Forester report

version 1.1.4

2023-03-12 12:32:31

This report contains details about the best trained model, table with metrics for every trained model, scatter plot for chosen metric and info about used data.

The best models

This is the **regression** task.

The best model is: **xgboost_bayes**.

The names of the models were created by a pattern Engine_TuningMethod_Id, where:

- Engine describes the engine used for the training (random_forest, xgboost, decision_tree, lightgbm, catboost),
- TuningMethod describes how the model was tuned (basic for basic parameters, RS for random search, bayes for Bayesian optimization),
- Id for separating the random search parameters sets.

More details about the best model are present at the end of the report.

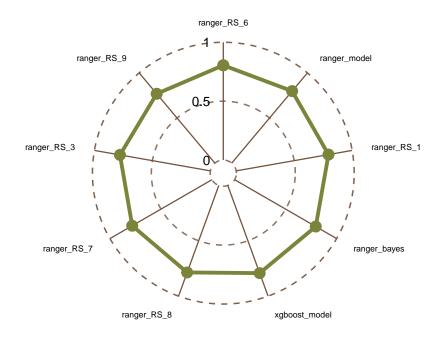
| no. | name | mse | r2 | mae |
|-----|---------------------|-------------|--------|-----------|
| 46 | xgboost_bayes | 20019465477 | 0.8061 | 91233.10 |
| 10 | $ranger_RS_6$ | 20136099053 | 0.8050 | 93352.71 |
| 1 | ranger_model | 20806262125 | 0.7985 | 94642.38 |
| 5 | $ranger_RS_1$ | 21034721439 | 0.7963 | 91339.61 |
| 45 | ranger_bayes | 21088257110 | 0.7958 | 97276.05 |
| 2 | $xgboost_model$ | 21417302625 | 0.7926 | 95079.18 |
| 12 | $ranger_RS_8$ | 22047436990 | 0.7865 | 100513.53 |
| 11 | $ranger_RS_7$ | 22499936628 | 0.7821 | 101934.84 |
| 7 | $ranger_RS_3$ | 22705321932 | 0.7801 | 106266.35 |
| 13 | ranger_RS_9 | 23875911122 | 0.7688 | 108421.42 |
| 36 | $lightgbm_RS_2$ | 29894499479 | 0.7105 | 122674.08 |
| 39 | $lightgbm_RS_5$ | 29894499479 | 0.7105 | 122674.08 |
| 48 | lightgbm_bayes | 31074970168 | 0.6990 | 125714.65 |
| 40 | $lightgbm_RS_6$ | 31579607685 | 0.6942 | 125292.62 |
| 43 | $lightgbm_RS_9$ | 31579607685 | 0.6942 | 125292.62 |
| 4 | lightgbm_model | 32891173014 | 0.6815 | 125920.39 |
| 44 | lightgbm_RS_10 | 32891173014 | 0.6815 | 125920.39 |
| 41 | lightgbm_RS_7 | 33164795309 | 0.6788 | 133063.34 |
| 9 | $ranger_RS_5$ | 34126056622 | 0.6695 | 144816.67 |
| 47 | decision_tree_bayes | 34316091895 | 0.6677 | 119223.85 |
| 38 | lightgbm_RS_4 | 36239460976 | 0.6490 | 130688.36 |

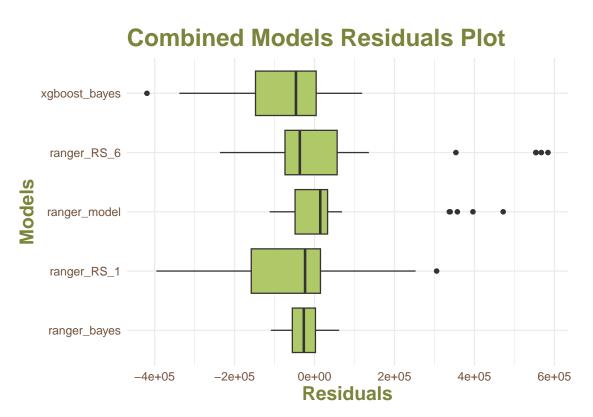
| no. | name | mse | r2 | mae |
|-----|--------------------------|--------------|---------|-----------|
| 6 | $ranger_RS_2$ | 38146990720 | 0.6306 | 158780.45 |
| 42 | lightgbm_RS_8 | 39835245775 | 0.6142 | 151987.37 |
| 14 | $ranger_RS_10$ | 40073333196 | 0.6119 | 161930.48 |
| 35 | $lightgbm_RS_1$ | 41400427683 | 0.5990 | 136431.52 |
| 8 | ${\rm ranger_RS_4}$ | 44127682866 | 0.5726 | 168106.95 |
| 21 | $xgboost_RS_7$ | 44347693165 | 0.5705 | 153698.36 |
| 24 | $xgboost_RS_10$ | 44347693165 | 0.5705 | 153698.36 |
| 3 | $decision_tree_model$ | 51144007059 | 0.5047 | 139324.28 |
| 25 | $decision_tree_RS_1$ | 51144007059 | 0.5047 | 139324.28 |
| 26 | $decision_tree_RS_2$ | 51144007059 | 0.5047 | 139324.28 |
| 27 | $decision_tree_RS_3$ | 51144007059 | 0.5047 | 139324.28 |
| 28 | $decision_tree_RS_4$ | 51144007059 | 0.5047 | 139324.28 |
| 29 | $decision_tree_RS_5$ | 51144007059 | 0.5047 | 139324.28 |
| 30 | $decision_tree_RS_6$ | 51144007059 | 0.5047 | 139324.28 |
| 31 | $decision_tree_RS_7$ | 51144007059 | 0.5047 | 139324.28 |
| 32 | $decision_tree_RS_8$ | 51144007059 | 0.5047 | 139324.28 |
| 33 | $decision_tree_RS_9$ | 51144007059 | 0.5047 | 139324.28 |
| 34 | $decision_tree_RS_10$ | 51144007059 | 0.5047 | 139324.28 |
| 37 | $lightgbm_RS_3$ | 55292995222 | 0.4645 | 151419.03 |
| 19 | $xgboost_RS_5$ | 113027077705 | -0.0946 | 260209.46 |
| 23 | $xgboost_RS_9$ | 113027077705 | -0.0946 | 260209.46 |
| 20 | $xgboost_RS_6$ | 114481520396 | -0.1087 | 268286.18 |
| 15 | $xgboost_RS_1$ | 115523592767 | -0.1188 | 271622.83 |
| 17 | $xgboost_RS_3$ | 115523592767 | -0.1188 | 271622.83 |
| 18 | $xgboost_RS_4$ | 257551703920 | -1.4943 | 427069.95 |
| 22 | $xgboost_RS_8$ | 257551703920 | -1.4943 | 427069.95 |
| 16 | $xgboost_RS_2$ | 258582072126 | -1.5043 | 424857.94 |

Plots for all models

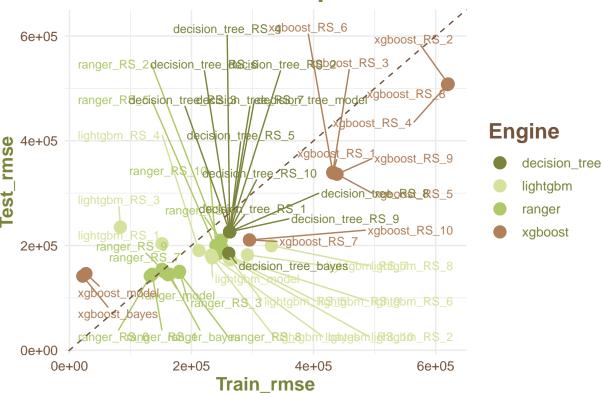
```
[1] "no."
             "name"
                      "engine" "tuning" "mse"
                                                 "r2"
                                                          "mae"
                     engine
                                    tuning
  no.
                name
                                                   mse
                                                                       mae
   46 xgboost_bayes xgboost
                                 bayes_opt 20019465477 0.8061156
                                                                  91233.10
1
2
                                                                  93352.71
        ranger_RS_6 ranger random_search 20136099053 0.8049861
3
       ranger_model ranger
                                    basic 20806262125 0.7984957
                                                                  94642.38
4
    5
        ranger_RS_1 ranger random_search 21034721439 0.7962831
                                                                  91339.61
5
       ranger_bayes ranger
                                 bayes_opt 21088257110 0.7957646
                                                                  97276.05
6
                                    basic 21417302625 0.7925779
                                                                  95079.18
    2 xgboost_model xgboost
7
        ranger_RS_8 ranger random_search 22047436990 0.7864752 100513.53
         ranger_RS_7 ranger random_search 22499936628 0.7820928 101934.84
8
    11
9
         ranger_RS_3 ranger random_search 22705321932 0.7801037 106266.35
        ranger_RS_9 ranger random_search 23875911122 0.7687668 108421.42
   13
  xgboost_bayes ranger_RS_6 ranger_model ranger_RS_1 ranger_bayes xgboost_model
      0.8061156
                 0.8049861
                               0.7984957
                                           0.7962831
                                                        0.7957646
                                                                      0.7925779
  ranger_RS_8 ranger_RS_7 ranger_RS_3 ranger_RS_9
   0.7864752
              0.7820928
                           0.7801037
                                       0.7687668
```

R2 comparison

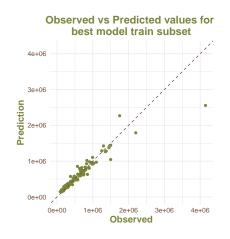


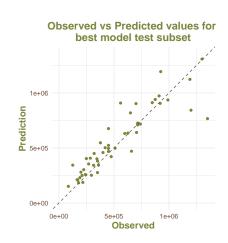


RMSE Train vs Test plot

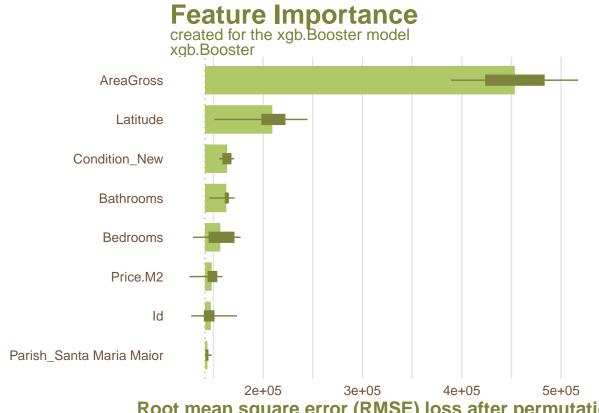


Plots for the best model - xgboost_bayes





Feature Importance for the best model - xgboost bayes



Root mean square error (RMSE) loss after permutatic

Details about data

CHECK DATA REPORT -

The dataset has 246 observations and 17 columns which names are:

Id; Condition; PropertyType; PropertySubType; Bedrooms; Bathrooms; AreaNet; AreaGross; Parking; Latitude; Longitude; Country; District; Municipality; Parish; Price.M2; Price;

With the target value described by a column: Price.

** Static columns are: **Country; District; Municipality;

With dominating values: Portugal; Lisboa; Lisboa;

These column pairs are duplicate: District - Municipality;

No target values are missing.

No predictor values are missing.

No issues with dimensionality.

Strongly correlated, by Spearman rank, pairs of numerical values are:

Bedrooms - AreaNet: 0.77; Bedrooms - AreaGross: 0.77; Bathrooms - AreaNet: 0.78; Bathrooms - Area Gross: 0.78; AreaNet - AreaGross: 1;

^{**} Strongly correlated, by Crammer's V rank, pairs of categorical values are: **

PropertyType - PropertySubType: 1;

These observation migth be outliers due to their numerical columns values:

145 146 196 44 5 51 57 58 59 60 61 62 63 64 69 75 76 77 78;

Target data is not evenly distributed with quantile bins: 0.25 0.35 0.14 0.26

Columns names suggest that some of them are IDs, removing them can improve the model. Suspicious columns are:

 Id

Columns data suggest that some of them are IDs, removing them can improve the model. Suspicious columns are:

 Id

------ CHECK DATA REPORT END

The best model details

----- Xgboost model -----

Parameters

niter: 15
evaluation_log:

iter : train rmse

1: 476244.897073358 2: 327432.980112583 3: 236386.934942405 4: 176361.318182452 5: 135291.939991913 6: 104979.966191163 7: 82787.6845203692 8: 66090.1209296145 9: 53088.237395824 10: 44430.7065202948

12 : 32829.8814129894 13 : 27986.07969806 14 : 25245.5741694385 15 : 21583.0437507795

11 : 37213.8807278742