch 95/1000
Epoch 96/1000
Epoch 97/1000
Epoch 98/1000
Epoch 98: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
Epoch 99/1000
Epoch 100/1000
```

In [ ]: model[0].summary()

Model: "model"

Layer (type) ========	Output Shape	Param #
input_1 (InputLayer)	[(None, 397)]	0
batch_normalization (BatchN ormalization)	(None, 397)	1588
dense (Dense)	(None, 256)	101888
reshape (Reshape)	(None, 16, 16)	0
conv1d (Conv1D)	(None, 15, 12)	396
average_pooling1d (AverageP ooling1D)	(None, 7, 12)	0
flatten (Flatten)	(None, 84)	0
dense_1 (Dense)	(None, 64)	5440
batch_normalization_1 (Batc hNormalization)	(None, 64)	256
gaussian_noise (GaussianNoi se)	(None, 64)	0
dropout (Dropout)	(None, 64)	0
dense_2 (Dense)	(None, 32)	2080
batch_normalization_2 (Batc hNormalization)	(None, 32)	128
gaussian_noise_1 (GaussianN oise)	(None, 32)	0
dropout_1 (Dropout)	(None, 32)	0
dense_3 (Dense)	(None, 16)	528
batch_normalization_3 (Batc hNormalization)	(None, 16)	64
gaussian_noise_2 (GaussianN oise)	(None, 16)	0
dropout_2 (Dropout)	(None, 16)	0
dense_4 (Dense)	(None, 1)	17

\_\_\_\_\_

Total params: 112,385 Trainable params: 111,367 Non-trainable params: 1,018

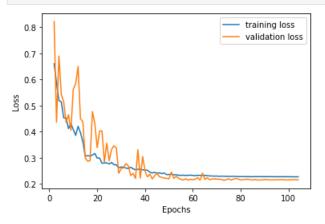
\_\_\_\_\_

2022-10-25 02:24:34.117264: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

			_	_ /
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	[======]	_	0s	7ms/step
32/32	[======]	-	0s	8ms/step
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	[=======]	_	0s	7ms/step
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32/32	[======]	_	0s	7ms/step
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32/32	[========] [==========]	_	0s	7ms/step
- 1.	[=======]	_	0s	7ms/step
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32/32	[=======]	_	0s	7ms/step
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32/32	[======]	-	0s	7ms/step
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32/32	[=======]	_	0s	7ms/step
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      32/32 [======== ] - Os 7ms/step
      32/32 [=====
                 ======] - Os 7ms/step
      32/32 [======] - Os 7ms/step
      14/14 [======] - Os 9ms/step
In [ ]: | pred = {}
      test = \{\}
      for i in range(86):
         pred[i+1] = globals()['y_pred{}'.format(i+1)]
         test[i+1] = globals()['y_test{}'.format(i+1)]
In [ ]: mse = []
      for i in range(86):
         sqr_mse = get_mse(test[i+1],pred[i+1])
         mse.append(np.sum(sqr_mse))
In [ ]: final_rmspe = np.sqrt(sum(mse)/y_test.shape[0])
      final_rmspe
      0.21326511067106527
In []: import matplotlib.pyplot as plt
      epochs = np.arange(2, len(model[1].history['loss'])+1)
      plt.plot(epochs, model[1].history['loss'][1:],label='training loss')
      plt.plot(epochs, model[1].history['val_loss'][1:],label='validation loss')
      plt.xlabel('Epochs')
      plt.ylabel('Loss')
```

```
plt.legend()
plt.show()
```



## [02] Base + Nearest Neigbor $\rightarrow$ MLP

```
In [ ]: def rmspe(y_true, y_pred):
            return K.sqrt(K.mean(K.square((y_true-y_pred)/y_true)))
        X_train = pd.read_pickle('./397/X_train_tf.pkl').astype(float)
        y_train = pd.read_pickle('./397/y_train_tf.pkl').astype(float)
        X_val = pd.read_pickle('./397/X_val_tf.pkl').astype(float)
        y_val = pd.read_pickle('./397/y_val_tf.pkl').astype(float)
        X_test = pd.read_pickle('./397/X_test_tf.pkl').astype(float)
        y_test = pd.read_pickle('./397/y_test_tf.pkl').astype(float)
        scaler = StandardScaler()
        X_train = scaler.fit_transform(X_train)
        X_val = scaler.fit_transform(X_val)
        X_test = scaler.fit_transform(X_test)
        inputs= tf.keras.Input(
                shape=(X_train.shape[1],)
        hidden1=tf.keras.layers.Dense(
                units=int(np.round(X_train.shape[1]/2, 0)),
                kernel_initializer='he_uniform',
                activation='LeakyReLU'
            )(inputs)
        hidden2=tf.keras.layers.Dense(
                units=int(np.round(X_train.shape[1]/4, 0)),
                kernel_initializer='he_uniform',
                activation='LeakyReLU'
            )(hidden1)
        outputs=tf.keras.layers.Dense(
                units=1.
        )(hidden2)
```

```
model = Model(inputs, outputs)
model.summary()
model.compile(optimizer=tf.keras.optimizers.Adam(0.001),
              loss=rmspe)
rlr = tf.keras.callbacks.ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=3, min_delta=1e-5, min_lr=1e-5, verbose=1)
es = tf.keras.callbacks.EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=11, restore_best_weights=True, verbose=1)
callback_list = [rlr, es]
history = model.fit(X_train, y_train,
                    batch_size=500, epochs=1000, verbose=1,
                    validation_data=(X_val, y_val), callbacks=callback_list
print(pd.DataFrame(history.history))
epochs=np.arange(1, len(history.history['loss'])+1)
plt.plot(epochs, history.history['loss'], label='training loss')
plt.plot(epochs, history.history['val_loss'], label='validation loss')
plt.xlabel('Epochs')
plt.ylabel('Loss')
plt.legend()
plt.show()
epochs=np.arange(2, len(history.history['loss'])+1)
plt.plot(epochs, history.history['loss'][1:], label='training loss')
plt.plot(epochs, history.history['val_loss'][1:], label='validation loss')
plt.xlabel('Epochs')
plt.ylabel('Loss')
plt.legend()
plt.show()
a = np.array([]).reshape(0, 1)
for x in range (1, 42):
    length = int((X_test.shape[0] / 41))
    test = X_{test[length*(x-1):length*(x)]}
   y_hat = model.predict(test)
    #print(y_hat)
    a = np.append(a, y_hat)
rmse = np.sqrt(np.mean(np.square(((a - y_test) / y_test)), axis=0))
print('RMSPE :', rmse)
```

2022-10-25 00:13:46.022035: I tensorflow/core/common\_runtime/pluggable\_device/pluggable\_device\_factory.cc:305] Could not identify NUMA node of platform GPU ID 0, defaul ting to 0. Your kernel may not have been built with NUMA support.

2022-10-25 00:13:46.022158: I tensorflow/core/common\_runtime/pluggable\_device/pluggable\_device\_factory.cc:271] Created TensorFlow device (/job:localhost/replica:0/task: 0/device:GPU:0 with 0 MB memory) -> physical PluggableDevice (device: 0, name: METAL, pci bus id: <underlined>)

Metal device set to: Apple M1

systemMemory: 16.00 GB
maxCacheSize: 5.33 GB

Model: "model"

Layer (type)	Output Shape	Param #
input_1 (InputLayer)	[(None, 397)]	0
dense (Dense)	(None, 198)	78804
dense_1 (Dense)	(None, 99)	19701
dense_2 (Dense)	(None, 1)	100

Total params: 98,605 Trainable params: 98,605 Non-trainable params: 0

2022-10-25 00:13:46.454625: W tensorflow/core/platform/profile\_utils/cpu\_utils.cc:128] Failed to get CPU frequency: 0 Hz

Epoch 1/1000

1/599 [.....] - ETA: 4:02 - loss: 759.5681

2022-10-25 00:13:46.694529: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:112] Plugin optimizer for device\_type GPU is enabled.

599/599 [=======] - ETA: Os - loss: 50.2582

2022-10-25 00:13:52.096756: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:112] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
599/599 [============] - 6s 9ms/step - loss: 11.9734 - val_loss: 6.5775
Epoch 3/1000
599/599 [============= ] - 6s 9ms/step - loss: 8.4742 - val_loss: 4.2420
Epoch 4/1000
599/599 [============] - 6s 10ms/step - loss: 4.1670 - val_loss: 3.3291
Epoch 5/1000
599/599 [============] - 8s 13ms/step - loss: 5.1838 - val_loss: 8.1014
Epoch 6/1000
599/599 [===========] - 8s 13ms/step - loss: 4.7891 - val_loss: 1.5712
Epoch 7/1000
599/599 [============] - 6s 11ms/step - loss: 1.4386 - val_loss: 1.7858
Epoch 8/1000
Epoch 9/1000
599/599 [===========] - 6s 10ms/step - loss: 2.6540 - val_loss: 0.7541
Epoch 10/1000
Epoch 11/1000
599/599 [=========== ] - 5s 9ms/step - loss: 1.5002 - val_loss: 0.8628
Epoch 12/1000
599/599 [======] - 5s 9ms/step - loss: 5.6441 - val loss: 10.3644
Epoch 00012: ReduceLROnPlateau reducing learning rate to 0.0005000000237487257.
Epoch 13/1000
Epoch 14/1000
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 00019: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
Epoch 20/1000
Epoch 21/1000
Epoch 22/1000
599/599 [======] - 6s 10ms/step - loss: 0.3299 - val loss: 0.3125
Epoch 23/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.3319 - val_loss: 0.4009
Epoch 24/1000
Epoch 00024: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
Epoch 25/1000
```

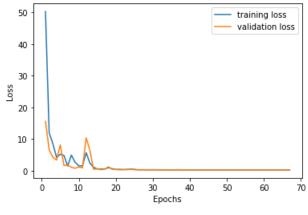
```
Epoch 26/1000
599/599 [=============] - 5s 9ms/step - loss: 0.2769 - val_loss: 0.2501
Epoch 27/1000
Epoch 28/1000
599/599 [======] - 6s 10ms/step - loss: 0.2688 - val loss: 0.2703
Epoch 29/1000
599/599 [============] - 6s 10ms/step - loss: 0.2735 - val_loss: 0.2324
Epoch 30/1000
Epoch 31/1000
Epoch 32/1000
Epoch 00032: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
Epoch 33/1000
Epoch 34/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2347 - val_loss: 0.2257
Epoch 35/1000
Epoch 36/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2455 - val_loss: 0.2273
Epoch 37/1000
599/599 [============= ] - 5s 9ms/step - loss: 0.2340 - val_loss: 0.3082
Epoch 00037: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 38/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2251 - val_loss: 0.2236
Epoch 39/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2232 - val_loss: 0.2208
Epoch 40/1000
Epoch 41/1000
Epoch 42/1000
Epoch 00042: ReduceLR0nPlateau reducing learning rate to 1.5625000742147677e-05.
Epoch 43/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2164 - val_loss: 0.2237
Epoch 44/1000
Epoch 45/1000
Epoch 00045: ReduceLROnPlateau reducing learning rate to 7.812500371073838e-06.
Epoch 46/1000
Epoch 47/1000
Epoch 48/1000
Epoch 49/1000
```

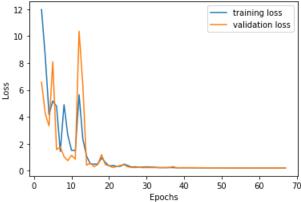
```
Epoch 50/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2128 - val_loss: 0.2183
Epoch 51/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2124 - val_loss: 0.2188
Epoch 00051: ReduceLROnPlateau reducing learning rate to 3.906250185536919e-06.
Epoch 52/1000
599/599 [============= ] - 5s 9ms/step - loss: 0.2114 - val_loss: 0.2182
Epoch 53/1000
599/599 [============= ] - 5s 9ms/step - loss: 0.2107 - val loss: 0.2187
Epoch 54/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2108 - val_loss: 0.2206
Epoch 00054: ReduceLROnPlateau reducing learning rate to 1.9531250927684596e-06.
Epoch 55/1000
599/599 [=========== ] - 5s 8ms/step - loss: 0.2102 - val_loss: 0.2184
Epoch 56/1000
Epoch 57/1000
599/599 [============= ] - 6s 9ms/step - loss: 0.2101 - val_loss: 0.2185
Epoch 58/1000
Epoch 59/1000
Epoch 00059: ReduceLROnPlateau reducing learning rate to 9.765625463842298e-07.
Epoch 60/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2096 - val_loss: 0.2175
Epoch 61/1000
599/599 [=============] - 5s 9ms/step - loss: 0.2096 - val_loss: 0.2185
Epoch 62/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2096 - val_loss: 0.2175
Epoch 00062: ReduceLROnPlateau reducing learning rate to 4.882812731921149e-07.
Epoch 63/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2094 - val_loss: 0.2178
Epoch 64/1000
Epoch 65/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2094 - val_loss: 0.2178
Epoch 00065: ReduceLR0nPlateau reducing learning rate to 2.4414063659605745e-07.
Epoch 66/1000
599/599 [============ ] - 5s 9ms/step - loss: 0.2093 - val_loss: 0.2176
Epoch 67/1000
Restoring model weights from the end of the best epoch.
Epoch 00067: early stopping
      loss val_loss
0 50.258221 15.575092 1.000000e-03
1 11.973442 6.577546 1.000000e-03
2 8.474157 4.241951 1.000000e-03
3 4.166983 3.329058 1.000000e-03
```

5.183785 8.101426 1.000000e-03

```
62 0.209410 0.217827 4.882813e-07
63 0.209366 0.217685 4.882813e-07
64 0.209371 0.217792 4.882813e-07
65 0.209266 0.217637 2.441406e-07
66 0.209246 0.217732 2.441406e-07
```

## [67 rows x 3 columns]





2022-10-25 00:19:51.022622: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:112] Plugin optimizer for device\_type GPU is enabled. RMSPE: 0.21806930129850519

## [03] Ensemble

CV stacking Assemble with base features

XGBoost

```
train_fold_predict = np.zeros((X_train.shape[0], 1))
        test_predict = np.zeros((X_test.shape[0], n_folds))
In [ ]: xgboost_reg = XGBRegressor(n_estimators = 1625,
                                   colsample_bytree = 0.6,
                                   gamma=0.4,
                                   max_depth=17.
                                   subsample = 0.8)
In []: for cv_num, (train_index, val_index) in tqdm(enumerate(kfold.split(X_train))):
            X_train_ = X_train.iloc[train_index,:]
            y_train_ = y_train.iloc[train_index]
            X_val_ = X_train.iloc[val_index,:]
            xgboost_reg.fit(X_train_,y_train_)
            train_fold_predict[val_index,:] = xgboost_reg.predict(X_val_).reshape(-1,1)
            test_predict[:,cv_num] = xgboost_reg.predict(X_test)
        xgb_test_predict_mean = np.mean(test_predict, axis=1).reshape(-1,1)
        xgb_train_predict = train_fold_predict
        3it [3:38:43, 4374.52s/it]
In [ ]: print(xgb_test_predict_mean.shape, xgb_train_predict.shape)
        (85444, 1) (299050, 1)
        CNN
In [ ]: def np_rmspe(y_true, y_pred):
            return np.sqrt(np.mean(np.square((y_true-y_pred)/y_true)))
In [ ]: def rmspe(y_true, y_pred):
            return K.sqrt(K.mean(K.square((y_true-y_pred)/y_true)))
In [ ]: def CNN(X_train, y_train, X_val, y_val, num_columns, num_labels, learning_rate, epochs):
            inp = tf.keras.layers.Input(shape=(num_columns,))
            x = tf.keras.layers.BatchNormalization()(inp)
            x = tf.keras.layers.Dense(256, activation='LeakyReLU')(x)
            x = tf.keras.layers.Reshape((16,16))(x)
            x = tf.keras.layers.Conv1D(filters=12, kernel_size=2, strides=1, activation='LeakyReLU')(x)
            x = tf.keras.layers.MaxPooling1D(pool_size=2)(x)
            x = tf.keras.layers.Flatten()(x)
            for i in range(3):
               x = tf.keras.layers.Dense(64//(2**i), activation='LeakyReLU')(x)
               x = tf.keras.layers.BatchNormalization()(x)
               x = tf.keras.layers.GaussianNoise(0.01)(x)
               x = tf.keras.layers.Dropout(0.20)(x)
            x = tf.keras.layers.Dense(num_labels)(x)
```

```
model = tf.keras.models.Model(inputs=inp, outputs=x)
            model.compile(optimizer=tf.keras.optimizers.Adam(learning_rate=learning_rate), loss=rmspe)
            rlr = ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=5, min_delta=1e-5, verbose=2)
            es = EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=31, restore_best_weights=True, verbose=2)
            history = model.fit(X_train, y_train, epochs=epochs,validation_data=(X_val, y_val), validation_batch_size=len(y_val),batch_size=batch_size,verbose=1, callbacks=[rli
            return model, history
In [ ]: tf.random.set_seed(777)
        num_columns = X_train_scaled.shape[1]
        num_labels = 1
        learning_rate = 6e-3
        batch_size = 1024
        dropout_rates = 0
        epochs = 1000
        n_folds = 3
        kfold = KFold(n_splits=n_folds, shuffle=True, random_state=0)
        train_fold_predict = np.zeros((X_train_scaled.shape[0], 1))
        test_predict = np.zeros((X_test_scaled.shape[0], n_folds))
        for cv_num, (train_index, val_index) in tqdm(enumerate(kfold.split(X_train_scaled))):
            X_train_ = X_train_scaled[train_index,:]
            y_train_ = y_train.iloc[train_index]
            X_val_ = X_train_scaled[val_index,:]
            model = CNN(X_train_, y_train_, X_val_scaled, y_val, num_columns, num_labels, learning_rate, epochs)
            train_fold_predict[val_index,:] = model[0].predict(X_val_).reshape(-1,1)
            test_predict[:,cv_num] = model[0].predict(np.array(X_test_scaled)).reshape(-1)
        cnn_test_predict_mean = np.mean(test_predict, axis=1).reshape(-1,1)
        cnn_train_predict = train_fold_predict
```

0it [00:00, ?it/s]

```
Epoch 1/1000
Epoch 2/1000
195/195 [===:
       Epoch 3/1000
Epoch 4/1000
195/195 [====
       ===================== ] - 5s 27ms/step - loss: 0.5933 - val_loss: 0.3412 - Ir: 0.0060
Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
Epoch 8/1000
195/195 [==============] - 5s 28ms/step - loss: 0.4698 - val_loss: 0.3290 - lr: 0.0060
Epoch 9/1000
Epoch 10/1000
Fpoch 11/1000
Epoch 12/1000
Epoch 13/1000
195/195 [====
         ==========] - 5s 26ms/step - loss: 0.4401 - val_loss: 0.3124 - lr: 0.0060
Epoch 14/1000
Epoch 15/1000
195/195 [======
        ================ ] - 5s 24ms/step - loss: 0.3947 - val_loss: 0.3591 - lr: 0.0060
Epoch 16/1000
195/195 [=============] - 5s 25ms/step - loss: 0.4505 - val_loss: 0.2609 - Ir: 0.0060
Epoch 17/1000
Epoch 18/1000
195/195 [==================] - 5s 28ms/step - loss: 0.3945 - val_loss: 0.3174 - lr: 0.0060
Epoch 19/1000
Epoch 20/1000
195/195 [==============] - 5s 28ms/step - loss: 0.3732 - val_loss: 0.3246 - lr: 0.0060
Epoch 21/1000
Epoch 21: ReduceLROnPlateau reducing learning rate to 0.003000000026077032.
195/195 [============] - 6s 30ms/step - loss: 0.3781 - val_loss: 0.3298 - Ir: 0.0060
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
195/195 [=============] - 6s 29ms/step - loss: 0.3160 - val_loss: 0.2447 - Ir: 0.0030
Epoch 25/1000
Epoch 26/1000
Epoch 27/1000
```

```
Epoch 28/1000
Epoch 29/1000
195/195 [=============] - 6s 28ms/step - loss: 0.3142 - val_loss: 0.2473 - Ir: 0.0030
Epoch 30/1000
Epoch 31/1000
Epoch 31: ReduceLROnPlateau reducing learning rate to 0.001500000013038516.
195/195 [============] - 5s 28ms/step - loss: 0.3022 - val_loss: 0.2425 - Ir: 0.0030
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
195/195 [=============] - 5s 27ms/step - loss: 0.2751 - val_loss: 0.2400 - Ir: 0.0015
Epoch 35/1000
195/195 [=============] - 5s 27ms/step - loss: 0.2777 - val_loss: 0.2351 - lr: 0.0015
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
Epoch 38: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
195/195 [============] - 5s 27ms/step - loss: 0.2827 - val_loss: 0.2335 - lr: 0.0015
Epoch 39/1000
Epoch 40/1000
Epoch 41/1000
Epoch 42/1000
195/195 [==============] - 5s 27ms/step - loss: 0.2690 - val_loss: 0.2236 - lr: 7.5000e-04
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 47: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
195/195 [============] - 5s 26ms/step - loss: 0.2641 - val loss: 0.2636 - lr: 7.5000e-04
Epoch 48/1000
195/195 [=============] - 5s 26ms/step - loss: 0.2584 - val_loss: 0.2295 - Ir: 3.7500e-04
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
```

```
Epoch 52/1000
195/195 [===============] - 5s 27ms/step - loss: 0.2536 - val_loss: 0.2436 - lr: 3.7500e-04
Epoch 53/1000
           ==========] - 5s 26ms/step - loss: 0.2544 - val_loss: 0.2210 - lr: 3.7500e-04
195/195 [====
Epoch 54/1000
Epoch 55/1000
195/195 [=====
           :=========] - 5s 27ms/step - loss: 0.2553 - val_loss: 0.2441 - lr: 3.7500e-04
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 58: ReduceLROnPlateau reducing learning rate to 0.0001875000016298145.
195/195 [============] - 5s 27ms/step - loss: 0.2533 - val_loss: 0.2229 - Ir: 3.7500e-04
Epoch 59/1000
195/195 [===============] - 5s 27ms/step - loss: 0.2461 - val_loss: 0.2439 - Ir: 1.8750e-04
Epoch 60/1000
195/195 [=============] - 5s 27ms/step - loss: 0.2481 - val_loss: 0.2197 - lr: 1.8750e-04
Fpoch 61/1000
Epoch 62/1000
195/195 [=============] - 5s 28ms/step - loss: 0.2467 - val_loss: 0.2411 - lr: 1.8750e-04
Epoch 63/1000
195/195 [====
             Epoch 64/1000
195/195 [=============] - 5s 27ms/step - loss: 0.2449 - val_loss: 0.2183 - lr: 1.8750e-04
Epoch 65/1000
195/195 [=====
            =========] - 5s 26ms/step - loss: 0.2453 - val_loss: 0.2298 - lr: 1.8750e-04
Epoch 66/1000
195/195 [======
           Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 69: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
195/195 [==============] - 5s 27ms/step - loss: 0.2406 - val_loss: 0.2259 - lr: 9.3750e-05
Epoch 74/1000
Epoch 75/1000
Epoch 76/1000
Epoch 76: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
```

```
195/195 [=============== ] - 1475s 8s/step - loss: 0.2419 - val_loss: 0.2186 - Ir: 9.3750e-05
Epoch 77/1000
Epoch 78/1000
195/195 [======
      ==========] - 6s 30ms/step - loss: 0.2389 - val_loss: 0.2190 - Ir: 4.6875e-05
Epoch 79/1000
Epoch 80/1000
      195/195 [======
Epoch 81/1000
Epoch 82/1000
     195/195 [======
Epoch 83/1000
Epoch 84/1000
Epoch 85/1000
Epoch 86/1000
Epoch 87/1000
Epoch 88/1000
Epoch 89/1000
195/195 [==============] - 5s 28ms/step - loss: 0.2373 - val_loss: 0.2165 - lr: 4.6875e-05
Epoch 90/1000
Epoch 91/1000
Epoch 92/1000
Epoch 93/1000
Epoch 94/1000
Epoch 95/1000
Epoch 96/1000
Epoch 97/1000
Epoch 98/1000
195/195 [==============] - 5s 27ms/step - loss: 0.2363 - val_loss: 0.2192 - lr: 4.6875e-05
Epoch 99/1000
Epoch 99: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
195/195 [=============] - 5s 28ms/step - loss: 0.2361 - val_loss: 0.2159 - lr: 4.6875e-05
Epoch 100/1000
Epoch 101/1000
Epoch 102/1000
```

```
Epoch 103/1000
195/195 [==============] - 5s 26ms/step - loss: 0.2355 - val_loss: 0.2163 - Ir: 2.3438e-05
Fpoch 104/1000
195/195 [=============] - 5s 26ms/step - loss: 0.2344 - val_loss: 0.2191 - lr: 2.3438e-05
Epoch 105/1000
Epoch 106/1000
Epoch 106: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
195/195 [===============] - 5s 27ms/step - loss: 0.2354 - val_loss: 0.2180 - Ir: 2.3438e-05
Epoch 107/1000
Epoch 108/1000
Epoch 109/1000
Epoch 110/1000
Epoch 111/1000
Epoch 111: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 112/1000
195/195 [==============] - 5s 27ms/step - loss: 0.2339 - val_loss: 0.2176 - lr: 5.8594e-06
Epoch 113/1000
195/195 [=====
        Epoch 114/1000
Epoch 115/1000
Epoch 116/1000
Epoch 116: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
195/195 [==============] - 5s 27ms/step - loss: 0.2344 - val_loss: 0.2158 - lr: 5.8594e-06
Epoch 117/1000
Epoch 118/1000
Epoch 119/1000
Epoch 120/1000
Epoch 121/1000
Epoch 121: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
Epoch 122/1000
195/195 [==============] - 5s 26ms/step - loss: 0.2341 - val_loss: 0.2164 - Ir: 1.4648e-06
Epoch 123/1000
Epoch 124/1000
Epoch 125/1000
Epoch 126/1000
```

```
Epoch 126: ReduceLROnPlateau reducing learning rate to 7.324218813664629e-07.
Epoch 127/1000
Epoch 128/1000
Epoch 129/1000
Epoch 130/1000
Epoch 131/1000
Epoch 131: ReduceLROnPlateau reducing learning rate to 3.6621094068323146e-07.
Epoch 132/1000
195/195 [===============] - 8s 43ms/step - loss: 0.2345 - val_loss: 0.2165 - lr: 3.6621e-07
Epoch 132: early stopping
2671/2671 [========] - 13s 3ms/step
```

1it [36:49, 2209.59s/it]

```
Epoch 1/1000
195/195 [=================] - 18s 54ms/step - loss: 39.0062 - val_loss: 0.9894 - Ir: 0.0060
Epoch 2/1000
195/195 [===:
     Epoch 3/1000
Epoch 4/1000
195/195 [====
    Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
Epoch 8/1000
195/195 [==============] - 7s 36ms/step - loss: 0.4576 - val_loss: 0.2983 - Ir: 0.0060
Epoch 9/1000
Epoch 10/1000
Fpoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 13: ReduceLROnPlateau reducing learning rate to 0.0030000000026077032.
Epoch 14/1000
Epoch 15/1000
195/195 [=============] - 7s 35ms/step - loss: 0.3390 - val_loss: 0.2609 - Ir: 0.0030
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
195/195 [============] - 7s 34ms/step - loss: 0.3150 - val_loss: 0.2448 - Ir: 0.0030
Epoch 20/1000
195/195 [=============] - 7s 35ms/step - loss: 0.3192 - val_loss: 0.2716 - Ir: 0.0030
Epoch 21/1000
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
195/195 [=============] - 7s 35ms/step - loss: 0.3154 - val_loss: 0.2387 - Ir: 0.0030
Epoch 25/1000
Epoch 26/1000
Epoch 27/1000
```

```
Epoch 28/1000
Epoch 29/1000
Epoch 29: ReduceLROnPlateau reducing learning rate to 0.001500000013038516.
Epoch 30/1000
195/195 [============] - 7s 35ms/step - loss: 0.2808 - val_loss: 0.2471 - lr: 0.0015
Epoch 31/1000
195/195 [============] - 7s 34ms/step - loss: 0.2778 - val_loss: 0.2274 - Ir: 0.0015
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 35/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2765 - val_loss: 0.2358 - Ir: 0.0015
Epoch 36/1000
Epoch 36: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
Epoch 37/1000
Epoch 38/1000
195/195 [===============] - 7s 37ms/step - loss: 0.2600 - val_loss: 0.2238 - Ir: 7.5000e-04
Epoch 39/1000
Epoch 40/1000
Epoch 41/1000
Epoch 42/1000
195/195 [===============] - 7s 35ms/step - loss: 0.2624 - val_loss: 0.2219 - lr: 7.5000e-04
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 47: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
Epoch 48/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2523 - val_loss: 0.2239 - Ir: 3.7500e-04
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
```

```
Epoch 52/1000
Epoch 52: ReduceLROnPlateau reducing learning rate to 0.0001875000016298145.
195/195 [=============] - 7s 35ms/step - loss: 0.2515 - val_loss: 0.2242 - Ir: 3.7500e-04
Epoch 53/1000
Epoch 54/1000
Epoch 55/1000
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
195/195 [==============] - 7s 35ms/step - loss: 0.2466 - val_loss: 0.2336 - lr: 1.8750e-04
Epoch 59/1000
Epoch 60/1000
Epoch 60: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
Epoch 61/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2447 - val_loss: 0.2211 - Ir: 9.3750e-05
Epoch 62/1000
         195/195 [=====
Epoch 63/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2426 - val_loss: 0.2209 - Ir: 9.3750e-05
Epoch 64/1000
Epoch 65/1000
Epoch 65: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
195/195 [=============] - 7s 35ms/step - loss: 0.2432 - val_loss: 0.2246 - Ir: 9.3750e-05
Epoch 66/1000
Epoch 67/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2408 - val_loss: 0.2229 - Ir: 4.6875e-05
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
195/195 [===============] - 7s 35ms/step - loss: 0.2412 - val_loss: 0.2280 - Ir: 4.6875e-05
Epoch 73/1000
Epoch 73: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
195/195 [=================] - 7s 35ms/step - loss: 0.2414 - val_loss: 0.2231 - lr: 4.6875e-05
Epoch 74/1000
Epoch 75/1000
```

```
Epoch 76/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2401 - val_loss: 0.2212 - lr: 2.3438e-05
Epoch 77/1000
195/195 [======
       Epoch 78/1000
195/195 [=============] - 6s 33ms/step - loss: 0.2402 - val_loss: 0.2196 - lr: 2.3438e-05
Epoch 79/1000
Epoch 79: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
195/195 [========= ] - 7s 37ms/step - loss: 0.2398 - val_loss: 0.2205 - Ir: 2.3438e-05
Epoch 80/1000
Epoch 81/1000
Epoch 82/1000
195/195 [==============] - 7s 36ms/step - loss: 0.2394 - val_loss: 0.2198 - Ir: 1.1719e-05
Epoch 83/1000
Epoch 84/1000
Epoch 84: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 85/1000
Epoch 86/1000
195/195 [===============] - 7s 36ms/step - loss: 0.2393 - val_loss: 0.2196 - Ir: 5.8594e-06
Epoch 87/1000
Epoch 88/1000
Fpoch 89/1000
Epoch 89: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
195/195 [================] - 7s 36ms/step - loss: 0.2388 - val_loss: 0.2199 - Ir: 5.8594e-06
Epoch 90/1000
Epoch 91/1000
Epoch 92/1000
195/195 [==============] - 7s 37ms/step - loss: 0.2389 - val_loss: 0.2212 - lr: 2.9297e-06
Epoch 93/1000
Epoch 94/1000
Epoch 94: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
195/195 [=============] - 7s 35ms/step - loss: 0.2393 - val loss: 0.2201 - lr: 2.9297e-06
Epoch 95/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2389 - val_loss: 0.2205 - lr: 1.4648e-06
Epoch 96/1000
Epoch 97/1000
Epoch 98/1000
```

```
Epoch 99/1000
Epoch 99: ReduceLROnPlateau reducing learning rate to 7.324218813664629e-07.
Epoch 100/1000
Epoch 101/1000
Epoch 102/1000
195/195 [=================] - 7s 35ms/step - loss: 0.2392 - val_loss: 0.2200 - lr: 7.3242e-07
Epoch 103/1000
Epoch 104/1000
Epoch 104: ReduceLROnPlateau reducing learning rate to 3.6621094068323146e-07.
195/195 [============] - 7s 35ms/step - loss: 0.2395 - val_loss: 0.2201 - Ir: 7.3242e-07
Epoch 105/1000
193/195 [============>==>=>] - ETA: Os - loss: 0.2385Restoring model weights from the end of the best epoch: 74.
Epoch 105: early stopping
3116/3116 [============= ] - 13s 3ms/step
```

2it [1:51:50, 3557.51s/it]

```
Epoch 1/1000
195/195 [================] - 17s 54ms/step - loss: 48.5780 - val_loss: 0.7856 - Ir: 0.0060
Epoch 2/1000
195/195 [===:
     Epoch 3/1000
195/195 [=============================== ] - 9s 47ms/step - loss: 0.5643 - val_loss: 0.4065 - lr: 0.0060
Epoch 4/1000
195/195 [====
    Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
Epoch 7: ReduceLROnPlateau reducing learning rate to 0.003000000026077032.
195/195 [============ ] - 7s 35ms/step - loss: 0.4522 - val_loss: 0.3879 - lr: 0.0060
Epoch 8/1000
Epoch 9/1000
Fpoch 10/1000
Epoch 11/1000
Epoch 12/1000
195/195 [====
       Epoch 13/1000
Epoch 14/1000
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
195/195 [============] - 7s 35ms/step - loss: 0.3637 - val_loss: 0.2709 - lr: 0.0030
Epoch 20/1000
195/195 [============] - 7s 35ms/step - loss: 0.3362 - val_loss: 0.3200 - lr: 0.0030
Epoch 21/1000
Epoch 21: ReduceLROnPlateau reducing learning rate to 0.001500000013038516.
Epoch 22/1000
Epoch 23/1000
195/195 [=============] - 7s 35ms/step - loss: 0.3002 - val_loss: 0.2310 - lr: 0.0015
Epoch 24/1000
Epoch 25/1000
Epoch 26/1000
```

```
Epoch 27/1000
Epoch 28/1000
Epoch 28: ReduceLROnPlateau reducing learning rate to 0.000750000006519258.
195/195 [=========== ] - 7s 33ms/step - loss: 0.2964 - val_loss: 0.2635 - lr: 0.0015
Epoch 29/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2803 - val_loss: 0.2507 - lr: 7.5000e-04
Epoch 30/1000
195/195 [========= ] - 7s 35ms/step - loss: 0.2820 - val_loss: 0.2499 - Ir: 7.5000e-04
Epoch 31/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2828 - val_loss: 0.2300 - lr: 7.5000e-04
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 35/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2790 - val_loss: 0.2795 - lr: 7.5000e-04
Epoch 36/1000
Epoch 36: ReduceLROnPlateau reducing learning rate to 0.000375000003259629.
195/195 [===========] - 7s 34ms/step - loss: 0.2781 - val_loss: 0.2308 - Ir: 7.5000e-04
Epoch 37/1000
195/195 [===============] - 7s 34ms/step - loss: 0.2693 - val_loss: 0.2525 - Ir: 3.7500e-04
Epoch 38/1000
Epoch 39/1000
Fpoch 40/1000
Epoch 41/1000
195/195 [===============] - 7s 34ms/step - loss: 0.2667 - val_loss: 0.2368 - Ir: 3.7500e-04
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 44: ReduceLR0nPlateau reducing learning rate to 0.0001875000016298145.
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
195/195 [=============] - 7s 35ms/step - loss: 0.2604 - val_loss: 0.2340 - lr: 1.8750e-04
Epoch 48/1000
Epoch 49/1000
Epoch 49: ReduceLROnPlateau reducing learning rate to 9.375000081490725e-05.
```

```
Epoch 50/1000
195/195 [==============] - 7s 34ms/step - loss: 0.2561 - val_loss: 0.2227 - lr: 9.3750e-05
Epoch 51/1000
Epoch 52/1000
Epoch 53/1000
Epoch 54/1000
Epoch 55/1000
Epoch 55: ReduceLROnPlateau reducing learning rate to 4.6875000407453626e-05.
195/195 [===============] - 7s 34ms/step - loss: 0.2568 - val loss: 0.2336 - lr: 9.3750e-05
Epoch 56/1000
195/195 [==============] - 7s 34ms/step - loss: 0.2538 - val_loss: 0.2356 - lr: 4.6875e-05
Epoch 57/1000
195/195 [===============] - 7s 34ms/step - loss: 0.2539 - val_loss: 0.2243 - Ir: 4.6875e-05
Epoch 58/1000
195/195 [=============] - 7s 34ms/step - loss: 0.2545 - val_loss: 0.2270 - lr: 4.6875e-05
Fpoch 59/1000
Epoch 60/1000
Epoch 60: ReduceLROnPlateau reducing learning rate to 2.3437500203726813e-05.
195/195 [=============] - 7s 34ms/step - loss: 0.2545 - val_loss: 0.2283 - lr: 4.6875e-05
Epoch 61/1000
195/195 [============] - 7s 34ms/step - loss: 0.2528 - val_loss: 0.2258 - lr: 2.3438e-05
Epoch 62/1000
Epoch 63/1000
Epoch 64/1000
Epoch 65/1000
Epoch 65: ReduceLROnPlateau reducing learning rate to 1.1718750101863407e-05.
195/195 [=============] - 7s 34ms/step - loss: 0.2512 - val_loss: 0.2242 - lr: 2.3438e-05
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 70: ReduceLROnPlateau reducing learning rate to 5.859375050931703e-06.
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
```

```
Epoch 74/1000
     Epoch 75/1000
     Epoch 75: ReduceLROnPlateau reducing learning rate to 2.9296875254658516e-06.
     195/195 [=============] - 7s 35ms/step - loss: 0.2509 - val_loss: 0.2259 - Ir: 5.8594e-06
     Epoch 76/1000
     195/195 [==============] - 7s 35ms/step - loss: 0.2513 - val_loss: 0.2242 - lr: 2.9297e-06
     Epoch 77/1000
     Epoch 78/1000
     195/195 [=====
                  Epoch 79/1000
     Epoch 80/1000
     Epoch 80: ReduceLROnPlateau reducing learning rate to 1.4648437627329258e-06.
     Epoch 81/1000
     193/195 [=============].] - ETA: 0s - loss: 0.2505Restoring model weights from the end of the best epoch: 50.
     195/195 [=============] - 7s 35ms/step - loss: 0.2504 - val loss: 0.2252 - Ir: 1.4648e-06
     Epoch 81: early stopping
     2671/2671 [========== ] - 11s 3ms/step
     3it [2:01:53, 2437.73s/it]
In [ ]: print(cnn_test_predict_mean.shape, cnn_train_predict.shape)
     (85444, 1) (299050, 1)
     MLP
In [ ]: def np_rmspe(y_true, y_pred):
       return np.sqrt(np.mean(np.square((y_true-y_pred)/y_true)))
In [ ]: def rmspe(y_true, y_pred):
       return K.sqrt(K.mean(K.square((y_true-y_pred)/y_true)))
In [ ]: def MLP(X_train, y_train, X_val, y_val):
        inputs= tf.keras.Input(
            shape=(X_train.shape[1],)
       hidden1=tf.keras.layers.Dense(
            units=int(np.round(X_train.shape[1]/2, 0)),
            kernel_initializer='he_uniform',
            activation='LeakyReLU'
          )(inputs)
       hidden2=tf.keras.layers.Dense(
            units=int(np.round(X_train.shape[1]/4, 0)),
            kernel_initializer='he_uniform',
            activation='LeakyReLU'
          )(hidden1)
```

```
outputs=tf.keras.layers.Dense(
                    units=1,
            )(hidden2)
            model = Model(inputs, outputs)
            model.summary()
            model.compile(optimizer=tf.keras.optimizers.Adam(0.001),
                        loss=rmspe)
            rlr = tf.keras.callbacks.ReduceLROnPlateau(monitor='val_loss', factor=0.5, patience=3, min_delta=1e-5, min_lr=1e-5, verbose=1)
            es = tf.keras.callbacks.EarlyStopping(monitor='val_loss', min_delta=1e-5, patience=11, restore_best_weights=True, verbose=1)
            callback_list = [rlr, es]
            history = model.fit(X_train, y_train,
                                batch size=500, epochs=1000, verbose=1.
                                validation_data=(X_val, y_val), callbacks=callback_list
            return model
In [ ]: tf.random.set_seed(777)
        n_folds = 3
        kfold = KFold(n_splits=n_folds, shuffle=True, random_state=0)
        train_fold_predict = np.zeros((X_train_scaled.shape[0], 1))
        test_predict = np.zeros((X_test_scaled.shape[0], n_folds))
        for cv_num, (train_index, val_index) in tqdm(enumerate(kfold.split(X_train_scaled))):
            X_train_ = X_train_scaled[train_index,:]
            y_train_ = y_train.iloc[train_index]
            X_val_ = X_train_scaled[val_index,:]
            model = MLP(X_train_, y_train_, X_val_scaled, y_val)
            train_fold_predict[val_index,:] = model.predict(X_val_).reshape(-1,1)
            test_predict[:,cv_num] = model.predict(np.array(X_test_scaled)).reshape(-1)
        mlp_test_predict_mean = np.mean(test_predict, axis=1).reshape(-1,1)
        mlp_train_predict = train_fold_predict
        0it [00:00, ?it/s]
```

Metal device set to: Apple M1 Pro

systemMemory: 16.00 GB
maxCacheSize: 5.33 GB

Model: "model"

Layer (type)	Output Shape	Param #
input_1 (InputLayer)	[(None, 397)]	0
dense (Dense)	(None, 198)	78804
dense_1 (Dense)	(None, 99)	19701
dense_2 (Dense)	(None, 1)	100

\_\_\_\_\_

Total params: 98,605 Trainable params: 98,605 Non-trainable params: 0

2022-10-26 13:06:15.364116: I tensorflow/core/common\_runtime/pluggable\_device/pluggable\_device\_factory.cc:305] Could not identify NUMA node of platform GPU ID 0, defaulting to 0. Your kernel may not have been built with NUMA support.

2022-10-26 13:06:15.365287: I tensorflow/core/common\_runtime/pluggable\_device/pluggable\_device\_factory.cc:271] Created TensorFlow device (/job:localhost/replica:0/task: 0/device:GPU:0 with 0 MB memory) -> physical PluggableDevice (device: 0, name: METAL, pci bus id: <undefined>)

Epoch 1/1000

2022-10-26 13:06:15.744569: W tensorflow/core/platform/profile\_utils/cpu\_utils.cc:128] Failed to get CPU frequency: 0 Hz

2022-10-26 13:06:15.985953: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

2022-10-26 13:06:19.247883: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
Epoch 3/1000
399/399 [====
   Epoch 4/1000
Epoch 5/1000
Epoch 6/1000
399/399 [=============] - 2s 6ms/step - loss: 6.0630 - val_loss: 3.8864 - Ir: 0.0010
Epoch 7/1000
Epoch 8/1000
Epoch 9/1000
399/399 [================] - 2s 6ms/step - loss: 10.1712 - val_loss: 3.7653 - lr: 0.0010
Epoch 10/1000
Epoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 15/1000
399/399 [=============] - 2s 6ms/step - loss: 3.1837 - val_loss: 2.5656 - Ir: 0.0010
Epoch 16/1000
Epoch 16: ReduceLROnPlateau reducing learning rate to 0.00050000000237487257.
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 20/1000
Epoch 21/1000
Epoch 22/1000
Epoch 22: ReduceLR0nPlateau reducing learning rate to 0.0002500000118743628.
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
Epoch 26/1000
```

```
Epoch 27/1000
Epoch 28/1000
399/399 [====
     Epoch 29/1000
Epoch 30/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.3788 - val_loss: 0.2535 - lr: 2.5000e-04
Epoch 31/1000
Epoch 32/1000
Epoch 33/1000
Epoch 33: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
399/399 [=============] - 2s 6ms/step - loss: 0.4337 - val_loss: 0.2678 - Ir: 2.5000e-04
Epoch 34/1000
Epoch 35/1000
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
399/399 [====
       Epoch 39/1000
Epoch 40/1000
Epoch 40: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
399/399 [=================== ] - 2s 6ms/step - loss: 0.3053 - val_loss: 0.2356 - lr: 1.2500e-04
Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 44: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
399/399 [=================== ] - 2s 6ms/step - loss: 0.2430 - val_loss: 0.2335 - lr: 6.2500e-05
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 48/1000
399/399 [================== ] - 2s 6ms/step - loss: 0.2317 - val_loss: 0.2264 - lr: 3.1250e-05
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
```

```
Epoch 52/1000
399/399 [============ ] - ETA: Os - loss: 0.2287
Epoch 52: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
399/399 [============] - 3s 7ms/step - loss: 0.2287 - val_loss: 0.2283 - Ir: 3.1250e-05
Epoch 53/1000
Epoch 54/1000
Epoch 55/1000
399/399 [=========] - 3s 6ms/step - loss: 0.2196 - val_loss: 0.2231 - Ir: 1.5625e-05
Epoch 56/1000
Epoch 57/1000
Epoch 57: ReduceLROnPlateau reducing learning rate to 1e-05.
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
399/399 [============] - 2s 6ms/step - loss: 0.2154 - val_loss: 0.2223 - Ir: 1.0000e-05
Epoch 62/1000
Epoch 63/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2144 - val_loss: 0.2201 - lr: 1.0000e-05
Epoch 64/1000
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2142 - val_loss: 0.2207 - lr: 1.0000e-05
Epoch 68/1000
Epoch 69/1000
399/399 [================== ] - 2s 6ms/step - loss: 0.2146 - val_loss: 0.2313 - lr: 1.0000e-05
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 74: early stopping
93/3116 [.....] - ETA: 5s
```

2022-10-26 13:09:15.701790: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

3116/3116 [=======] - 5s 2ms/step 2671/2671 [==========] - 4s 2ms/step

1it [03:11, 191.21s/it]

Model: "model\_1"

Layer (type)	Output Shape	Param #
input_2 (InputLayer)	[(None, 397)]	0
dense_3 (Dense)	(None, 198)	78804
dense_4 (Dense)	(None, 99)	19701
dense_5 (Dense)	(None, 1)	100

\_\_\_\_\_\_

Total params: 98,605 Trainable params: 98,605 Non-trainable params: 0

\_\_\_\_\_

Epoch 1/1000

10/399 [.....] - ETA: 2s - loss: 379.0120

2022-10-26 13:09:27.443299: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

399/399 [=======] - ETA: Os - loss: 62.5336

2022-10-26 13:09:30.015212: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
Epoch 3/1000
399/399 [====
    Epoch 4/1000
Epoch 5/1000
Epoch 6/1000
Epoch 7/1000
399/399 [====
   Epoch 8/1000
Epoch 9/1000
Epoch 10/1000
399/399 [==============] - 2s 6ms/step - loss: 3.3477 - val_loss: 4.0384 - Ir: 0.0010
Epoch 11/1000
399/399 [==============] - 2s 6ms/step - loss: 3.5982 - val_loss: 2.6650 - lr: 0.0010
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 14: ReduceLROnPlateau reducing learning rate to 0.00050000000237487257.
399/399 [==========] - 2s 6ms/step - loss: 2.8633 - val_loss: 2.8035 - Ir: 0.0010
Epoch 15/1000
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 20/1000
Epoch 21/1000
Epoch 22/1000
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
Epoch 26/1000
399/399 [=================== ] - 2s 6ms/step - loss: 1.0901 - val_loss: 0.9989 - lr: 5.0000e-04
Epoch 27/1000
```

```
Epoch 28/1000
Fpoch 29/1000
Epoch 30/1000
Epoch 30: ReduceLR0nPlateau reducing learning rate to 0.0002500000118743628.
399/399 [============] - 2s 6ms/step - loss: 1.0906 - val_loss: 1.2058 - Ir: 5.0000e-04
Epoch 31/1000
Epoch 32/1000
Epoch 33/1000
Epoch 34/1000
Epoch 34: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
399/399 [========================] - 2s 6ms/step - loss: 0.3612 - val_loss: 0.4892 - lr: 2.5000e-04
Epoch 35/1000
399/399 [=================== ] - 3s 7ms/step - loss: 0.2867 - val_loss: 0.2386 - lr: 1.2500e-04
Epoch 36/1000
Epoch 37/1000
Epoch 38/1000
399/399 [======
     Epoch 39/1000
Epoch 39: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
Epoch 40/1000
Epoch 41/1000
Epoch 42/1000
Epoch 43/1000
Epoch 44/1000
Epoch 44: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 45/1000
Epoch 46/1000
Epoch 47/1000
Epoch 48/1000
399/399 [========================= ] - 3s 6ms/step - loss: 0.2302 - val_loss: 0.2230 - lr: 3.1250e-05
Epoch 49/1000
Epoch 50/1000
Epoch 51/1000
```

```
Epoch 52/1000
Epoch 53/1000
Epoch 53: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
399/399 [============] - 2s 6ms/step - loss: 0.2244 - val_loss: 0.2349 - Ir: 3.1250e-05
Epoch 54/1000
Epoch 55/1000
399/399 [==========] - 2s 6ms/step - loss: 0.2197 - val_loss: 0.2262 - Ir: 1.5625e-05
Epoch 56/1000
Epoch 56: ReduceLROnPlateau reducing learning rate to 1e-05.
Epoch 57/1000
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2151 - val_loss: 0.2218 - lr: 1.0000e-05
Epoch 64/1000
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 72: early stopping
94/3116 [.....] - ETA: 4s
2022-10-26 13:12:20.246898: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
2671/2671 [=========== ] - 5s 2ms/step
2it [06:16, 187.55s/it]
```

Model: "model\_2"

Layer (type)	Output Shape	Param #
input_3 (InputLayer)	[(None, 397)]	0
dense_6 (Dense)	(None, 198)	78804
dense_7 (Dense)	(None, 99)	19701
dense_8 (Dense)	(None, 1)	100

\_\_\_\_\_

Total params: 98,605 Trainable params: 98,605 Non-trainable params: 0

\_\_\_\_\_

Epoch 1/1000

8/399 [.....] - ETA: 2s - loss: 476.0985

2022-10-26 13:12:32.180265: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

399/399 [=============] - ETA: Os - loss: 76.4363

2022-10-26 13:12:35.190623: I tensorflow/core/grappler/optimizers/custom\_graph\_optimizer\_registry.cc:113] Plugin optimizer for device\_type GPU is enabled.

```
Epoch 2/1000
Epoch 3/1000
399/399 [=====
   Epoch 4/1000
Epoch 5/1000
Epoch 6/1000
399/399 [==============] - 2s 6ms/step - loss: 5.6507 - val_loss: 4.2045 - Ir: 0.0010
Epoch 7/1000
Epoch 8/1000
Epoch 9/1000
Epoch 10/1000
399/399 [=============] - 2s 6ms/step - loss: 4.1805 - val_loss: 2.7694 - Ir: 0.0010
Epoch 11/1000
Epoch 12/1000
Epoch 13/1000
Epoch 14/1000
Epoch 15/1000
399/399 [=============] - 2s 6ms/step - loss: 2.3220 - val_loss: 2.3240 - Ir: 0.0010
Epoch 16/1000
Epoch 17/1000
Epoch 18/1000
Epoch 19/1000
Epoch 20/1000
Epoch 21/1000
Epoch 22/1000
Epoch 22: ReduceLROnPlateau reducing learning rate to 0.00050000000237487257.
Epoch 23/1000
Epoch 24/1000
Epoch 25/1000
Epoch 26/1000
Epoch 26: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
```

```
Epoch 27/1000
Epoch 28/1000
Epoch 29/1000
Epoch 30/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.3036 - val_loss: 0.2443 - lr: 2.5000e-04
Epoch 31/1000
Epoch 32/1000
Epoch 32: ReduceLROnPlateau reducing learning rate to 0.0001250000059371814.
Epoch 33/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2660 - val_loss: 0.2335 - lr: 1.2500e-04
Epoch 34/1000
Epoch 35/1000
Fpoch 36/1000
Epoch 36: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
Epoch 37/1000
399/399 [======
     Epoch 38/1000
Epoch 39/1000
Epoch 40/1000
Epoch 41/1000
Epoch 42/1000
Epoch 42: ReduceLROnPlateau reducing learning rate to 3.125000148429535e-05.
Epoch 43/1000
Epoch 44/1000
Epoch 45/1000
Epoch 46/1000
Epoch 46: ReduceLROnPlateau reducing learning rate to 1.5625000742147677e-05.
399/399 [===========] - 3s 6ms/step - loss: 0.2209 - val_loss: 0.2303 - Ir: 3.1250e-05
Epoch 47/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2191 - val_loss: 0.2210 - lr: 1.5625e-05
Epoch 48/1000
Epoch 49/1000
Epoch 50/1000
```

```
Epoch 51/1000
Epoch 51: ReduceLROnPlateau reducing learning rate to 1e-05.
399/399 [============] - 3s 7ms/step - loss: 0.2157 - val_loss: 0.2310 - Ir: 1.5625e-05
Epoch 52/1000
Epoch 53/1000
Epoch 54/1000
Epoch 55/1000
Epoch 56/1000
Epoch 57/1000
Epoch 58/1000
Epoch 59/1000
Epoch 60/1000
Epoch 61/1000
Epoch 62/1000
Epoch 63/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2129 - val_loss: 0.2195 - lr: 1.0000e-05
Epoch 64/1000
Epoch 65/1000
Epoch 66/1000
Epoch 67/1000
Epoch 68/1000
Epoch 69/1000
Epoch 70/1000
Epoch 71/1000
Epoch 72/1000
Epoch 73/1000
Epoch 74/1000
Epoch 75/1000
399/399 [=================== ] - 2s 6ms/step - loss: 0.2110 - val_loss: 0.2213 - lr: 1.0000e-05
Epoch 76/1000
```

```
Epoch 77/1000
       399/399 [============] - 2s 6ms/step - loss: 0.2117 - val_loss: 0.2228 - Ir: 1.0000e-05
       Epoch 77: early stopping
         90/3116 [.....] - ETA: 5s
       2022-10-26 13:15:41.403152: I tensorflow/core/grappler/optimizers/custom_graph_optimizer_registry.cc:113] Plugin optimizer for device_type GPU is enabled.
       3116/3116 [========== ] - 5s 2ms/step
       2671/2671 [========== ] - 4s 2ms/step
       3it [09:36, 192.19s/it]
In [ ]: print(mlp_test_predict_mean.shape, mlp_train_predict.shape)
       (85444, 1) (299050, 1)
       Stacking
In [ ]: new_X_train = np.concatenate((xgb_train_predict, cnn_train_predict, mlp_train_predict), axis=1)
       new_X_test = np.concatenate((xgb_test_predict_mean, cnn_test_predict_mean, mlp_test_predict_mean), axis=1)
       print(new_X_train.shape, new_X_test.shape)
       (299050.3) (85444.3)
       Meta-learner fitiing
In [ ]: final_model = LinearRegression()
       final_model.fit(new_X_train, y_train)
       y_pred_final = final_model.predict(new_X_test)
       Prediction & Evaluation
In [ ]: y_pred_final
       array([0.00354443, 0.00222816, 0.0026082, ..., 0.00584544, 0.00279357,
             0.00383644])
In [ ]: np_rmspe(y_test, y_pred_final)
       0.23700999742395124
```

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