

Friedman3_Base

February 14, 2022

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

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[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	1.244890	0.917044
1	1	1.134619	1.259574
2	1	1.017569	0.986947
3	1	0.832780	0.793714

4	1	0.778749	0.828795
5	1	0.943898	0.999600
6	1	0.876450	0.872098
7	1	0.894509	1.178615
8	1	0.912437	0.838152
9	1	0.718702	1.010803

Variance 1.000000
Stats MAE 0.935460
CAT MAE 0.968534
dtype: float64

	Variance	Stats MAE	CAT MAE
0	0.1	0.562177	0.296596
1	0.1	0.526643	0.396453
2	0.1	0.431169	0.451877
3	0.1	0.437312	0.242738
4	0.1	0.584716	0.267435
5	0.1	0.322809	0.385231
6	0.1	0.664418	0.610443
7	0.1	0.685338	0.513720
8	0.1	0.413850	0.210323
9	0.1	0.720641	0.565468

Variance 0.100000
Stats MAE 0.534907
CAT MAE 0.394028
dtype: float64

	Variance	Stats MAE	CAT MAE
0	0.01	0.458538	0.421834
1	0.01	0.667027	0.540055
2	0.01	0.566739	0.449262
3	0.01	0.439718	0.259190
4	0.01	0.495556	0.373354
5	0.01	0.516005	0.326653
6	0.01	0.491557	0.398885
7	0.01	0.563750	0.404296
8	0.01	0.444842	0.377444
9	0.01	0.384863	0.284906

Variance 0.010000
Stats MAE 0.502860
CAT MAE 0.383588
dtype: float64
