

1. Business Problem

1.1 Problem Description

Netflix is all about connecting people to the movies they love. To help customers find those movies, they developed world-class movie recommendation system: CinematchSM. Its job is to predict whether someone will enjoy a movie based on how much they liked or disliked other movies. Netflix use those predictions to make personal movie recommendations based on each customer's unique tastes. And while **Cinematch** is doing pretty well, it can always be made better.

Now there are a lot of interesting alternative approaches to how Cinematch works that netflix haven't tried. Some are described in the literature, some aren't. We're curious whether any of these can beat Cinematch by making better predictions. Because, frankly, if there is a much better approach it could make a big difference to our customers and our business.

Credits: https://www.netflixprize.com/rules.html

1.2 Problem Statement

Netflix provided a lot of anonymous rating data, and a prediction accuracy bar that is 10% better than what Cinematch can do on the same training data set. (Accuracy is a measurement of how closely predicted ratings of movies match subsequent actual ratings.)

1.3 Sources

- https://www.netflixprize.com/rules.html
- https://www.kaggle.com/netflix-inc/netflix-prize-data
- Netflix blog: https://medium.com/netflix-techblog/netflix-recommendations-beyond-the-5-stars-part-1-55838468f429 (very nice blog)
- surprise library: http://surpriselib.com/ (we use many models from this library)
- surprise library doc: http://surprise.readthedocs.io/en/stable/getting_started.html (we use many models from this library)
- installing surprise: https://github.com/NicolasHug/Surprise#installation
- Research paper: http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf (most of our work was inspired by this paper)
- SVD Decomposition : https://www.youtube.com/watch?v=P5mlg91as1c

1.4 Real world/Business Objectives and constraints

Objectives:

- 1. Predict the rating that a user would give to a movie that he ahs not yet rated.
- 2. Minimize the difference between predicted and actual rating (RMSE and MAPE)

Constraints:

1. Some form of interpretability.

2. Machine Learning Problem

2.1 Data

2.1.1 Data Overview

Get the data from : https://www.kaggle.com/netflix-inc/netflix-prize-data/data

Data files:

- combined_data_1.txt
- combined_data_2.txt
- combined_data_3.txt
- combined_data_4.txt
- movie_titles.csv

The first line of each file [combined_data_1.txt, combined _data_2.txt, combined_data_3.txt, combined_data_4.txt] con tains the movie id followed by a colon. Each subsequent li ne in the file corresponds to a rating from a customer and its date in the following format:

CustomerID, Rating, Date

MovieIDs range from 1 to 17770 sequentially. CustomerIDs range from 1 to 2649429, with gaps. There are 480189 users.

Ratings are on a five star (integral) scale from 1 to 5. Dates have the format YYYY-MM-DD.

2.1.2 Example Data point

```
1:
1488844,3,2005-09-06
822109,5,2005-05-13
885013,4,2005-10-19
30878, 4, 2005 - 12 - 26
823519,3,2004-05-03
893988,3,2005-11-17
124105,4,2004-08-05
1248029,3,2004-04-22
1842128, 4, 2004 - 05 - 09
2238063,3,2005-05-11
1503895,4,2005-05-19
2207774,5,2005-06-06
2590061,3,2004-08-12
2442,3,2004-04-14
543865,4,2004-05-28
1209119,4,2004-03-23
804919,4,2004-06-10
1086807,3,2004-12-28
1711859,4,2005-05-08
372233,5,2005-11-23
1080361,3,2005-03-28
1245640,3,2005-12-19
558634,4,2004-12-14
2165002,4,2004-04-06
1181550,3,2004-02-01
1227322,4,2004-02-06
427928, 4, 2004 - 02 - 26
814701,5,2005-09-29
808731,4,2005-10-31
662870,5,2005-08-24
337541,5,2005-03-23
```

786312,3,2004-11-16 1133214,4,2004-03-07 1537427,4,2004-03-29 1209954,5,2005-05-09 2381599,3,2005-09-12 525356,2,2004-07-11 1910569,4,2004-04-12 2263586,4,2004-08-20 2421815,2,2004-02-26 1009622,1,2005-01-19 1481961,2,2005-05-24 401047,4,2005-06-03 2179073,3,2004-08-29 1434636,3,2004-05-01 93986,5,2005-10-06 1308744,5,2005-10-29 2647871,4,2005-12-30 1905581,5,2005-08-16 2508819,3,2004-05-18 1578279,1,2005-05-19 1159695,4,2005-02-15 2588432,3,2005-03-31 2423091,3,2005-09-12 470232,4,2004-04-08 2148699,2,2004-06-05 1342007,3,2004-07-16 466135,4,2004-07-13 2472440,3,2005-08-13 1283744,3,2004-04-17 1927580,4,2004-11-08 716874,5,2005-05-06 4326,4,2005-10-29

2.2 Mapping the real world problem to a Machine Learning Problem

2.2.1 Type of Machine Learning Problem

For a given movie and user we need to predict the rating would be given by him/her to the movie.

The given problem is a Recommendation problem

It can also seen as a Regression problem

2.2.2 Performance metric

- Mean Absolute Percentage Error: https://en.wikipedia.org/wiki/Mean absolute percentage error
- Root Mean Square Error: https://en.wikipedia.org/wiki/Root-mean-square_deviation

2.2.3 Machine Learning Objective and Constraints

- Minimize RMSE.
- 2. Try to provide some interpretability.

```
In [1]: # this is just to know how much time will it take to run this entire ip
   ython notebook
   from datetime import datetime
   # globalstart = datetime.now()
   import pandas as pd
   import numpy as np
   import matplotlib
   matplotlib.use('nbagg')
```

```
import matplotlib.pyplot as plt
plt.rcParams.update({'figure.max_open_warning': 0})
import seaborn as sns
sns.set_style('whitegrid')
import os
from scipy import sparse
from scipy.sparse import csr_matrix

from sklearn.decomposition import TruncatedSVD
from sklearn.metrics.pairwise import cosine_similarity
import random
```

3. Exploratory Data Analysis

3.1 Preprocessing

3.1.1 Converting / Merging whole data to required format: u_i, m_j, r_ij

```
a 4.txt']
            for file in files:
                print("Reading ratings from {}...".format(file))
                with open(file) as f:
                    for line in f:
                        del row[:] # you don't have to do this.
                        line = line.strip()
                        if line.endswith(':'):
                            # All below are ratings for this movie, until anoth
        er movie appears.
                            movie id = line.replace(':', '')
                        else:
                             row = [x for x in line.split(',')]
                            row.insert(0, movie id)
                            data.write(','.join(row))
                             data.write('\n')
                print("Done.\n")
            data.close()
        print('Time taken :', datetime.now() - start)
        Time taken: 0:00:00.000190
In [3]: print("creating the dataframe from data.csv file..")
        df = pd.read csv('data.csv', sep=',',
                                names=['movie', 'user', 'rating', 'date'])
        df.date = pd.to datetime(df.date)
        print('Done.\n')
        # we are arranging the ratings according to time.
        print('Sorting the dataframe by date..')
        df.sort values(by='date', inplace=True)
        print('Done..')
        creating the dataframe from data.csv file..
        Done.
        Sorting the dataframe by date...
```

Done..

```
In [4]: df.head()
Out[4]:
                           user rating
                  movie
                                           date
         56431994 10341 510180 4
                                     1999-11-11
                        510180 5
         9056171
                  1798
                                     1999-11-11
         58698779 | 10774 | 510180 | 3
                                      1999-11-11
         48101611 8651
                        510180 2
                                     1999-11-11
         81893208 | 14660 | 510180 | 2
                                     1999-11-11
In [5]: df.describe()['rating']
Out[5]: count
                  1.004805e+08
                  3.604290e+00
        mean
                  1.085219e+00
         std
                  1.000000e+00
        min
        25%
                  3.000000e+00
         50%
                  4.000000e+00
                  4.000000e+00
         75%
                  5.000000e+00
        max
        Name: rating, dtype: float64
        3.1.2 Checking for NaN values
In [6]: # just to make sure that all Nan containing rows are deleted..
         print("No of Nan values in our dataframe : ", sum(df.isnull().any()))
        No of Nan values in our dataframe: 0
```

3.1.3 Removing Duplicates

```
In [7]: dup_bool = df.duplicated(['movie','user','rating'])
   dups = sum(dup_bool) # by considering all columns..( including timestam
   p)
   print("There are {} duplicate rating entries in the data..".format(dups
   ))
```

There are 0 duplicate rating entries in the data...

3.1.4 Basic Statistics (#Ratings, #Users, and #Movies)

3.2 Spliting data into Train and Test(80:20)

```
In [9]: print(df.columns)
   if not os.path.isfile('netflix_train.csv'):
        # create the dataframe and store it in the disk for offline purpose
        s..
        df.iloc[:int(df.shape[0]*0.80)].to_csv("netflix_train.csv", index=F
        alse)

   if not os.path.isfile('netflix_test.csv'):
        # create the dataframe and store it in the disk for offline purpose
```

```
df.iloc[int(df.shape[0]*0.80):].to_csv("netflix_test.csv", index=Fa
lse)
train_df = pd.read_csv("netflix_train.csv", parse_dates=['date'])
test_df = pd.read_csv("netflix_test.csv")

Index(['movie', 'user', 'rating', 'date'], dtype='object')
```

3.2.1 Basic Statistics in Train data (#Ratings, #Users, and #Movies)

```
In [10]: # movies = train_df.movie.value_counts()
    # users = train_df.user.value_counts()
    print("Training data ")
    print("-"*50)
    print("\nTotal no of ratings :",train_df.shape[0])
    print("Total No of Users :", len(np.unique(train_df.user)))
    print("Total No of movies :", len(np.unique(train_df.movie)))
```

Training data

Total no of ratings : 80384405 Total No of Users : 405041 Total No of movies : 17424

3.2.2 Basic Statistics in Test data (#Ratings, #Users, and #Movies)

```
In [11]: print("Test data ")
    print("-"*50)
    print("\nTotal no of ratings :",test_df.shape[0])
    print("Total No of Users :", len(np.unique(test_df.user)))
    print("Total No of movies :", len(np.unique(test_df.movie)))
```

Test data

Total no of ratings : 20096102

Total No of Users : 349312 Total No of movies : 17757

3.3 Exploratory Data Analysis on Train data

```
In [12]: # method to make y-axis more readable
def human(num, units = 'M'):
    units = units.lower()
    num = float(num)
    if units == 'k':
        return str(num/10**3) + " K"
    elif units == 'm':
        return str(num/10**6) + " M"
    elif units == 'b':
        return str(num/10**9) + " B"
```

3.3.1 Distribution of ratings

```
In [13]: fig, ax = plt.subplots()
  plt.title('Distribution of ratings over Training dataset', fontsize=15)
  sns.countplot(train_df.rating)
  ax.set_yticklabels([human(item, 'M') for item in ax.get_yticks()])
  ax.set_ylabel('No. of Ratings(Millions)')
  plt.show()
```

Add new column (week day) to the data set for analysis.

```
In [14]: # It is used to skip the warning ''SettingWithCopyWarning''..
pd.options.mode.chained_assignment = None # default='warn'
train_df['day_of_week'] = train_df.date.dt.weekday_name
```

```
train_df.tail()
```

Out[14]:

	movie	user	rating	date	day_of_week
80384400	12074	2033618	4	2005-08-08	Monday
80384401	862	1797061	3	2005-08-08	Monday
80384402	10986	1498715	5	2005-08-08	Monday
80384403	14861	500016	4	2005-08-08	Monday
80384404	5926	1044015	5	2005-08-08	Monday

3.3.2 Number of Ratings per a month

```
In [15]: ax = train_df.resample('m', on='date')['rating'].count().plot()
    ax.set_title('No of ratings per month (Training data)')
    plt.xlabel('Month')
    plt.ylabel('No of ratings(per month)')
    ax.set_yticklabels([human(item, 'M') for item in ax.get_yticks()])
    plt.show()
```

3.3.3 Analysis on the Ratings given by user

```
2439493
                    15896
         387418
                    15402
         1639792
                     9767
         1461435
                     9447
         Name: rating, dtype: int64
In [17]: fig = plt.figure(figsize=plt.figaspect(.5))
         ax1 = plt.subplot(121)
         sns.kdeplot(no of rated movies per user, shade=True, ax=ax1)
         plt.xlabel('No of ratings by user')
         plt.title("PDF")
         ax2 = plt.subplot(122)
         sns.kdeplot(no of rated movies per user, shade=True, cumulative=True,ax
         =ax2)
         plt.xlabel('No of ratings by user')
         plt.title('CDF')
         plt.show()
         /anaconda3/lib/python3.6/site-packages/scipy/stats/stats.py:1713: Futur
         eWarning: Using a non-tuple sequence for multidimensional indexing is d
         eprecated; use `arr[tuple(seq)]` instead of `arr[seq]`. In the future t
         his will be interpreted as an array index, `arr[np.array(seq)]`, which
         will result either in an error or a different result.
           return np.add.reduce(sorted[indexer] * weights, axis=axis) / sumval
In [18]: no of rated movies per user.describe()
Out[18]: count
                  405041.000000
                     198.459921
         mean
                     290.793238
         std
                       1.000000
         min
         25%
                      34.000000
         50%
                      89.000000
                     245.000000
         75%
```

```
17112.000000
         max
         Name: rating, dtype: float64
                There, is something interesting going on with the quantiles..
In [19]: quantiles = no of rated movies per user.guantile(np.arange(0,1.01,0.01))
         ), interpolation='higher')
In [20]: plt.title("Quantiles and their Values")
         quantiles.plot()
         # quantiles with 0.05 difference
         plt.scatter(x=quantiles.index[::5], y=quantiles.values[::5], c='orange'
          , label="quantiles with 0.05 intervals")
         # quantiles with 0.25 difference
         plt.scatter(x=quantiles.index[::25], y=quantiles.values[::25], c='m', l
         abel = "quantiles with 0.25 intervals")
         plt.ylabel('No of ratings by user')
         plt.xlabel('Value at the quantile')
         plt.legend(loc='best')
         # annotate the 25th, 50th, 75th and 100th percentile values....
         for x,y in zip(quantiles.index[::25], quantiles[::25]):
              plt.annotate(s="(\{\}, \{\}))".format(x,y), xy=(x,y), xytext=(x-0.05, y
         +500)
                          , fontweight='bold')
         plt.show()
```

```
In [21]: quantiles[::5]
Out[21]: 0.00     1
     0.05     7
     0.10     15
```

```
0.15
                     21
         0.20
                     27
         0.25
                     34
         0.30
                     41
         0.35
                     50
         0.40
                     60
         0.45
                     73
         0.50
                     89
         0.55
                   109
         0.60
                   133
         0.65
                    163
         0.70
                   199
         0.75
                   245
         0.80
                    307
         0.85
                   392
         0.90
                   520
         0.95
                   749
         1.00
                 17112
         Name: rating, dtype: int64
         how many ratings at the last 5% of all ratings??
         print('\n No of ratings at last 5 percentile : {}\n'.format(sum(no of r
In [22]:
         ated movies per user>= 749)) )
          No of ratings at last 5 percentile : 20305
         3.3.4 Analysis of ratings of a movie given by a user
In [23]: no of ratings per movie = train df.groupby(by='movie')['rating'].count
         ().sort values(ascending=False)
         fig = plt.figure(figsize=plt.figaspect(.5))
         ax = plt.gca()
         plt.plot(no_of_ratings_per_movie.values)
         plt.title('# RATINGS per Movie')
```

```
plt.xlabel('Movie')
plt.ylabel('No of Users who rated a movie')
ax.set_xticklabels([])
plt.show()
```

- It is very skewed.. just like nunmber of ratings given per user.
 - There are some movies (which are very popular) which are rated by huge number of users.
 - But most of the movies(like 90%) got some hundereds of rating s.

3.3.5 Number of ratings on each day of the week

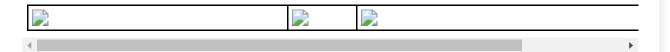
```
In [24]: fig, ax = plt.subplots()
    sns.countplot(x='day_of_week', data=train_df, ax=ax)
    plt.title('No of ratings on each day...')
    plt.ylabel('Total no of ratings')
    plt.xlabel('')
    ax.set_yticklabels([human(item, 'M') for item in ax.get_yticks()])
    plt.show()
```

```
In [25]: start = datetime.now()
    fig = plt.figure(figsize=plt.figaspect(.45))
    sns.boxplot(y='rating', x='day_of_week', data=train_df)
    plt.show()
    print(datetime.now() - start)
```

0:00:11.528757

```
In [26]: | avg_week_df = train_df.groupby(by=['day_of_week'])['rating'].mean()
         print(" AVerage ratings")
         print("-"*30)
         print(avg week df)
         print("\n")
         AVerage ratings
         day of week
         Friday
                     3.585274
        Mondav
                     3.577250
         Saturday
                     3.591791
        Sunday
                     3.594144
        Thursday
                     3.582463
        Tuesday
                     3.574438
        Wednesday
                     3.583751
        Name: rating, dtype: float64
```

3.3.6 Creating sparse matrix from data frame



3.3.6.1 Creating sparse matrix from train data frame

```
In [27]: start = datetime.now()
   if os.path.isfile('train_sparse_matrix.npz'):
        print("It is present in your pwd, getting it from disk....")
        # just get it from the disk instead of computing it
        train_sparse_matrix = sparse.load_npz('train_sparse_matrix.npz')
        print("DONE..")
```

```
else:
             print("We are creating sparse matrix from the dataframe..")
             # create sparse matrix and store it for after usage.
             # csr matrix(data values, (row index, col index), shape of matrix)
             # It should be in such a way that, MATRIX[row, col] = data
             train sparse matrix = sparse.csr matrix((train df.rating.values, (t
         rain df.user.values,
                                                         train df.movie.values
         )),)
             print('Done. It\'s shape is : (user, movie) : ',train sparse matrix
          .shape)
             print('Saving it into disk for furthur usage..')
             # save it into disk
             sparse.save npz("train sparse matrix.npz", train sparse matrix)
             print('Done..\n')
         print(datetime.now() - start)
         It is present in your pwd, getting it from disk....
         DONE..
         0:00:02.839651
         The Sparsity of Train Sparse Matrix
In [28]: us,mv = train sparse matrix.shape
         elem = train sparse matrix.count nonzero()
         print("Sparsity Of Train matrix : {} % ".format( (1-(elem/(us*mv))) *
         100))
         Sparsity Of Train matrix : 99.8292709259195 %
         3.3.6.2 Creating sparse matrix from test data frame
In [29]: start = datetime.now()
         if os.path.isfile('test sparse matrix.npz'):
```

```
print("It is present in your pwd, getting it from disk....")
             # just get it from the disk instead of computing it
             test sparse matrix = sparse.load npz('test sparse matrix.npz')
             print("DONE..")
         else:
             print("We are creating sparse matrix from the dataframe..")
             # create sparse matrix and store it for after usage.
             # csr matrix(data values, (row index, col index), shape of matrix)
             # It should be in such a way that, MATRIX[row, col] = data
             test sparse matrix = sparse.csr matrix((test df.rating.values, (tes
         t df.user.values,
                                                         test df.movie.values)))
             print('Done. It\'s shape is : (user, movie) : ',test sparse matrix.
         shape)
             print('Saving it into disk for furthur usage..')
             # save it into disk
             sparse.save npz("test sparse matrix.npz", test sparse matrix)
             print('Done..\n')
         print(datetime.now() - start)
         It is present in your pwd, getting it from disk....
         DONE..
         0:00:00.712002
         The Sparsity of Test data Matrix
In [30]: us,mv = test sparse matrix.shape
         elem = test sparse matrix.count nonzero()
         print("Sparsity Of Test matrix : {} % ".format( (1-(elem/(us*mv))) * 1
         00))
         Sparsity Of Test matrix : 99.95731772988694 %
```

3.3.7 Finding Global average of all movie ratings, Average rating per

user, and Average rating per movie

```
In [31]: # get the user averages in dictionary (key: user id/movie id, value: av
         g rating)
         def get average ratings(sparse matrix, of users):
             # average ratings of user/axes
             ax = 1 if of users else 0 # 1 - User axes, 0 - Movie axes
             # ".A1" is for converting Column Matrix to 1-D numpy array
             sum of ratings = sparse matrix.sum(axis=ax).A1
             # Boolean matrix of ratings ( whether a user rated that movie or no
         t)
             is rated = sparse matrix!=0
             # no of ratings that each user OR movie..
             no of ratings = is rated.sum(axis=ax).A1
             # max user and max movie ids in sparse matrix
             u,m = sparse matrix.shape
             # creae a dictonary of users and their average ratigns...
             average ratings = { i : sum of ratings[i]/no of ratings[i]
                                          for i in range(u if of users else m)
                                             if no of ratings[i] !=0}
             # return that dictionary of average ratings
             return average ratings
```

3.3.7.1 finding global average of all movie ratings

```
In [32]: train_averages = dict()
    # get the global average of ratings in our train set.
    train_global_average = train_sparse_matrix.sum()/train_sparse_matrix.co
    unt_nonzero()
    train_averages['global'] = train_global_average
    train_averages
Out[32]: {'global': 3.582890686321557}
```

3.3.7.2 finding average rating per user

```
In [33]: train_averages['user'] = get_average_ratings(train_sparse_matrix, of_us
    ers=True)
    print('\nAverage rating of user 10 :',train_averages['user'][10])
```

Average rating of user 10 : 3.3781094527363185

3.3.7.3 finding average rating per movie

AVerage rating of movie 15 : 3.3038461538461537

3.3.7.4 PDF's & CDF's of Avg.Ratings of Users & Movies (In Train Data)

0:00:14.389602

3.3.8 Cold Start problem

3.3.8.1 Cold Start problem with Users

```
In [36]: total_users = len(np.unique(df.user))
    users_train = len(train_averages['user'])
    new_users = total_users - users_train

print('\nTotal number of Users :', total_users)
print('\nNumber of Users in Train data :', users_train)
print("\nNo of Users that didn't appear in train data: {}({} %) \n ".fo
rmat(new_users,
    np.round((new_users/total_users)*100, 2)))
```

Number of Users in Train data : 405041

Total number of Users : 480189

No of Users that didn't appear in train data: 75148(15.65 %)

We might have to handle **new users** (**75148**) who didn't appear in train data.

3.3.8.2 Cold Start problem with Movies

Total number of Movies : 17770

Number of Users in Train data: 17424

No of Movies that didn't appear in train data: 346(1.95 %)

We might have to handle 346 movies (small comparatively) in test data

3.4 Computing Similarity matrices

3.4.1 Computing User-User Similarity matrix

- 1. Calculating User User Similarity_Matrix is **not very easy**(*unless you have huge Computing Power and lots of time*) because of number of. usersbeing lare.
 - You can try if you want to. Your system could crash or the program stops with Memory Error

3.4.1.1 Trying with all dimensions (17k dimensions per user)

```
In [38]: from sklearn.metrics.pairwise import cosine similarity
         def compute user similarity(sparse matrix, compute for few=False, top =
          100, verbose=False, verb for n rows = 20,
                                     draw time taken=True):
             no_of_users, _ = sparse_matrix.shape
             # get the indices of non zero rows(users) from our sparse matrix
             row ind, col ind = sparse matrix.nonzero()
             row ind = sorted(set(row ind)) # we don't have to
             time taken = list() # time taken for finding similar users for an
          user..
             # we create rows, cols, and data lists.., which can be used to crea
         te sparse matrices
             rows, cols, data = list(), list(), list()
             if verbose: print("Computing top",top,"similarities for each use
         r..")
             start = datetime.now()
             temp = 0
             for row in row ind[:top] if compute for few else row ind:
```

```
temp = temp+1
        prev = datetime.now()
        # get the similarity row for this user with all other users
        sim = cosine similarity(sparse_matrix.getrow(row), sparse_matri
x).ravel()
        # We will get only the top ''top'' most similar users and ignor
e rest of them..
        top sim ind = sim.argsort()[-top:]
        top sim val = sim[top sim ind]
        # add them to our rows, cols and data
        rows.extend([row]*top)
        cols.extend(top sim ind)
        data.extend(top sim val)
        time taken.append(datetime.now().timestamp() - prev.timestamp
())
        if verbose:
            if temp%verb for n rows == 0:
                print("computing done for {} users [ time elapsed : {}
  1"
                      .format(temp, datetime.now()-start))
    # lets create sparse matrix out of these and return it
    if verbose: print('Creating Sparse matrix from the computed similar
ities')
    #return rows, cols, data
    if draw time taken:
        plt.plot(time taken, label = 'time taken for each user')
        plt.plot(np.cumsum(time taken), label='Total time')
        plt.legend(loc='best')
        plt.xlabel('User')
        plt.ylabel('Time (seconds)')
        plt.show()
    return sparse.csr matrix((data, (rows, cols)), shape=(no of users,
no of users)), time taken
```

```
In [39]: start = datetime.now()
         u u sim sparse, = compute user similarity(train sparse matrix, comput
         e for few=True, top = 100,
                                                               verbose=True)
         print("-"*100)
         print("Time taken :",datetime.now()-start)
         Computing top 100 similarities for each user...
         computing done for 20 users [ time elapsed : 0:01:21.188604
         computing done for 40 users [ time elapsed : 0:02:43.153879
         computing done for 60 users [ time elapsed : 0:04:02.867020 ]
         computing done for 80 users [ time elapsed : 0:05:22.270158 ]
         computing done for 100 users [ time elapsed : 0:06:42.556567 ]
         Creating Sparse matrix from the computed similarities
         Time taken: 0:06:51.570189
         3.4.1.2 Trying with reduced dimensions (Using TruncatedSVD for dimensionality reduction
         of user vector)
```

- We have 405,041 users in out training set and computing similarities between them..(
- From above plot, It took roughly 8.88 sec for computing similar users for one user
- We have **405,041 users** with us in training set.

17K dimensional vector..) is time consuming..

 $405041 \times 8.88 = 3596764.08 \, \mathrm{sec} = 59946.068 \, \mathrm{min} = 999.101133333 \, \mathrm{hours} = 41.629213889 \, \mathrm{days.} \dots$

■ Even if we run on 4 cores parallelly (a typical system now a days), It will still take almost **10 and 1/2** days.

IDEA: Instead, we will try to reduce the dimentsions using SVD, so that **it might** speed up the process...

Here,

- ∑ ← (netflix_svd.singular_values_)
- $\bigvee^T \longleftarrow$ (netflix_svd.components_)
- \bigcup is not returned. instead **Projection_of_X** onto the new vectorspace is returned.
- It uses randomized svd internally, which returns All 3 of them saperately. Use that instead..

```
ax1.plot(expl var)
# annote some (latentfactors, expl var) to make it clear
ind = [1, 2, 4, 8, 20, 60, 100, 200, 300, 400, 500]
ax1.scatter(x = [i-1 for i in ind], y = expl var[[i-1 for i in ind]], c
='#ff3300')
for i in ind:
    ax1.annotate(s = "({}, {})".format(i, np.round(expl var[i-1], 2)),
xy=(i-1, expl var[i-1]),
                xytext = (i+20, expl_var[i-1] - 0.01), fontweight='bol'
d')
change in expl var = [expl var[i+1] - expl var[i] for i in range(len(ex
pl var)-1)]
ax\overline{2}.plot(change in expl var)
ax2.set ylabel("Gain in Var Expl with One Additional LF", fontsize=10)
ax2.yaxis.set label position("right")
ax2.set xlabel("# Latent Facors", fontsize=20)
plt.show()
```

- By just taking (20 to 30) latent factors, explained variance that we could get is 20 %.
- To take it to 60%, we have to take almost 400 latent factors. It is not fare.
- It basically is the gain of variance explained, if we add one additional latent factor to it.
- By adding one by one latent factore too it, the **_gain in expained variance** with that addition is decreasing. (Obviously, because they are sorted that way).
- LHS Graph:
 - **x** --- (No of latent factos),
 - **y** --- (The variance explained by taking x latent factors)
- More decrease in the line (RHS graph) :
 - We are getting more expained variance than before.
- Less decrease in that line (RHS graph) :
 - We are not getting benifitted from adding latent factor furthur. This is what is shown in the plots.
- RHS Graph:
 - **x** --- (No of latent factors),
 - **y** --- (Gain n Expl_Var by taking one additional latent factor)

```
In [44]: # Let's project our Original U_M matrix into into 500 Dimensional spac
e...
start = datetime.now()
trunc_matrix = train_sparse_matrix.dot(netflix_svd.components_.T)
print(datetime.now()- start)
0:00:23.621091
In [45]: type(trunc_matrix), trunc_matrix.shape
```

```
Out[45]: (numpy.ndarray, (2649430, 500))
          • Let's convert this to actual sparse matrix and store it for future purposes
In [46]: if not os.path.isfile('trunc sparse matrix.npz'):
             # create that sparse sparse matrix
             trunc sparse matrix = sparse.csr matrix(trunc matrix)
             # Save this truncated sparse matrix for later usage...
             sparse.save npz('trunc sparse matrix', trunc sparse matrix)
         else:
             trunc sparse matrix = sparse.load npz('trunc sparse matrix.npz')
In [47]: trunc sparse matrix.shape
Out[47]: (2649430, 500)
In [48]: start = datetime.now()
         trunc u u sim matrix, = compute user similarity(trunc sparse matrix,
         compute for few=True, top=50, verbose=True,
                                                            verb for n rows=10)
         print("-"*50)
         print("time:",datetime.now()-start)
         Computing top 50 similarities for each user...
         computing done for 10 users [ time elapsed : 0:01:11.951745 ]
         computing done for 20 users [ time elapsed : 0:02:24.039250 ]
         computing done for 30 users [ time elapsed: 0:03:30.833782 ]
         computing done for 40 users [ time elapsed : 0:04:38.098216
         computing done for 50 users [ time elapsed: 0:05:44.838648 ]
         Creating Sparse matrix from the computed similarities
         time: 0:06:07.484000
         : This is taking more time for each user than Original one.
```

- from above plot, It took almost 12.18 for computing similar users for one user
- We have 405041 users with us in training set.
- $405041 \times 12.18 ==== 4933399.38 \text{ sec} ==== 82223.323 \text{ min}$ ==== 1370.388716667 hours ==== 57.099529861 days....
 - Even we run on 4 cores parallelly (a typical system now a days), It will still take almost (14 15) days.
- Why did this happen...??
 - Just think about it. It's not that difficult.

-----get it ??)-----

Is there any other way to compute user user similarity..??

-An alternative is to compute similar users for a particular user, whenenver required (ie., Run time)

- We maintain a binary Vector for users, which tells us whether we already computed or not..
- ***If not*** :
- Compute top (let's just say, 1000) most similar users for this given user, and add this to our datastructure, so that we can just access it(similar users) without recomputing it again.
- ***If It is already Computed***:
- Just get it directly from our datastructure, which has that information.
- In production time, We might have to recompute similaritie s, if it is computed a long time ago. Because user preferences c hanges over time. If we could maintain some kind of Timer, which

```
when expires, we have to update it ( recompute it ).
-
- ***Which datastructure to use:***
- It is purely implementation dependant.
- One simple method is to maintain a **Dictionary Of Diction aries**.
- - **key :** _userid_
- __value__: _Again a dictionary_
- __key__ : _Similar User_
- __value__: _Similarity Value_
```

3.4.2 Computing Movie-Movie Similarity matrix

```
In [49]: start = datetime.now()
         if not os.path.isfile('m m sim sparse.npz'):
             print("It seems you don't have that file. Computing movie movie sim
         ilarity...")
             start = datetime.now()
             m m sim sparse = cosine similarity(X=train sparse matrix.T, dense o
         utput=False)
             print("Done..")
             # store this sparse matrix in disk before using it. For future purp
         oses.
             print("Saving it to disk without the need of re-computing it agai
         n.. ")
             sparse.save npz("m m sim sparse.npz", m m sim sparse)
             print("Done..")
         else:
             print("It is there, We will get it.")
             m m sim sparse = sparse.load npz("m m sim sparse.npz")
             print("Done ...")
         print("It's a ",m m sim sparse.shape," dimensional matrix")
```

```
print(datetime.now() - start)

It is there, We will get it.
Done ...
    It's a (17771, 17771) dimensional matrix
    0:00:17.459253

In [50]: m_m_sim_sparse.shape

Out[50]: (17771, 17771)
```

- Even though we have similarity measure of each movie, with all other movies, We generally don't care much about least similar movies.
- Most of the times, only top_xxx similar items matters. It may be 10 or 100.
- We take only those top similar movie ratings and store them in a saperate dictionary.

```
In [51]: movie ids = np.unique(m m sim sparse.nonzero()[1])
In [52]: start = datetime.now()
         similar movies = dict()
         for movie in movie ids:
             # get the top similar movies and store them in the dictionary
             sim movies = m m sim sparse[movie].toarray().ravel().argsort()[::-1
         1[1:1
             similar movies[movie] = sim movies[:100]
         print(datetime.now() - start)
         # just testing similar movies for movie 15
         similar movies[15]
         0:00:23.972355
Out[52]: array([ 8279, 8013, 16528, 5927, 13105, 12049, 4424, 10193, 17590,
                 4549, 3755,
                               590, 14059, 15144, 15054, 9584, 9071, 6349,
                16402, 3973, 1720, 5370, 16309, 9376, 6116, 4706,
                                                                        2818,
```

```
//8, 15331, 1410, 129/9, 1/139, 1//10, 5452, 2534, 104, 15188, 8323, 2450, 16331, 9566, 15301, 13213, 14308, 15984, 10597, 6426, 5500, 7068, 7328, 5720, 9802, 376, 13013, 8003, 10199, 3338, 15390, 9688, 16455, 11730, 4513, 598, 12762, 2187, 509, 5865, 9166, 17115, 16334, 1942, 7282, 17584, 4376, 8988, 8873, 5921, 2716, 14679, 11947, 11981, 4649, 565, 12954, 10788, 10220, 10963, 9427, 1690, 5107, 7859, 5969, 1510, 2429, 847, 7845, 6410, 13931, 9840, 3706])
```

3.4.3 Finding most similar movies using similarity matrix

Does Similarity really works as the way we expected...?

Let's pick some random movie and check for its similar movies....

Tokenization took: 3.75 ms
Type conversion took: 17.72 ms
Parser memory cleanup took: 0.01 ms

Out[53]:

	year_of_release	title
movie_id		
1	2003.0	Dinosaur Planet
2	2004.0	Isle of Man TT 2004 Review

	year_of_release	title
movie_id		
3	1997.0	Character
4	1994.0	Paula Abdul's Get Up & Dance
5	2004.0	The Rise and Fall of ECW

Similar Movies for 'Vampire Journals'

```
In [54]: mv id = 67
         print("\nMovie ---->", movie titles.loc[mv id].values[1])
         print("\nIt has {} Ratings from users.".format(train sparse matrix[:,mv
         id].getnnz()))
         print("\nWe have {} movies which are similar to this and we will get on
         ly top most..".format(m m sim sparse[:,mv id].getnnz()))
         Movie ----> Vampire Journals
         It has 270 Ratings from users.
         We have 17284 movies which are similar to this and we will get only top
         most..
In [55]: similarities = m m sim sparse[mv id].toarray().ravel()
         similar indices = similarities.argsort()[::-1][1:]
         similarities[similar indices]
         sim indices = similarities.argsort()[::-1][1:] # It will sort and rever
         se the array and ignore its similarity (ie.,1)
```

```
# and return its indices
(movie_ids)

In [56]: plt.plot(similarities[sim_indices], label='All the ratings')
plt.plot(similarities[sim_indices[:100]], label='top 100 similar movie
s')
plt.title("Similar Movies of {}(movie_id)".format(mv_id), fontsize=20)
plt.xlabel("Movies (Not Movie_Ids)", fontsize=15)
plt.ylabel("Cosine Similarity",fontsize=15)
plt.legend()
plt.show()
```

Top 10 similar movies

```
In [57]: movie_titles.loc[sim_indices[:10]]
```

Out[57]:

	year_of_release	title
movie_id		
323	1999.0	Modern Vampires
4044	1998.0	Subspecies 4: Bloodstorm
1688	1993.0	To Sleep With a Vampire
13962	2001.0	Dracula: The Dark Prince
12053	1993.0	Dracula Rising
16279	2002.0	Vampires: Los Muertos
4667	1996.0	Vampirella
1900	1997.0	Club Vampire

	year_of_release	title
movie_id		
13873	2001.0	The Breed
15867	2003.0	Dracula II: Ascension

Similarly, we can *find similar users* and compare how similar they are.

4. Machine Learning Models



```
print("Original Matrix : Ratings -- {}\n".format(len(ratings)))
    # It just to make sure to get same sample everytime we run this pro
gram..
    # and pick without replacement....
    np.random.seed(15)
    sample users = np.random.choice(users, no users, replace=False)
    sample movies = np.random.choice(movies, no movies, replace=False)
    # get the boolean mask or these sampled items in originl row/col in
ds..
    mask = np.logical and( np.isin(row ind, sample users),
                      np.isin(col ind, sample movies) )
    sample sparse matrix = sparse.csr matrix((ratings[mask], (row ind[m
ask], col ind[mask])),
                                             shape=(max(sample users)+1
, max(sample movies)+1))
    if verbose:
        print("Sampled Matrix : (users, movies) -- ({} {})".format(len(
sample users), len(sample movies)))
        print("Sampled Matrix : Ratings --", format(ratings[mask].shape
[0]))
    print('Saving it into disk for furthur usage..')
    # save it into disk
    sparse.save npz(path, sample sparse matrix)
    if verbose:
            print('Done..\n')
    return sample sparse matrix
```

4.1 Sampling Data

4.1.1 Build sample train data from the train data

It is present in your pwd, getting it from disk...

DONE..

0:00:00.026295

4.1.2 Build sample test data from the test data

It is present in your pwd, getting it from disk....

DONE.. 0:00:00.020264

4.2 Finding Global Average of all movie ratings, Average rating per User, and Average rating per Movie (from sampled train)

```
In [61]: sample_train_averages = dict()
```

4.2.1 Finding Global Average of all movie ratings

```
In [62]: # get the global average of ratings in our train set.
    global_average = sample_train_sparse_matrix.sum()/sample_train_sparse_m
    atrix.count_nonzero()
    sample_train_averages['global'] = global_average
    sample_train_averages
```

Out[62]: {'global': 3.581679377504138}

4.2.2 Finding Average rating per User

Average rating of user 1515220 : 3.9655172413793105

4.2.3 Finding Average rating per Movie

```
In [64]: sample_train_averages['movie'] = get_average_ratings(sample_train_spar
se_matrix, of_users=False)
print('\n AVerage rating of movie 15153 :',sample_train_averages['movi
e'][15153])
```

AVerage rating of movie 15153 : 2.6458333333333333

4.3 Featurizing data

```
In [65]: print('\n No of ratings in Our Sampled train matrix is : {}\n'.format(s
ample_train_sparse_matrix.count_nonzero()))
print('\n No of ratings in Our Sampled test matrix is : {}\n'.format(s
ample_test_sparse_matrix.count_nonzero()))
```

No of ratings in Our Sampled train matrix is : 129286

No of ratings in Our Sampled test matrix is : 7333

4.3.1 Featurizing data for regression problem

4.3.1.1 Featurizing train data

```
In [66]: # get users, movies and ratings from our samples train sparse matrix
    sample_train_users, sample_train_movies, sample_train_ratings = sparse.
    find(sample_train_sparse_matrix)
```

```
print("File already exists you don't have to prepare again..." )
else:
    print('preparing {} tuples for the dataset..\n'.format(len(sample t
rain ratings)))
    with open('reg train.csv', mode='w') as reg data file:
        count = 0
       for (user, movie, rating) in zip(sample train users, sample tr
ain movies, sample train ratings):
           st = datetime.now()
       # print(user, movie)
           #----- Ratings of "movie" by similar users
 of "user" -----
           # compute the similar Users of the "user"
           user sim = cosine similarity(sample train sparse matrix[use
r], sample train sparse matrix).ravel()
           top sim users = user sim.argsort()[::-1][1:] # we are ignor
ing 'The User' from its similar users.
           # get the ratings of most similar users for this movie
           top ratings = sample train sparse matrix[top sim users, mov
iel.toarray().ravel()
           # we will make it's length "5" by adding movie averages to
           top sim users ratings = list(top ratings[top ratings != 0]
[:5])
           top sim users ratings.extend([sample train averages['movie'
[[movie]]*(5 - len(top sim users ratings)))
             print(top sim users ratings, end=" ")
           #----- Ratings by "user" to similar movies
 of "movie" -----
           # compute the similar movies of the "movie"
           movie sim = cosine similarity(sample train sparse matrix[:,
movie].T, sample train sparse matrix.T).ravel()
           top sim movies = movie sim.argsort()[::-1][1:] # we are ign
oring 'The User' from its similar users.
           # get the ratings of most similar movie rated by this use
r..
           top ratings = sample train sparse matrix[user, top sim movi
```

```
es].toarray().ravel()
           # we will make it's length "5" by adding user averages to.
           top sim movies ratings = list(top ratings[top ratings != 0]
[:5])
           top sim movies ratings.extend([sample train averages['user'
][user]]*(5-len(top sim movies ratings)))
            print(top sim movies ratings, end=" : -- ")
           #-----prepare the row to be stores in a file---
           row = list()
           row.append(user)
           row.append(movie)
           # Now add the other features to this data...
            row.append(sample train averages['global']) # first feature
           # next 5 features are similar users "movie" ratings
            row.extend(top sim users ratings)
           # next 5 features are "user" ratings for similar movies
            row.extend(top sim movies ratings)
           # Avg user rating
            row.append(sample train averages['user'][user])
           # Avg movie rating
            row.append(sample train averages['movie'][movie])
           # finalley, The actual Rating of this user-movie pair...
            row.append(rating)
            count = count + 1
           # add rows to the file opened..
            reg data file.write(','.join(map(str, row)))
            reg data file.write('\n')
           if (count)%10000 == 0:
               # print(','.join(map(str, row)))
               print("Done for {} rows----- {}".format(count, datetime
.now() - start))
print(datetime.now() - start)
```

File already exists you don't have to prepare again...

Reading from the file to make a Train_dataframe

```
In [68]: reg_train = pd.read_csv('reg_train.csv', names = ['user', 'movie', 'GAv
g', 'surl', 'sur2', 'sur3', 'sur4', 'sur5', 'smr1', 'smr2', 'smr3', 'smr
4', 'smr5', 'UAvg', 'MAvg', 'rating'], header=None)
reg_train.head()
```

Out[68]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
0	53406	33	3.581679	4.0	5.0	5.0	4.0	1.0	5.0	2.0	5.0	3.0	1.0	(1)
1	99540	33	3.581679	5.0	5.0	5.0	4.0	5.0	3.0	4.0	4.0	3.0	5.0	87
2	99865	33	3.581679	5.0	5.0	4.0	5.0	3.0	5.0	4.0	4.0	5.0	4.0	
3	101620	33	3.581679	2.0	3.0	5.0	5.0	4.0	4.0	3.0	3.0	4.0	5.0	87
4	112974	33	3.581679	5.0	5.0	5.0	5.0	5.0	3.0	5.0	5.0	5.0	3.0	~ ,

- **GAvg**: Average rating of all the ratings
- Similar users rating of this movie:
 - sur1, sur2, sur3, sur4, sur5 (top 5 similar users who rated that movie..)
- Similar movies rated by this user:
 - smr1, smr2, smr3, smr4, smr5 (top 5 similar movies rated by this movie..)
- **UAvg**: User's Average rating
- MAvg : Average rating of this movie
- rating : Rating of this movie by this user.

4.3.1.2 Featurizing test data

```
In [69]: # get users, movies and ratings from the Sampled Test
         sample test users, sample test movies, sample test ratings = sparse.fin
         d(sample test sparse matrix)
In [70]: sample train averages['global']
Out[70]: 3.581679377504138
In [71]: | start = datetime.now()
         if os.path.isfile('reg test.csv'):
             print("It is already created...")
         else:
             print('preparing {} tuples for the dataset..\n'.format(len(sample_t
         est ratings)))
             with open('reg test.csv', mode='w') as reg data file:
                 count = 0
                 for (user, movie, rating) in zip(sample test users, sample tes
         t movies, sample test ratings):
                     st = datetime.now()
                 #----- Ratings of "movie" by similar users of
                     #print(user, movie)
                     trv:
                         # compute the similar Users of the "user"
                         user sim = cosine similarity(sample train sparse matrix
         [user], sample train sparse matrix).ravel()
                         top_sim_users = user_sim.argsort()[::-1][1:] # we are i
         gnoring 'The User' from its similar users.
                         # get the ratings of most similar users for this movie
```

```
top ratings = sample train sparse matrix[top sim users,
movie].toarray().ravel()
               # we will make it's length "5" by adding movie averages
 to .
               top sim users ratings = list(top ratings[top ratings !=
0][:5])
               top sim users ratings.extend([sample train averages['mo
vie'][movie]]*(5 - len(top sim users ratings)))
               # print(top sim users ratings, end="--")
           except (IndexError, KeyError):
               # It is a new User or new Movie or there are no ratings
for given user for top similar movies...
               ######### Cold STart Problem ########
               top sim users ratings.extend([sample train averages['ql
obal']]*(5 - len(top sim users ratings)))
               #print(top sim users ratings)
           except:
               print(user, movie)
               # we just want KeyErrors to be resolved. Not every Exce
ption...
                raise
           #----- Ratings by "user" to similar movies
 of "movie" -----
           try:
               # compute the similar movies of the "movie"
               movie sim = cosine similarity(sample_train_sparse_matri
x[:,movie].T, sample train sparse matrix.T).ravel()
               top sim movies = movie sim.argsort()[::-1][1:] # we are
ignoring 'The User' from its similar users.
               # get the ratings of most similar movie rated by this u
ser..
               top ratings = sample train sparse matrix[user, top sim
movies].toarray().ravel()
               # we will make it's length "5" by adding user averages
 to.
```

```
top sim movies ratings = list(top ratings[top ratings !
= 01[:51)
                top sim movies ratings.extend([sample train averages['u
ser'][user]]*(5-len(top sim movies ratings)))
                #print(top sim movies ratings)
            except (IndexError, KeyError):
                #print(top sim movies ratings, end=" : -- ")
                top sim movies ratings.extend([sample train averages['q
lobal']]*(5-len(top sim movies ratings)))
                #print(top sim movies ratings)
            except:
                raise
            #-----prepare the row to be stores in a file---
            row = list()
            # add usser and movie name first
            row.append(user)
            row.append(movie)
            row.append(sample_train_averages['global']) # first feature
            #print(row)
            # next 5 features are similar users "movie" ratings
            row.extend(top sim users ratings)
            #print(row)
            # next 5 features are "user" ratings for similar movies
            row.extend(top sim movies ratings)
            #print(row)
            # Avg user rating
            try:
                row.append(sample train averages['user'][user])
            except KeyError:
                row.append(sample train averages['global'])
            except:
                raise
            #print(row)
            # Avg movie rating
            try:
                row.append(sample train averages['movie'][movie])
            except KeyError:
```

```
row.append(sample train averages['global'])
           except:
               raise
           #print(row)
           # finalley, The actual Rating of this user-movie pair...
           row.append(rating)
           #print(row)
           count = count + 1
           # add rows to the file opened..
            reg data file.write(','.join(map(str, row)))
           #print(','.join(map(str, row)))
           req data file.write('\n')
           if (count)%1000 == 0:
               #print(','.join(map(str, row)))
               print("Done for {} rows----- {}".format(count, datetime
.now() - start))
   print("",datetime.now() - start)
```

It is already created...

Reading from the file to make a test dataframe

Out[72]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1
C	808635	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679
1	941866	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679
2	1737912	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1
3	1849204	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679

- GAvg: Average rating of all the ratings
- Similar users rating of this movie:
 - sur1, sur2, sur3, sur4, sur5 (top 5 simiular users who rated that movie..)
- Similar movies rated by this user:
 - smr1, smr2, smr3, smr4, smr5 (top 5 simiular movies rated by this movie..)
- **UAvg**: User AVerage rating
- MAvg : Average rating of this movie
- rating : Rating of this movie by this user.

4.3.2 Transforming data for Surprise models

```
In [73]: import surprise
from surprise import Reader, Dataset
```

4.3.2.1 Transforming train data

• We can't give raw data (movie, user, rating) to train the model in Surprise library.

- They have a saperate format for TRAIN and TEST data, which will be useful for training the models like SVD, KNNBaseLineOnly....etc..,in Surprise.
- We can form the trainset from a file, or from a Pandas DataFrame.
 http://surprise.readthedocs.io/en/stable/getting_started.html#load-dom-dataframe-py

```
In [74]: # It is to specify how to read the dataframe.
# for our dataframe, we don't have to specify anything extra..
reader = Reader(rating_scale=(1,5))

# create the traindata from the dataframe...
train_data = Dataset.load_from_df(reg_train[['user', 'movie', 'rating']], reader)

# build the trainset from traindata.., It is of dataset format from sur prise library..
trainset = train_data.build_full_trainset()
```

4.3.2.2 Transforming test data

• Testset is just a list of (user, movie, rating) tuples. (Order in the tuple is impotant)

4.4 Applying Machine Learning models

- Global dictionary that stores rmse and mape for all the models....
 - It stores the metrics in a dictionary of dictionaries

```
keys : model names(string)
value: dict(key : metric, value : value )
```

```
In [76]: models_evaluation_train = dict()
    models_evaluation_test = dict()
    models_evaluation_train, models_evaluation_test
Out[76]: ({}, {})
```

Utility functions for running regression models

```
# fit the model
   print('Training the model..')
   start =datetime.now()
   algo.fit(x train, y train, eval metric = 'rmse')
   print('Done. Time taken : {}\n'.format(datetime.now()-start))
   print('Done \n')
   # from the trained model, get the predictions....
   print('Evaluating the model with TRAIN data...')
   start =datetime.now()
   y train pred = algo.predict(x train)
   # get the rmse and mape of train data...
   rmse train, mape train = get error metrics(y train.values, y train
pred)
   # store the results in train results dictionary...
   train results = {'rmse': rmse train,
                   'mape' : mape train,
                   'predictions' : y train pred}
   # get the test data predictions and compute rmse and mape
   print('Evaluating Test data')
   v test pred = algo.predict(x test)
   rmse test, mape test = get error metrics(y true=y test.values, y pr
ed=y test pred)
   # store them in our test results dictionary.
   test results = {'rmse': rmse test,
                   'mape' : mape test,
                   'predictions':y test pred}
   if verbose:
       print('\nTEST DATA')
       print('-'*30)
       print('RMSE : ', rmse test)
       print('MAPE : ', mape test)
   # return these train and test results...
   return train results, test results
```

Utility functions for Surprise modes

```
In [78]: # it is just to makesure that all of our algorithms should produce same
       results
      # everytime they run...
      my seed = 15
      random.seed(my seed)
      np.random.seed(my seed)
      # get (actual list , predicted list) ratings given list
      # of predictions (prediction is a class in Surprise).
      def get ratings(predictions):
         actual = np.array([pred.r ui for pred in predictions])
         pred = np.array([pred.est for pred in predictions])
         return actual, pred
      # get ''rmse'' and ''mape'' , given list of prediction objecs
      def get errors(predictions, print them=False):
         actual, pred = get ratings(predictions)
         rmse = np.sqrt(np.mean((pred - actual)**2))
         mape = np.mean(np.abs(pred - actual)/actual)
         return rmse, mape*100
       ##########
      # It will return predicted ratings, rmse and mape of both train and tes
      t data #
```

```
###########
def run surprise(algo, trainset, testset, verbose=True):
       return train dict, test dict
       It returns two dictionaries, one for train and the other is for
test
       Each of them have 3 key-value pairs, which specify ''rmse'',
 ''mape'', and ''predicted ratings''.
   start = datetime.now()
   # dictionaries that stores metrics for train and test..
   train = dict()
   test = dict()
   # train the algorithm with the trainset
   st = datetime.now()
   print('Training the model...')
   algo.fit(trainset)
   print('Done. time taken : {} \n'.format(datetime.now()-st))
   # -----#
   st = datetime.now()
   print('Evaluating the model with train data..')
   # get the train predictions (list of prediction class inside Surpri
se)
   train preds = algo.test(trainset.build testset())
   # get predicted ratings from the train predictions...
   train actual ratings, train pred ratings = get ratings(train preds)
   # get ''rmse'' and ''mape'' from the train predictions.
   train rmse, train mape = get errors(train preds)
   print('time taken : {}'.format(datetime.now()-st))
   if verbose:
       print('-'*15)
       print('Train Data')
       print('-'*15)
       print("RMSE : {}\n\nMAPE : {}\n".format(train rmse, train mape
```

```
#store them in the train dictionary
   if verbose:
       print('adding train results in the dictionary..')
   train['rmse'] = train rmse
   train['mape'] = train mape
   train['predictions'] = train pred ratings
   #-----#
   st = datetime.now()
   print('\nEvaluating for test data...')
   # get the predictions( list of prediction classes) of test data
   test preds = algo.test(testset)
   # get the predicted ratings from the list of predictions
   test actual ratings, test pred ratings = get ratings(test preds)
   # get error metrics from the predicted and actual ratings
   test rmse, test mape = get errors(test preds)
   print('time taken : {}'.format(datetime.now()-st))
   if verbose:
       print('-'*15)
       print('Test Data')
       print('-'*15)
       print("RMSE : {}\n\nMAPE : {}\n".format(test rmse, test mape))
   # store them in test dictionary
   if verbose:
       print('storing the test results in test dictionary...')
   test['rmse'] = test rmse
   test['mape'] = test mape
   test['predictions'] = test pred ratings
   print('\n'+'-'*45)
   print('Total time taken to run this algorithm :', datetime.now() -
start)
   # return two dictionaries train and test
    return train, test
```

4.4.1 XGBoost with initial 13 features

```
In [79]: import xqboost as xqb
In [83]: # prepare Train data
         from sklearn.model selection import RandomizedSearchCV
         x train = reg train.drop(['user', 'movie', 'rating'], axis=1)
         y train = reg train['rating']
         # Prepare Test data
         x test = reg test df.drop(['user', 'movie', 'rating'], axis=1)
         y test = reg test df['rating']
         no estimators= [10,50,100,150]
         \max depth = [3,5,6,9]
         tuned parameters={'n estimators':no estimators,'max depth':max depth}
         model=RandomizedSearchCV(xqb.XGBRegressor(),tuned parameters,scoring="n
         eg mean absolute error", cv=3)
         model.fit(x train,y train)
         optimal estimators=model.best estimator_.n_estimators
         optimal depth=model.best estimator .max depth
         print(model.best estimator )
         # initialize Our first XGBoost model...
         first xqb = xqb.XGBReqressor(silent=False, n jobs=13, random state=15,
         n estimators=optimal estimators, max depth=optimal depth)
         train results, test results = run xqboost(first xqb, x train, y train,
         x test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['first algo'] = train results
         models evaluation test['first algo'] = test results
         xgb.plot importance(first xgb)
         plt.show()
         /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
         ng: Series.base is deprecated and will be removed in a future version
           if getattr(data, 'base', None) is not None and \
```

[11:09:55] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:09:55] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:09:56] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:09:57] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:10:00] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:10:05] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:08] WARNING: src/objective/regression obj.cu:152: reg:linear is

now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:15] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:21] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:27] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:32] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:36] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[11:10:40] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

```
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:10:47] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:10:55] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:11:02] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:11:04] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:11:06] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:11:09] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
```

```
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[11:11:25] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[11:11:41] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series, base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[11:11:56] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[11:12:02] WARNING: src/objective/regression_obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[11:12:08] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[11:12:15] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
```

if getattr(data, 'base', None) is not None and \

[11:12:21] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:12:27] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:12:33] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:12:45] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [11:12:56] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ /anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni ng: Series.base is deprecated and will be removed in a future version data.base is not None and isinstance(data, np.ndarray) \ [11:13:07] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. XGBRegressor(base score=0.5, booster='qbtree', colsample bylevel=1, colsample bynode=1, colsample bytree=1, gamma=0,

```
importance type='gain', learning rate=0.1, max delta step=
Θ,
             max depth=9, min child weight=1, missing=None, n estimator
s=150,
             n jobs=1, nthread=None, objective='reg:linear', random sta
te=0,
             reg_alpha=0, reg_lambda=1, scale_pos_weight=1, seed=None,
             silent=None, subsample=1, verbosity=1)
Training the model..
[11:13:31] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
Done. Time taken: 0:00:23.161126
Done
Evaluating the model with TRAIN data...
Evaluating Test data
TEST DATA
RMSE: 1.1769740046224204
MAPE: 31.740213319861766
```

4.4.2 Suprise BaselineModel

```
In [84]: from surprise import BaselineOnly
```

Predicted_rating: (baseline prediction)

- http://surprise.readthedocs.io/en/stable/basic_algorithms.htm l#surprise.prediction_algorithms.baseline_only.BaselineOnly

$$\hat{r}_{ui} = b_{ui} = \mu + b_u + b_i$$

- μ : Average of all trainings in training data.
- $m{b}_u$: User bias
- **b**_i: Item bias (movie biases)

Optimization function (Least Squares Problem)

- http://surprise.readthedocs.io/en/stable/prediction_algorithm s.html#baselines-estimates-configuration
 - $\sum_{r_{ui} \in R_{train}} \left(r_{ui} \left(\mu + b_u + b_i
 ight)
 ight)^2 + \lambda \left(b_u^2 + b_i^2
 ight)$. [mimimize b_i

```
time taken : 0:00:01.269845
......
Train Data
......
RMSE : 0.9347153928678286

MAPE : 29.389572652358183
adding train results in the dictionary..

Evaluating for test data...
time taken : 0:00:00.058400
......
Test Data
......
RMSE : 1.0730330260516174

MAPE : 35.04995544572911
storing the test results in test dictionary...
Total time taken to run this algorithm : 0:00:01.960149
```

4.4.3 XGBoost with initial 13 features + Surprise Baseline predictor

Updating Train Data

```
In [87]: # add our baseline_predicted value as our feature..
    reg_train['bslpr'] = models_evaluation_train['bsl_algo']['predictions']
    reg_train.head(2)

Out[87]:
    user movie    GAvg sur1 sur2 sur3 sur4 sur5 smr1 smr2 smr3 smr4 smr5
```

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
•	53406	33	3.581679	4.0	5.0	5.0	4.0	1.0	5.0	2.0	5.0	3.0	1.0	3.
ľ	99540	33	3.581679	5.0	5.0	5.0	4.0	5.0	3.0	4.0	4.0	3.0	5.0	3.

Updating Test Data

```
In [88]: # add that baseline predicted ratings with Surprise to the test data as
   well
   reg_test_df['bslpr'] = models_evaluation_test['bsl_algo']['prediction
   s']
   reg_test_df.head(2)
```

Out[88]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
(808635	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3
•	941866	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3

```
In [89]: no_estimators= [10,50,100,150]
    max_depth = [3,5,6,9]
    tuned_parameters={'n_estimators':no_estimators,'max_depth':max_depth}
    model=RandomizedSearchCV(xgb.XGBRegressor(),tuned_parameters,scoring="n
    eg_mean_absolute_error",cv=3)
    model.fit(x_train,y_train)
    optimal_estimators=model.best_estimator_.n_estimators
    optimal_depth=model.best_estimator_.max_depth
    print(model.best_estimator_)

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
    ng: Series.base is deprecated and will be removed in a future version
    if getattr(data, 'base', None) is not None and \
```

[10:25:22] WARNING: src/objective/regression obj.cu:152: reg:linear is

now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:25:24] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \

[10:25:25] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \

[10:25:26] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:25:33] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:25:41] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \

[10:25:48] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

```
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWar
ning: Series.base is deprecated and will be removed in a future versi
  if getattr(data, 'base', None) is not None and \
[10:25:59] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:26:10] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:26:20] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:26:37] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:26:54] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:27:10] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWar
```

```
ning: Series.base is deprecated and will be removed in a future versi
on
 if getattr(data, 'base', None) is not None and \
[10:27:21] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:27:32] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:27:43] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:27:43] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:27:43] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:27:44] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
```

```
ng: Series.pase is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:27:49] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:27:55] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:28:00] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:28:02] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:28:05] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:28:07] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
```

```
[10:28:11] WARNING: src/objective/regression obj.cu:152: reg:linear i
s now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:28:15] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:28:19] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:28:19] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:28:20] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  data.base is not None and isinstance(data, np.ndarray) \
[10:28:21] WARNING: src/objective/regression obj.cu:152: reg:linear i
s now deprecated in favor of reg:squarederror.
XGBRegressor(base score=0.5, booster='qbtree', colsample bylevel=1,
             colsample bynode=1, colsample bytree=1, gamma=0,
```

```
importance_type='gain', learning_rate=⊍.1, max_delta_ste
         p=0,
                      max depth=9, min child weight=1, missing=None, n estimat
         ors=150,
                      n jobs=1, nthread=None, objective='reg:linear', random s
         tate=0,
                      reg alpha=0, reg lambda=1, scale pos weight=1, seed=Non
         e,
                      silent=None, subsample=1, verbosity=1)
In [90]: # prepare train data
         x_train = reg_train.drop(['user', 'movie', 'rating'], axis=1)
         y train = reg train['rating']
         # Prepare Test data
         x test = reg test df.drop(['user','movie','rating'], axis=1)
         y test = reg test df['rating']
         # initialize Our first XGBoost model...
         xqb bsl = xqb.XGBRegressor(silent=False, n jobs=13, random state=15, n
         estimators=optimal estimators, max depth=optimal depth)
         train results, test results = run xgboost(xgb bsl, x train, y train, x
         test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['xqb bsl'] = train results
         models evaluation test['xqb bsl'] = test results
         xgb.plot importance(xgb bsl)
         plt.show()
         Training the model..
         [10:28:43] WARNING: src/objective/regression obj.cu:152: reg:linear is
         now deprecated in favor of reg:squarederror.
         /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
         ng: Series.base is deprecated and will be removed in a future version
           if getattr(data, 'base', None) is not None and \
         /anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
         ng: Series.base is deprecated and will be removed in a future version
```

```
data.base is not wone and isinstance(data, np.ndarray) \
           Done. Time taken: 0:00:24.980886
           Done
           Evaluating the model with TRAIN data...
           Evaluating Test data
           TEST DATA
           RMSE: 1.1218765340738226
           MAPE: 32.82396621685461
           4.4.4 Surprise KNNBaseline predictor
In [91]: from surprise import KNNBaseline

    KNN BASELINE

    http://surprise.readthedocs.io/en/stable/knn inspired.html#surprise.prediction algorithms.

             • PEARSON_BASELINE SIMILARITY
                 http://surprise.readthedocs.io/en/stable/similarities.html#surprise.similarities.pearson bas

    SHRINKAGE

    2.2 Neighborhood Models in <a href="http://courses.ischool.berkelev.edu/i290-">http://courses.ischool.berkelev.edu/i290-</a>

                   dm/s11/SECURE/a1-koren.pdf
             • predicted Rating : ( based on User-User similarity )
```

$$\hat{r}_{ui} = b_{ui} + rac{\sum\limits_{v \in N_i^k(u)} ext{sim}(u,v) \cdot (r_{vi} - b_{vi})}{\sum\limits_{v \in N_i^k(u)} ext{sim}(u,v)}$$

- b_{ui} Baseline prediction of (user, movie) rating
- $N_i^k(u)$ Set of K similar users (neighbours) of user (u) who rated movie(i)
- sim (u, v) Similarity between users u and v
 - Generally, it will be cosine similarity or Pearson correlation coefficient.
 - But we use shrunk Pearson-baseline correlation coefficient, which is based on the pearsonBaseline similarity (we take base line predictions instead of mean rating of user/item)
- Predicted rating (based on Item Item similarity):

$$\hat{r}_{ui} = b_{ui} + rac{\sum\limits_{j \in N_u^k(i)}^{\sum} ext{sim}(i,j) \cdot (r_{uj} - b_{uj})}{\sum\limits_{j \in N_u^k(j)}^{\sum} ext{sim}(i,j)}$$

Notations follows same as above (user user based predicted rating)

4.4.4.1 Surprise KNNBaseline with user user similarities

```
knn bsl u = KNNBaseline(k=40, sim options = sim options, bsl options =
bsl options)
knn_bsl_u_train_results, knn_bsl_u_test_results = run_surprise(knn_bsl_
u, trainset, testset, verbose=True)
# Just store these error metrics in our models evaluation datastructure
models evaluation train['knn bsl u'] = knn bsl u train results
models evaluation test['knn bsl u'] = knn bsl u test results
Training the model...
Estimating biases using sgd...
Computing the pearson baseline similarity matrix...
Done computing similarity matrix.
Done. time taken: 0:00:20.393722
Evaluating the model with train data...
time taken : 0:01:12.437318
Train Data
RMSE: 0.33642097416508826
MAPE: 9.145093375416348
adding train results in the dictionary...
Evaluating for test data...
time taken: 0:00:00.060586
_ _ _ _ _ _ _ _ _ _ _ _ _ _ _ _ _ _ _
Test Data
RMSE: 1.0726493739667242
MAPE: 35.02094499698424
storing the test results in test dictionary...
Total time taken to run this algorithm : 0:01:32.891887
```

4.4.4.2 Surprise KNNBaseline with movie movie similarities

```
In [93]: # we specify , how to compute similarities and what to consider with si
         m options to our algorithm
         # 'user based' : Fals => this considers the similarities of movies inst
         ead of users
         sim options = {'user based' : False,
                        'name': 'pearson baseline',
                        'shrinkage': 100,
                        'min support': 2
         # we keep other parameters like regularization parameter and learning r
         ate as default values.
         bsl options = {'method': 'sgd'}
         knn bsl m = KNNBaseline(k=40, sim options = sim options, bsl options =
         bsl options)
         knn bsl m train results, knn bsl m test results = run surprise(knn bsl
         m, trainset, testset, verbose=True)
         # Just store these error metrics in our models evaluation datastructure
         models evaluation train['knn bsl m'] = knn bsl m train results
         models evaluation test['knn bsl m'] = knn bsl m test results
         Training the model...
         Estimating biases using sgd...
         Computing the pearson baseline similarity matrix...
         Done computing similarity matrix.
         Done. time taken: 0:00:00.792785
         Evaluating the model with train data...
         time taken : 0:00:06.997254
         Train Data
```

Total time taken to run this algorithm : 0:00:07.852279

4.4.5 XGBoost with initial 13 features + Surprise Baseline predictor + KNNBaseline predictor

- First we will run XGBoost with predictions from both KNN's (that uses
 User_User and Item_Item similarities along with our previous
 features.
- Then we will run XGBoost with just predictions form both knn models and preditions from our baseline model.

Preparing Train data

```
In [94]: # add the predicted values from both knns to this dataframe
    reg_train['knn_bsl_u'] = models_evaluation_train['knn_bsl_u']['predicti
    ons']
    reg_train['knn_bsl_m'] = models_evaluation_train['knn_bsl_m']['predicti
    ons']
    reg_train.head(2)
```

Out[94]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
0	53406	33	3.581679	4.0	5.0	5.0	4.0	1.0	5.0	2.0	5.0	3.0	1.0	3.
1	99540	33	3.581679	5.0	5.0	5.0	4.0	5.0	3.0	4.0	4.0	3.0	5.0	3.

Preparing Test data

```
In [95]: reg_test_df['knn_bsl_u'] = models_evaluation_test['knn_bsl_u']['predict
ions']
reg_test_df['knn_bsl_m'] = models_evaluation_test['knn_bsl_m']['predict
ions']
reg_test_df.head(2)
```

Out[95]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
C	808635	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3
1	941866	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3

In [97]: no_estimators= [10,50,100,150]
 max_depth = [3,5,6,9]
 tuned_parameters={'n_estimators':no_estimators,'max_depth':max_depth}
 model=RandomizedSearchCV(xgb.XGBRegressor(),tuned_parameters,scoring="n
 eg_mean_absolute_error",cv=3)
 model.fit(x train,y train)

```
optimal estimators=model.best estimator_.n_estimators
optimal depth=model.best estimator .max depth
print(model.best estimator )
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:34:40] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:34:42] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:34:45] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:34:47] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:35:00] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
```

```
[10:35:11] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of regioniarederror
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:35:25] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:35:37] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:35:50] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:36:02] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:36:03] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:36:05] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
```

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:36:06] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:36:13] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:36:20] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:36:27] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/pvthon3.6/site-packages/xgboost/core.pv:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:36:28] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:36:28] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni

ng: Series.base is deprecated and will be removed in a future version

```
if getattr(data, 'base', None) is not None and \
[10:36:29] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:36:30] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:36:30] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:36:31] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:36:41] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:36:51] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
```

```
[10:37:01] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:37:09] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:37:17] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:37:25] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:37:31] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:37:38] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  data.base is not None and isinstance(data, np.ndarray) \
```

```
In [98]: # prepare the train data....
         x_train = reg_train.drop(['user', 'movie', 'rating'], axis=1)
         y train = reg train['rating']
         # prepare the train data....
         x test = reg test df.drop(['user', 'movie', 'rating'], axis=1)
         y test = reg test df['rating']
         # declare the model
         xqb knn bsl = xqb.XGBReqressor(n estimators=optimal estimators,max dept
         h=optimal depth,n jobs=10, random state=15)
         train results, test results = run xqboost(xqb knn bsl, x train, y train
         , x test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['xgb knn bsl'] = train results
         models evaluation test['xgb knn bsl'] = test results
         xgb.plot importance(xgb knn bsl)
         plt.show()
```

Training the model

```
rraining the modet..
         [10:38:02] WARNING: src/objective/regression obj.cu:152: reg:linear is
         now deprecated in favor of reg:squarederror.
         /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
         ng: Series.base is deprecated and will be removed in a future version
           if getattr(data, 'base', None) is not None and \
         /anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
         ng: Series.base is deprecated and will be removed in a future version
           data.base is not None and isinstance(data, np.ndarray) \
         Done. Time taken: 0:00:20.837417
         Done
         Evaluating the model with TRAIN data...
         Evaluating Test data
         TEST DATA
         RMSE: 1.081446539680377
         MAPE: 34.12901909406947
         4.4.6 Matrix Factorization Techniques
         4.4.6.1 SVD Matrix Factorization User Movie intractions
In [99]: from surprise import SVD
         http://surprise.readthedocs.io/en/stable/matrix factorization.html#surprise.prediction algorithms.ma
```

- Predicted Rating :

```
- $ \large \hat r_{ui} = \mu + b_u + b_i + q_i^Tp_u $
    - $\pmb q_i$ - Representation of item(movie) in latent facto
r space
    - $\pmb p_u$ - Representation of user in new latent factor s
pace
```

A BASIC MATRIX FACTORIZATION MODEL in https://datajobs.com/data-science-repo/Recommender-Systems-[Netflix].pdf

- Optimization problem with user item interactions and regularization (to avoid overfitting)

```
- \limits_{ui} \in R_{train} \left(r_{ui} - \hat{r}_{u} \right)^2 +
```

 $\label{left} $$ \lambda\left(b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2\right) $$$

```
In [100]: # initiallize the model
    svd = SVD(n_factors=100, biased=True, random_state=15, verbose=True)
    svd_train_results, svd_test_results = run_surprise(svd, trainset, tests
    et, verbose=True)

# Just store these error metrics in our models_evaluation datastructure
    models_evaluation_train['svd'] = svd_train_results
    models_evaluation_test['svd'] = svd_test_results

Training the model...
    Processing epoch 0
    Processing epoch 1
    Processing epoch 2
    Processing epoch 3
```

Processing epoch 4
Processing epoch 5

Processing epoch 6 Processing epoch 7 Processing epoch 8 Processing epoch 9 Processing epoch 10 Processing epoch 11 Processing epoch 12 Processing epoch 13 Processing epoch 14 Processing epoch 15 Processing epoch 16 Processing epoch 17 Processing epoch 18 Processing epoch 19 Done. time taken: 0:00:05.773859 Evaluating the model with train data... time taken: 0:00:00.863707 Train Data RMSE: 0.6574721240954099 MAPE: 19.704901088660474 adding train results in the dictionary... Evaluating for test data... time taken: 0:00:00.049798 _____ Test Data RMSE: 1.0726046873826458 MAPE: 35.01953535988152 storing the test results in test dictionary... Total time taken to run this algorithm : 0:00:06.687714

4.4.6.2 SVD Matrix Factorization with implicit feedback from user (user rated movies)

```
In [101]: from surprise import SVDpp
```

----> 2.5 Implicit Feedback in http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf

- Predicted Rating :

- I_u --- the set of all items rated by user u
- y_i --- Our new set of item factors that capture implicit ratings.

- Optimization problem with user item interactions and regularization (to avoid overfitting)

```
- \ \left[ - \right] \leq \left[ - \right]  \left(r_{ui} - \hat{r}_{u} i} \right)^2 +
```

 $\label{left} $$ \prod_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2 + \|y_j\|^2\right) $$$

```
In [102]: # initiallize the model
svdpp = SVDpp(n_factors=50, random_state=15, verbose=True)
```

```
svdpp train results, svdpp test results = run surprise(svdpp, trainset,
testset, verbose=True)
# Just store these error metrics in our models evaluation datastructure
models evaluation train['svdpp'] = svdpp train results
models evaluation test['svdpp'] = svdpp test results
Training the model...
processing epoch 0
processing epoch 1
processing epoch 2
processing epoch 3
processing epoch 4
processing epoch 5
processing epoch 6
processing epoch 7
processing epoch 8
processing epoch 9
processing epoch 10
processing epoch 11
processing epoch 12
processing epoch 13
processing epoch 14
processing epoch 15
processing epoch 16
processing epoch 17
processing epoch 18
processing epoch 19
Done. time taken: 0:01:39.248707
Evaluating the model with train data...
time taken: 0:00:04.836516
Train Data
RMSE: 0.6032438403305899
MAPE: 17.49285063490268
adding train results in the dictionary...
```

```
Evaluating for test data...

time taken: 0:00:00.055890

Test Data

RMSE: 1.0728491944183447

MAPE: 35.03817913919887

storing the test results in test dictionary...

Total time taken to run this algorithm: 0:01:44.141426
```

4.4.7 XgBoost with 13 features + Surprise Baseline + Surprise KNNbaseline + MF Techniques

Preparing Train data

```
In [103]: # add the predicted values from both knns to this dataframe
    reg_train['svd'] = models_evaluation_train['svd']['predictions']
    reg_train['svdpp'] = models_evaluation_train['svdpp']['predictions']
    reg_train.head(2)
```

Out[103]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	 smr4	smr5	U
0	53406	33	3.581679	4.0	5.0	5.0	4.0	1.0	5.0	2.0	 3.0	1.0	3.370
1	99540	33	3.581679	5.0	5.0	5.0	4.0	5.0	3.0	4.0	 3.0	5.0	3.555

2 rows × 21 columns

Preparing Test data

```
reg test df['svd'] = models evaluation test['svd']['predictions']
In [104]:
          reg test df['svdpp'] = models evaluation test['svdpp']['predictions']
          reg test df.head(2)
```

Out[104]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
0	808635	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3
1	941866	71	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3.581679	3

2 rows × 21 columns

```
In [105]: no estimators= [10,50,100,150]
          \max depth = [3,5,6,9]
          tuned parameters={'n estimators':no estimators,'max depth':max depth}
          model=RandomizedSearchCV(xqb.XGBRegressor(),tuned parameters,scoring="n
          eg mean absolute error",cv=3)
          model.fit(x train,y train)
          optimal estimators=model.best estimator .n estimators
          optimal depth=model.best estimator .max depth
          print(model.best estimator )
```

[10:40:15] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

```
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
```

[10:40:30] WARNING: src/objective/regression obj.cu:152: reg:linear is

now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:40:45] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:41:00] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \

[10:41:05] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:41:10] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:41:15] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \

[10:41:21] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

```
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:41:27] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:41:32] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:41:41] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:41:49] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:41:58] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:41:59] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
```

```
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:42:00] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:42:01] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:42:11] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:42:21] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:42:33] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:42:41] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
```

[10:42:49] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:42:57] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:43:21] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:43:42] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:44:04] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \ [10:44:07] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror. /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni ng: Series.base is deprecated and will be removed in a future version if getattr(data, 'base', None) is not None and \

[10:44:10] WARNING: src/objective/regression obj.cu:152: reg:linear is

now deprecated in favor of regisquarederror

```
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:44:13] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
[10:44:14] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
[10:44:16] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  data.base is not None and isinstance(data, np.ndarray) \
[10:44:18] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
XGBRegressor(base score=0.5, booster='gbtree', colsample bylevel=1,
             colsample bynode=1, colsample bytree=1, gamma=0,
             importance type='gain', learning rate=0.1, max delta step=
0,
             max depth=6, min child weight=1, missing=None, n estimator
s=100,
             n jobs=1, nthread=None, objective='reg:linear', random sta
te=0.
             reg alpha=0, reg lambda=1, scale pos weight=1, seed=None,
             silent=None, subsample=1, verbosity=1)
```

```
In [106]: # prepare x train and y train
          x train = reg train.drop(['user', 'movie', 'rating',], axis=1)
          y train = reg train['rating']
          # prepare test data
          x test = reg test df.drop(['user', 'movie', 'rating'], axis=1)
          y test = reg test df['rating']
          xgb final = xgb.XGBRegressor(n estimators=optimal estimators, max depth=
          optimal depth,n jobs=10, random state=15)
          train results, test results = run xgboost(xgb final, x train, y train,
          x test, y test)
          # store the results in models evaluations dictionaries
          models evaluation train['xgb final'] = train results
          models evaluation test['xqb final'] = test results
          xgb.plot importance(xgb final)
          plt.show()
          Training the model...
          [10:44:32] WARNING: src/objective/regression obj.cu:152: reg:linear is
          now deprecated in favor of reg:squarederror.
          /anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
          ng: Series.base is deprecated and will be removed in a future version
            if getattr(data, 'base', None) is not None and \
          /anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
          ng: Series.base is deprecated and will be removed in a future version
            data.base is not None and isinstance(data, np.ndarray) \
          Done. Time taken: 0:00:16.840020
```

Done

4.4.8 XgBoost with Surprise Baseline + Surprise KNNbaseline + MF Techniques

```
''''no estimators= [10,50,100,150]
In [115]:
          max depth = [3,5,6,9]
          tuned parameters={'n estimators':no estimators, 'max depth':max depth}
          model=RandomizedSearchCV(xgb.XGBRegressor(), tuned parameters, scoring="n
          eg mean absolute error", cv=3)
          model.fit(x train, y train)
          optimal estimators=model.best estimator .n estimators
          optimal depth=model.best estimator .max depth
          print(model.best estimator )'''
Out[115]: '\no estimators= [10,50,100,150] \nmax depth = [3,5,6,9] \ntuned paramet
          ers={\'n estimators\':no estimators,\'max depth\':max depth}\nmodel=Ran
          domizedSearchCV(xgb.XGBRegressor(),tuned parameters,scoring="neg_mean_a")
          bsolute error",cv=3)\nmodel.fit(x train,y train)\noptimal estimators=mo
          del.best estimator .n estimators\noptimal depth=model.best estimator .m
          ax depth\nprint(model.best estimator )'
In [108]: # prepare train data
          x train = reg train[['knn bsl u', 'knn bsl m', 'svd', 'svdpp']]
          y train = reg train['rating']
          # test data
          x test = reg test df[['knn bsl u', 'knn bsl m', 'svd', 'svdpp']]
          y test = reg test df['rating']
```

```
xgb all models = xgb.XGBRegressor(n estimators=optimal estimators, max d
epth=optimal depth,n jobs=10, random state=15)
train results, test results = run xgboost(xgb all models, x train, y tr
ain, x test, y test)
# store the results in models evaluations dictionaries
models evaluation train['xqb all models'] = train results
models evaluation test['xqb all models'] = test results
xgb.plot importance(xgb all models)
plt.show()
Training the model..
[10:52:22] WARNING: src/objective/regression obj.cu:152: reg:linear is
now deprecated in favor of reg:squarederror.
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:587: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
 if getattr(data, 'base', None) is not None and \
/anaconda3/lib/python3.6/site-packages/xgboost/core.py:588: FutureWarni
ng: Series.base is deprecated and will be removed in a future version
  data.base is not None and isinstance(data, np.ndarray) \
Done. Time taken: 0:00:07.315454
Done
Evaluating the model with TRAIN data...
Evaluating Test data
TEST DATA
RMSE: 1.075477520622328
MAPE: 35.00818520872434
```

4.5 Comparision between all models

```
In [112]: # Saving our TEST RESULTS into a dataframe so that you don't have to ru
          n it again
          pd.DataFrame(models evaluation test).to csv('small sample results.csv')
          models = pd.read csv('small sample results.csv', index col=0)
          models.loc['rmse'].sort values()
Out[112]: svd
                           1.0726046873826458
          knn_bsl_u 1.0726493739667242
          knn_bsl_m 1.072758832653683
svdpp 1.0728491944183447
          xgb_knn_bsl 1.081446539680377
          xgb_final 1.0878153849422967
xqb bsl 1.1218765340738226
          first algo 1.1769740046224204
          Name: rmse, dtype: object
In [114]: #print("-"*100)
          #print("Total time taken to run this entire notebook ( with saved file
          s) is :", datetime.now()-globalstart)
 In [ ]: %%javascript
          // Converts integer to roman numeral
          // https://github.com/kmahelona/ipython notebook goodies
          // https://kmahelona.github.io/ipython notebook goodies/ipython noteboo
          k toc.is
          function romanize(num) {
              var lookup = {M:1000,CM:900,D:500,CD:400,C:100,XC:90,L:50,XL:40,X:1
          0, IX:9, V:5, IV:4, I:1},
                  roman = '',
                      i;
                  for ( i in lookup ) {
                      while ( num >= lookup[i] ) {
                          roman += i;
```

```
num -= lookup[i];
        return roman;
}
// Builds a  Table of Contents from all <headers> in DOM
function createTOC(){
   var toc = "";
   var level = 0;
   var levels = {}
   $('#toc').html('');
   $(":header").each(function(i){
           if (this.id=='tocheading'){return;}
           var titleText = this.innerHTML;
           var openLevel = this.tagName[1];
           if (levels[openLevel]){
               levels[openLevel] += 1;
           } else{
               levels[openLevel] = 1;
           if (openLevel > level) {
               toc += (new Array(openLevel - level + 1)).join('
ss="toc">');
           } else if (openLevel < level) {</pre>
               toc += (new Array(level - openLevel + 1)).join(""
);
               for (i=level;i>openLevel;i--){levels[i]=0;}
           }
           level = parseInt(openLevel);
           if (this.id==''){this.id = this.innerHTML.replace(/ /g,"-"
)}
```

```
var anchor = this.id;
           toc += '<a style="text-decoration:none", href="#' + enc</pre>
odeURIComponent(anchor) + '"> + titleText + '</a>';
       });
   if (level) {
       toc += (new Array(level + 1)).join("");
   $('#toc').append(toc);
};
// Executes the createToc function
setTimeout(function(){createTOC();},100);
// Rebuild to TOC every minute
setInterval(function(){createTOC();},60000);
```