

Friedman1_Base

February 14, 2022

```
[1]: import warnings
warnings.filterwarnings('ignore')
```

```
[2]: import scrapbook as sb
import pandas as pd
import numpy as np
import seaborn as sns
import numpy as np
from statistics import mean
import matplotlib.pyplot as plt
```

1 Baseline

```
[3]: books = sb.read_notebooks("./BaseLine_Model_Output")
paramVal = [1,0.1,0.01]
stats_mae = [[] for i in range(3)]
cat_mae = [[] for i in range(3)]
for nb in books.notebooks:
    paramVar = float(nb.papermill_dataframe.iloc[0]['value'])
    for i in range(3):
        if paramVar == paramVal[i]:
            stats_mae[i].append(nb.scrap['Stats Model MAE'].data)
            cat_mae[i].append(nb.scrap['Catboost MAE'].data)
```

```
[4]: for i in range(3):
    data = []
    for j in range(10):
        data.append([paramVal[i],stats_mae[i][j],cat_mae[i][j]])
    df = pd.DataFrame(data, columns = ['Variance','Stats MAE','CAT MAE'])
    display(df)
    print(df.mean(axis=0))
    print("-----")
```

| | Variance | Stats MAE | CAT MAE |
|---|----------|-----------|----------|
| 0 | 1 | 1.027300 | 0.930776 |
| 1 | 1 | 0.863775 | 0.847999 |
| 2 | 1 | 0.896239 | 1.074738 |
| 3 | 1 | 1.080526 | 0.963985 |

| | | | |
|---|---|----------|----------|
| 4 | 1 | 0.950101 | 0.893204 |
| 5 | 1 | 0.837116 | 0.684175 |
| 6 | 1 | 0.775688 | 0.873667 |
| 7 | 1 | 0.839791 | 0.741653 |
| 8 | 1 | 1.001798 | 1.082605 |
| 9 | 1 | 0.751927 | 0.742605 |

Variance 1.000000
Stats MAE 0.902426
CAT MAE 0.883541
dtype: float64

| | Variance | Stats MAE | CAT MAE |
|---|----------|-----------|----------|
| 0 | 0.1 | 0.497743 | 0.425585 |
| 1 | 0.1 | 0.345034 | 0.242752 |
| 2 | 0.1 | 0.399636 | 0.390090 |
| 3 | 0.1 | 0.441498 | 0.373905 |
| 4 | 0.1 | 0.488082 | 0.401580 |
| 5 | 0.1 | 0.328090 | 0.297526 |
| 6 | 0.1 | 0.431372 | 0.295360 |
| 7 | 0.1 | 0.484432 | 0.438895 |
| 8 | 0.1 | 0.397122 | 0.337098 |
| 9 | 0.1 | 0.483670 | 0.390312 |

Variance 0.100000
Stats MAE 0.429668
CAT MAE 0.359310
dtype: float64

| | Variance | Stats MAE | CAT MAE |
|---|----------|-----------|----------|
| 0 | 0.01 | 0.423607 | 0.317405 |
| 1 | 0.01 | 0.370623 | 0.353576 |
| 2 | 0.01 | 0.268271 | 0.298044 |
| 3 | 0.01 | 0.290377 | 0.272044 |
| 4 | 0.01 | 0.332387 | 0.332304 |
| 5 | 0.01 | 0.295254 | 0.282228 |
| 6 | 0.01 | 0.457667 | 0.368209 |
| 7 | 0.01 | 0.528753 | 0.373151 |
| 8 | 0.01 | 0.333785 | 0.378320 |
| 9 | 0.01 | 0.346543 | 0.314513 |

Variance 0.010000
Stats MAE 0.364727
CAT MAE 0.328979
dtype: float64
