Model performance:

The Random Forest model far outperformed the other approaches on the test and validation sets.

• Random Forest: MAE = 14.22

```
In [12]: # random forest
from sklearn.ensemble import RandomForestRegressor
rf = RandomForestRegressor()
np.mean(cross_val_score(rf,X_train,y_train,scoring = 'neg_mean_absolute_error', cv= 3))
Out[12]: -14.814732690697157
```

• Linear Regression: MAE = 20.86

```
In [9]: # multiple linear regression
    import statsmodels.api as sm
    X_sm = X = sm.add_constant(X)
    model = sm.OLS(y,X_sm)
    model.fit().summary()
    from sklearn.linear_model import LinearRegression, Lasso
    from sklearn.model_selection import cross_val_score

lm = LinearRegression()
lm.fit(X_train, y_train)

np.mean(cross_val_score(lm,X_train,y_train, scoring = 'neg_mean_absolute_error', cv= 3))

C:\Users\mylie\anaconda3\lib\site-packages\statsmodels\tsa\tsatools.py:142: FutureWarning:
    guments of concat except for the argument 'objs' will be keyword-only
    x = pd.concat(x[::order], 1)

Out[9]: -20.766855128923336
```

• Ridge Regression: MAE = 19.25