# Feature\_Engineering

April 29, 2022

## 1 Project No. 4 -

A retail company "ABC Private Limited" wants to understand the customer purchase behaviour (specifically, purchase amount) against various products of different categories. They have shared purchase summaries of various customers for selected high volume products from last month.

```
[1]: #Importing Libraries
     import pandas as pd
     import numpy as np
     import warnings
     warnings.filterwarnings('ignore')
[2]: #Reading the dataset
     data = pd.read_csv('ABC_Retail_Dataset.csv')
[3]: #Checking the first 5 rows of the dataset
     data.head()
[3]:
        User_ID Product_ID Gender
                                     Age
                                           Occupation City_Category
     0 1000001 P00069042
                                 F
                                    0 - 17
                                                   10
                                                                   Α
     1 1000001 P00248942
                                 F
                                    0 - 17
                                                   10
                                                                   Α
     2 1000001 P00087842
                                 F
                                   0-17
                                                   10
                                                                   Α
     3 1000001 P00085442
                                    0 - 17
                                                   10
                                                                   Α
     4 1000002 P00285442
                                                                   С
                                     55+
                                                   16
       Stay_In_Current_City_Years
                                    Marital_Status Product_Category_1
     0
     1
                                 2
                                                  0
                                                                       1
     2
                                 2
                                                  0
                                                                      12
     3
                                 2
                                                  0
                                                                      12
     4
                                                                       8
                                4+
                                                  0
                             Product_Category_3
        Product_Category_2
                                                  Purchase
     0
                        NaN
                                             NaN
                                                      8370
                        6.0
                                            14.0
                                                     15200
     1
     2
                                             NaN
                                                      1422
                        NaN
     3
                       14.0
                                             NaN
                                                      1057
     4
                        NaN
                                             NaN
                                                      7969
```

```
[4]: #Checking the last 5 rows of the dataset
     data.tail()
[4]:
             User_ID Product_ID Gender
                                           Age Occupation City_Category \
            1006033 P00372445
     550063
                                     M 51-55
                                                        13
                                                                        В
     550064 1006035 P00375436
                                     F
                                         26-35
                                                         1
                                                                        С
     550065 1006036 P00375436
                                     F
                                                        15
                                                                        В
                                         26-35
                                                                        С
     550066 1006038 P00375436
                                     F
                                           55+
                                                         1
     550067 1006039 P00371644
                                         46-50
                                                         0
                                                                        В
            Stay_In_Current_City_Years Marital_Status Product_Category_1 \
     550063
                                      1
                                                      1
                                                                          20
     550064
                                      3
                                                      0
                                                                          20
     550065
                                     4+
                                                      1
                                                                          20
                                      2
     550066
                                                      0
                                                                          20
     550067
                                                      1
                                                                          20
                                     4+
             Product_Category_2 Product_Category_3 Purchase
     550063
                            NaN
                                                 NaN
                                                           368
     550064
                            NaN
                                                 NaN
                                                           371
     550065
                            NaN
                                                 NaN
                                                           137
                            NaN
                                                 NaN
                                                           365
     550066
     550067
                            NaN
                                                 NaN
                                                           490
[5]: #Finding the number of rows and columns of the dataset
     data.shape
[5]: (550068, 12)
[6]: #Checking types of variables of the data
     data.dtypes
[6]: User_ID
                                      int64
     Product_ID
                                     object
     Gender
                                     object
     Age
                                     object
     Occupation
                                      int64
     City_Category
                                     object
     Stay_In_Current_City_Years
                                     object
    Marital_Status
                                      int64
    Product_Category_1
                                      int64
    Product_Category_2
                                    float64
    Product_Category_3
                                    float64
     Purchase
                                      int64
     dtype: object
[7]: #Checking out the missing values in the dataset
```

data.isnull().sum()

```
Product_ID
                                          0
      Gender
                                          0
      Age
                                          0
      Occupation
                                          0
      City_Category
                                          0
      Stay In Current City Years
                                          0
      Marital_Status
                                          0
      Product_Category_1
                                          0
      Product_Category_2
                                     173638
      Product_Category_3
                                     383247
      Purchase
                                          0
      dtype: int64
 [8]: data.isna().sum() / data.shape[0]
 [8]: User_ID
                                     0.000000
      Product_ID
                                     0.000000
      Gender
                                     0.000000
      Age
                                     0.000000
      Occupation
                                     0.000000
      City_Category
                                     0.000000
      Stay_In_Current_City_Years
                                     0.000000
     Marital_Status
                                     0.000000
     Product Category 1
                                     0.000000
     Product_Category_2
                                     0.315666
     Product_Category_3
                                     0.696727
      Purchase
                                     0.000000
      dtype: float64
     In this dataset, Product Category 1 contains 31% of missing values whereas Product
     Category 3 contains almost 70% of missing values.
 [9]: #Lets impute these missing values with median
      data['Product_Category_2'].fillna(data['Product_Category_2'].median(), inplace_
       →= True)
      data['Product_Category_3'].fillna(data['Product_Category_3'].median(), inplace_
       →= True)
[10]: #Checking the number of missing values again
      data.isna().sum()
[10]: User_ID
                                     0
      Product_ID
                                     0
      Gender
                                     0
      Age
                                     0
                                     0
      Occupation
```

0

[7]: User\_ID

```
City_Category
                                     0
      Stay_In_Current_City_Years
                                     0
      Marital_Status
                                     0
      Product_Category_1
                                     0
      Product_Category_2
                                     0
      Product_Category_3
                                     0
     Purchase
                                     0
      dtype: int64
[11]: #Checking the number of unique categories in each columns
      data.nunique()
                                      5891
[11]: User ID
     Product ID
                                      3631
      Gender
                                         2
                                         7
      Age
      Occupation
                                        21
      City_Category
                                         3
      Stay_In_Current_City_Years
                                         5
     Marital_Status
                                         2
     Product_Category_1
                                        20
     Product_Category_2
                                        17
     Product_Category_3
                                        15
      Purchase
                                     18105
      dtype: int64
     1.1 Calculating Correlation Matrix
[12]: #Dropping the target variable
      data = data.drop(['Purchase'], axis = 1)
[13]: #Dropping the Categorical Variable
      data = data.drop(['Product_ID'], axis = 1)
[14]: #Encoding the Age variable using map function
      data['Age'] = data['Age'].map(\{'0-17': 1, '18-25': 2, '26-35': 3, '36-45': 4_{\sqcup}]
       \rightarrow, '46-50': 5 , '51-55': 6 , '55+': 6})
[15]: #Encoding the city category variable
      data['City_Category'] = data['City_Category'].map({'A': 1 , 'B': 2 , 'C': 3})
[16]: #Encoding the Stay in city variable as it is an object datatype
```

```
data['Stay_In_Current_City_Years'] = data['Stay_In_Current_City_Years'].
       \rightarrowmap({'0': 0 , '1': 1 , '2': 2 , '3': 3 , '4+': 4})
[17]: #Encoding the Gender Variable
      data = pd.get_dummies(data, drop_first = True)
[18]: data.head()
                       Occupation City_Category Stay_In_Current_City_Years
[18]:
         User_ID Age
      0 1000001
                               10
                                                1
                                                                             2
                                                                             2
      1 1000001
                    1
                               10
                                                1
                                                                             2
      2 1000001
                    1
                               10
                                                1
      3 1000001
                                                1
                                                                             2
                    1
                               10
      4 1000002
                                                3
                                                                             4
                    6
                               16
         Marital_Status Product_Category_1 Product_Category_2 Product_Category_3 \
      0
                                           3
                                                             9.0
                                                                                 14.0
                      0
                                                             6.0
      1
                      0
                                           1
                                                                                 14.0
                      0
                                                             9.0
      2
                                          12
                                                                                 14.0
      3
                      0
                                          12
                                                            14.0
                                                                                 14.0
      4
                      0
                                           8
                                                             9.0
                                                                                 14.0
         Gender_M
      0
                0
      1
                0
                0
      2
      3
                0
                1
[19]: # Correlation matrix for independent variables
      data.corr()
[19]:
                                   User_ID
                                                       Occupation City_Category \
                                                  Age
     User_ID
                                   1.000000 0.035797
                                                        -0.023971
                                                                         0.022859
      Age
                                   0.035797 1.000000
                                                         0.091237
                                                                         0.116207
      Occupation
                                 -0.023971 0.091237
                                                         1.000000
                                                                         0.034479
      City_Category
                                  0.022859 0.116207
                                                         0.034479
                                                                         1.000000
      Stay_In_Current_City_Years -0.030737 -0.006269
                                                         0.030005
                                                                         0.019946
      Marital_Status
                                  0.020443 0.319946
                                                         0.024280
                                                                         0.039790
      Product_Category_1
                                  0.003825 0.060368
                                                        -0.007618
                                                                        -0.014364
      Product_Category_2
                                  0.001644 0.043811
                                                         0.000557
                                                                        -0.006888
                                                         0.004325
      Product_Category_3
                                  0.001008 0.035566
                                                                        -0.011300
      Gender_M
                                 -0.033474 -0.005322
                                                         0.117291
                                                                        -0.004515
                                  Stay_In_Current_City_Years Marital_Status \
                                                    -0.030737
                                                                     0.020443
      User_ID
```

```
Occupation
                                                     0.030005
                                                                      0.024280
      City_Category
                                                     0.019946
                                                                      0.039790
      Stay_In_Current_City_Years
                                                     1.000000
                                                                     -0.012819
      Marital_Status
                                                    -0.012819
                                                                      1.000000
      Product_Category_1
                                                    -0.004213
                                                                      0.019888
                                                                      0.011526
     Product_Category_2
                                                    -0.001087
      Product_Category_3
                                                     0.000673
                                                                      0.012705
      Gender M
                                                     0.014660
                                                                     -0.011603
                                   Product_Category_1 Product_Category_2 \
      User ID
                                             0.003825
                                                                  0.001644
      Age
                                             0.060368
                                                                  0.043811
      Occupation
                                            -0.007618
                                                                  0.000557
      City_Category
                                            -0.014364
                                                                 -0.006888
      Stay_In_Current_City_Years
                                            -0.004213
                                                                 -0.001087
      Marital_Status
                                             0.019888
                                                                  0.011526
      Product_Category_1
                                                                  0.331691
                                             1.000000
      Product_Category_2
                                             0.331691
                                                                  1.000000
      Product_Category_3
                                             0.195930
                                                                  0.416680
                                            -0.045594
                                                                 -0.014051
      Gender_M
                                   Product_Category_3 Gender_M
     User ID
                                             0.001008 -0.033474
      Age
                                             0.035566 -0.005322
      Occupation
                                             0.004325 0.117291
      City_Category
                                            -0.011300 -0.004515
      Stay_In_Current_City_Years
                                             0.000673 0.014660
      Marital_Status
                                             0.012705 -0.011603
      Product_Category_1
                                             0.195930 -0.045594
      Product_Category_2
                                             0.416680 -0.014051
      Product_Category_3
                                             1.000000 0.005887
      Gender M
                                             0.005887 1.000000
[20]: #Finding the absolute values and only the upper diagonal of the correlation
       \rightarrow matrix
      matrix = data.corr().abs()
      upper_diagonal = matrix.where(np.triu(np.ones(matrix.shape), k=1).astype(np.
       →bool))
      upper_diagonal
[20]:
                                   User_ID
                                                      Occupation City_Category \
                                                 Age
      User_ID
                                       NaN
                                            0.035797
                                                         0.023971
                                                                        0.022859
                                       NaN
                                                         0.091237
                                                                        0.116207
      Age
                                                 NaN
                                       NaN
                                                 NaN
                                                              NaN
                                                                        0.034479
      Occupation
      City_Category
                                       NaN
                                                 NaN
                                                              NaN
                                                                             NaN
```

-0.006269

0.319946

Age

Stay_In_Current_City_Years Marital_Status Product_Category_1 Product_Category_2 Product_Category_3 Gender_M	NaN	NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN
User_ID Age Occupation City_Category Stay_In_Current_City_Years Marital_Status Product_Category_1 Product_Category_2 Product_Category_3 Gender_M	0	0.030737 0.006269 0.030005 0.019946	1_Status \ 0.020443 0.319946 0.024280 0.039790 0.012819 NaN NaN NaN NaN NaN
User_ID Age Occupation City_Category Stay_In_Current_City_Years Marital_Status Product_Category_1 Product_Category_2 Product_Category_3 Gender_M	Product_Category_1	0.00 0.04 0.00 0.00 0.00	ery_2 \ 1644 3811 0557 6888 1087 1526 1691 NaN NaN
User_ID Age Occupation City_Category Stay_In_Current_City_Years Marital_Status Product_Category_1 Product_Category_2 Product_Category_3 Gender_M	Product_Category_3	0.033474 0.005322 0.117291	

Looking at the above values, we can say that Product\_Category\_2, Product\_Category\_3 are highly correlated with correlation value 0.416680 & Product\_Category\_1, Product\_Category\_2 are highly correlated with correlation value 0.331691.

### 1.2 Covariance Matrix

```
[21]: data.head()
                                                    Stay_In_Current_City_Years
[21]:
         User_ID
                        Occupation City_Category
                  Age
      0 1000001
                    1
                                10
      1 1000001
                                10
                                                 1
                                                                              2
      2 1000001
                                10
                                                 1
                                                                              2
      3 1000001
                    1
                                10
                                                 1
                                                                              2
      4 1000002
                    6
                                16
                                                 3
                                                                              4
         Marital Status
                         Product_Category_1 Product_Category_2 Product_Category_3 \
      0
                       0
                                           3
                                                              9.0
                                                                                  14.0
                       0
                                           1
                                                              6.0
      1
                                                                                  14.0
                       0
      2
                                          12
                                                              9.0
                                                                                  14.0
      3
                       0
                                          12
                                                             14.0
                                                                                  14.0
      4
                       0
                                           8
                                                              9.0
                                                                                  14.0
         Gender_M
      0
                0
      1
                0
      2
                0
      3
                0
      4
                1
[22]: from sklearn.preprocessing import StandardScaler
      scale = StandardScaler()
[23]: data_scale = scale.fit_transform(data)
[25]: data_scale = pd.DataFrame(data_scale, columns = data.columns)
[26]: data_scale.head()
[26]:
                                                          Stay_In_Current_City_Years
          User_ID
                        Age
                              Occupation City_Category
      0 -1.752639 -1.945160
                                0.294864
                                               -1.371516
                                                                             0.109801
      1 -1.752639 -1.945160
                                0.294864
                                               -1.371516
                                                                             0.109801
      2 -1.752639 -1.945160
                                0.294864
                                               -1.371516
                                                                             0.109801
      3 -1.752639 -1.945160
                                0.294864
                                               -1.371516
                                                                             0.109801
      4 -1.752061 2.012703
                                1.214734
                                                1.259336
                                                                             1.660861
         Marital_Status Product_Category_1 Product_Category_2 Product_Category_3
      0
              -0.833018
                                   -0.610809
                                                        -0.136401
                                                                              0.171658
      1
              -0.833018
                                   -1.118912
                                                        -0.846289
                                                                              0.171658
      2
              -0.833018
                                    1.675656
                                                        -0.136401
                                                                              0.171658
      3
              -0.833018
                                    1.675656
                                                         1.046745
                                                                              0.171658
      4
              -0.833018
                                    0.659449
                                                        -0.136401
                                                                              0.171658
```

```
2 -1.746513
      3 -1.746513
      4 0.572570
[27]: data_scale.cov()
[27]:
                                    User_ID
                                                  Age
                                                       Occupation City_Category \
      User_ID
                                   1.000002 0.035797
                                                        -0.023971
                                                                         0.022859
                                                         0.091237
      Age
                                   0.035797
                                             1.000002
                                                                         0.116207
      Occupation
                                  -0.023971 0.091237
                                                         1.000002
                                                                         0.034479
      City_Category
                                  0.022859 0.116207
                                                         0.034479
                                                                         1.000002
      Stay_In_Current_City_Years -0.030737 -0.006269
                                                         0.030005
                                                                         0.019946
      Marital Status
                                  0.020443
                                             0.319947
                                                         0.024280
                                                                         0.039791
      Product_Category_1
                                  0.003825
                                             0.060368
                                                        -0.007618
                                                                        -0.014364
      Product_Category_2
                                  0.001644
                                             0.043811
                                                         0.000557
                                                                        -0.006888
      Product_Category_3
                                  0.001008 0.035566
                                                         0.004325
                                                                        -0.011300
      Gender_M
                                  -0.033475 -0.005322
                                                         0.117291
                                                                        -0.004515
                                  Stay_In_Current_City_Years
                                                               Marital_Status
      User_ID
                                                    -0.030737
                                                                      0.020443
      Age
                                                    -0.006269
                                                                      0.319947
      Occupation
                                                     0.030005
                                                                      0.024280
      City_Category
                                                     0.019946
                                                                      0.039791
      Stay_In_Current_City_Years
                                                     1.000002
                                                                     -0.012819
      Marital_Status
                                                    -0.012819
                                                                      1.000002
      Product_Category_1
                                                    -0.004213
                                                                      0.019888
      Product_Category_2
                                                                      0.011526
                                                    -0.001087
      Product_Category_3
                                                     0.000673
                                                                      0.012705
      Gender M
                                                     0.014660
                                                                     -0.011603
                                  Product_Category_1
                                                       Product_Category_2 \
      User_ID
                                                                 0.001644
                                             0.003825
      Age
                                             0.060368
                                                                 0.043811
      Occupation
                                            -0.007618
                                                                 0.000557
      City_Category
                                            -0.014364
                                                                 -0.006888
      Stay_In_Current_City_Years
                                            -0.004213
                                                                 -0.001087
      Marital_Status
                                             0.019888
                                                                 0.011526
      Product_Category_1
                                             1.000002
                                                                 0.331692
      Product_Category_2
                                             0.331692
                                                                 1.000002
      Product_Category_3
                                             0.195930
                                                                 0.416680
      Gender M
                                            -0.045594
                                                                -0.014051
                                  Product_Category_3 Gender_M
```

Gender\_M
0 -1.746513
1 -1.746513

User ID

0.001008 -0.033475

```
Age
      Occupation
                                             0.004325 0.117291
      City_Category
                                            -0.011300 -0.004515
      Stay_In_Current_City_Years
                                             0.000673 0.014660
      Marital_Status
                                             0.012705 -0.011603
      Product_Category_1
                                             0.195930 -0.045594
      Product_Category_2
                                             0.416680 -0.014051
      Product_Category_3
                                             1.000002 0.005887
      Gender M
                                             0.005887 1.000002
[29]: # Checking the upper diagonal of the covariance matrix
      covar_matrix = data_scale.cov()
      upper_dia = covar_matrix.where(np.triu(np.ones(covar_matrix.shape), k=1).
       →astype(np.bool))
      upper_dia
[29]:
                                   User_ID
                                                       Occupation City_Category \
                                                 Age
      User_ID
                                       NaN
                                            0.035797
                                                        -0.023971
                                                                        0.022859
      Age
                                       NaN
                                                 NaN
                                                        0.091237
                                                                        0.116207
      Occupation
                                       NaN
                                                 NaN
                                                              NaN
                                                                        0.034479
      City Category
                                                 NaN
                                                              NaN
                                       NaN
                                                                             NaN
                                                              NaN
      Stay_In_Current_City_Years
                                       NaN
                                                 NaN
                                                                             NaN
      Marital_Status
                                       NaN
                                                 NaN
                                                              NaN
                                                                             NaN
      Product_Category_1
                                       NaN
                                                 NaN
                                                              NaN
                                                                             NaN
      Product_Category_2
                                       NaN
                                                 NaN
                                                              NaN
                                                                             NaN
      Product_Category_3
                                                              NaN
                                                                             NaN
                                       NaN
                                                 NaN
      Gender_M
                                       NaN
                                                 NaN
                                                                             NaN
                                                              NaN
                                   Stay_In_Current_City_Years Marital_Status
      User_ID
                                                    -0.030737
                                                                      0.020443
      Age
                                                    -0.006269
                                                                      0.319947
      Occupation
                                                     0.030005
                                                                      0.024280
      City_Category
                                                     0.019946
                                                                      0.039791
      Stay_In_Current_City_Years
                                                           NaN
                                                                     -0.012819
      Marital Status
                                                           NaN
                                                                           NaN
      Product Category 1
                                                           NaN
                                                                           NaN
      Product Category 2
                                                           NaN
                                                                           NaN
      Product_Category_3
                                                           NaN
                                                                           NaN
      Gender M
                                                           NaN
                                                                           NaN
                                   Product_Category_1 Product_Category_2 \
      User_ID
                                             0.003825
                                                                  0.001644
                                             0.060368
                                                                  0.043811
      Age
      Occupation
                                            -0.007618
                                                                  0.000557
      City_Category
                                            -0.014364
                                                                 -0.006888
                                            -0.004213
      Stay_In_Current_City_Years
                                                                 -0.001087
```

0.035566 -0.005322

```
Marital_Status
                                            0.019888
                                                                0.011526
      Product_Category_1
                                                 NaN
                                                                0.331692
      Product_Category_2
                                                 NaN
                                                                     NaN
      Product_Category_3
                                                 NaN
                                                                     NaN
      Gender_M
                                                 NaN
                                                                     NaN
                                  Product_Category_3 Gender_M
                                            0.001008 -0.033475
     User_ID
      Age
                                            0.035566 -0.005322
      Occupation
                                            0.004325 0.117291
      City Category
                                           -0.011300 -0.004515
      Stay_In_Current_City_Years
                                            0.000673 0.014660
                                            0.012705 -0.011603
     Marital Status
                                            0.195930 -0.045594
     Product_Category_1
      Product_Category_2
                                            0.416680 -0.014051
      Product_Category_3
                                                 NaN 0.005887
      Gender_M
                                                 NaN
                                                           NaN
     1.3 Eigen Values and Eigen Vectors
[30]: # Calculating Eigen values and Eigen vectors from the Covariance Matrix
      from numpy.linalg import eig
      eigen_value, eigen_vector = eig(covar_matrix)
[31]: print('Eigen values are - ', eigen_value)
      print('\nEigen vectors are - ', eigen_vector)
     Eigen values are - [1.65781065 1.36665469 0.55109579 0.66117784 1.14119194
     1.00708257
      0.99079999 0.94462233 0.8015423 0.87804008]
     Eigen vectors are - [[ 2.21770836e-02 9.40454735e-02 4.56305063e-04
     -3.34499983e-02
       -3.48896413e-01 2.05126051e-01 7.37161412e-01 -5.31110652e-01
```

Igen vectors are - [[ 2.21770836e-02 9.40454735e-02 4.56305063e-3.34499983e-02 -3.48896413e-01 2.05126051e-01 7.37161412e-01 -5.31110652e-01 -1.59214206e-02 -3.84130118e-04]
[ 1.89037969e-01 6.48489573e-01 2.01069899e-02 7.24007447e-01 -5.89809927e-02 1.01609990e-02 -1.14413496e-01 -3.80337483e-02 -3.18623793e-02 -7.85324930e-04]
[ 2.11612910e-02 2.40545267e-01 -3.50836412e-03 -1.44634674e-01 5.92750549e-01 1.55383202e-01 1.73691045e-01 -3.89551497e-02 1.25077388e-01 -7.05642323e-01]
[ 1.63375158e-02 3.09519204e-01 -1.76025398e-02 -1.58559967e-01 1.26794389e-02 -4.12668583e-01 5.30519449e-01 6.35167439e-01 -3.94465561e-02 1.46898315e-01]
[ -8.61568068e-03 -3.58255102e-04 9.95806322e-04 5.91959854e-03 2.87687401e-01 -7.95950522e-01 -2.01953103e-02 -5.24907873e-01 -1.26808628e-02 8.65528955e-02]

```
[ 1.32099663e-01 6.04805549e-01 -1.97149048e-03 -6.46933409e-01 -1.51849046e-01 7.72195896e-02 -3.25342293e-01 -1.70713932e-01 6.52504030e-02 1.73100369e-01]
[ 5.01771561e-01 -8.95889868e-02 -3.15892008e-01 -8.51501607e-02 -5.28510324e-02 -3.66273079e-02 -3.54196342e-02 4.75938350e-03 -7.68169947e-01 -1.94071488e-01]
[ 6.19982395e-01 -1.47467019e-01 7.59041457e-01 -3.39766580e-02 5.15975070e-02 -2.47218596e-03 4.39340222e-02 2.57250364e-02 9.81201846e-02 4.10974466e-02]
[ 5.54430735e-01 -1.37230563e-01 -5.68627089e-01 3.55802829e-02 9.29177141e-02 2.77623757e-02 5.84812315e-02 1.01668818e-02 5.56756741e-01 1.62066868e-01]
[ -4.45785562e-02 5.05741411e-02 5.93947843e-05 2.01262339e-02 6.35111916e-01 3.48944462e-01 1.37923451e-01 -7.78486559e-02 -2.59657057e-01 6.14341500e-01] ]
```

### 1.3.1 Selecting Principal Components

-1.76025398e-02],

[32]: #Arranging the magnitude of eigen values in decreasing order

```
sort index = np.argsort(eigen value)[::-1]
      sort_eigen_value = eigen_value[sort_index]
      sort eigen value
[32]: array([1.65781065, 1.36665469, 1.14119194, 1.00708257, 0.99079999,
            0.94462233, 0.87804008, 0.8015423, 0.66117784, 0.55109579
[33]: #Arranging the eigen vectors
      sort_eigen_vector = eigen_vector[:, sort_index]
      sort_eigen_vector
[33]: array([[ 2.21770836e-02, 9.40454735e-02, -3.48896413e-01,
              2.05126051e-01, 7.37161412e-01, -5.31110652e-01,
             -3.84130118e-04, -1.59214206e-02, -3.34499983e-02,
              4.56305063e-04],
             [ 1.89037969e-01, 6.48489573e-01, -5.89809927e-02,
               1.01609990e-02, -1.14413496e-01, -3.80337483e-02,
             -7.85324930e-04, -3.18623793e-02, 7.24007447e-01,
              2.01069899e-02],
             [ 2.11612910e-02, 2.40545267e-01, 5.92750549e-01,
              1.55383202e-01, 1.73691045e-01, -3.89551497e-02,
              -7.05642323e-01, 1.25077388e-01, -1.44634674e-01,
             -3.50836412e-03],
             [ 1.63375158e-02, 3.09519204e-01, 1.26794389e-02,
```

-4.12668583e-01, 5.30519449e-01, 6.35167439e-01, 1.46898315e-01, -3.94465561e-02, -1.58559967e-01,

```
-7.95950522e-01, -2.01953103e-02, -5.24907873e-01,
               8.65528955e-02, -1.26808628e-02, 5.91959854e-03,
               9.95806322e-04],
             [1.32099663e-01, 6.04805549e-01, -1.51849046e-01,
               7.72195896e-02, -3.25342293e-01, -1.70713932e-01,
               1.73100369e-01, 6.52504030e-02, -6.46933409e-01,
             -1.97149048e-03],
             [ 5.01771561e-01, -8.95889868e-02, -5.28510324e-02,
              -3.66273079e-02, -3.54196342e-02, 4.75938350e-03,
             -1.94071488e-01, -7.68169947e-01, -8.51501607e-02,
             -3.15892008e-01],
             [6.19982395e-01, -1.47467019e-01, 5.15975070e-02,
             -2.47218596e-03, 4.39340222e-02, 2.57250364e-02,
               4.10974466e-02, 9.81201846e-02, -3.39766580e-02,
               7.59041457e-01],
             [ 5.54430735e-01, -1.37230563e-01, 9.29177141e-02,
               2.77623757e-02, 5.84812315e-02, 1.01668818e-02,
               1.62066868e-01, 5.56756741e-01, 3.55802829e-02,
              -5.68627089e-01],
             [-4.45785562e-02, 5.05741411e-02, 6.35111916e-01,
               3.48944462e-01, 1.37923451e-01, -7.78486559e-02,
               6.14341500e-01, -2.59657057e-01, 2.01262339e-02,
               5.93947843e-0511)
[34]: #Calculating the percentage of variance of each eigen vector
      for j in sort_eigen_value:
          print(j / sum(sort_eigen_value))
     0.1657807631992945
     0.13666522090954863
     0.11411898693986047
     0.1007080742866183
     0.09907981888390606
     0.09446206119320333
     0.08780384796459795
     0.08015408412234185
     0.06611766338054524
     0.05510947912008357
[35]: #Selecting the most 2 important Principal Components
      k_{components} = 2
      eigen_vec_subset = sort_eigen_vector[:,0:k_components]
      eigen_vec_subset
```

[-8.61568068e-03, -3.58255102e-04, 2.87687401e-01,

#### 1.3.2 Selecting 8 features using Principal Component Analysis

```
[36]: #Selecting 8 principal components
      k_components = 8
      eigen_vec_subset = sort_eigen_vector[:,0:k_components]
      eigen_vec_subset
[36]: array([[ 2.21770836e-02, 9.40454735e-02, -3.48896413e-01,
              2.05126051e-01, 7.37161412e-01, -5.31110652e-01,
             -3.84130118e-04, -1.59214206e-02],
             [ 1.89037969e-01, 6.48489573e-01, -5.89809927e-02,
              1.01609990e-02, -1.14413496e-01, -3.80337483e-02,
             -7.85324930e-04, -3.18623793e-02],
             [ 2.11612910e-02, 2.40545267e-01, 5.92750549e-01,
               1.55383202e-01, 1.73691045e-01, -3.89551497e-02,
             -7.05642323e-01, 1.25077388e-01],
             [ 1.63375158e-02, 3.09519204e-01, 1.26794389e-02,
             -4.12668583e-01, 5.30519449e-01, 6.35167439e-01,
              1.46898315e-01, -3.94465561e-02],
             [-8.61568068e-03, -3.58255102e-04, 2.87687401e-01,
             -7.95950522e-01, -2.01953103e-02, -5.24907873e-01,
              8.65528955e-02, -1.26808628e-02],
             [1.32099663e-01, 6.04805549e-01, -1.51849046e-01,
              7.72195896e-02, -3.25342293e-01, -1.70713932e-01,
              1.73100369e-01, 6.52504030e-02],
             [ 5.01771561e-01, -8.95889868e-02, -5.28510324e-02,
             -3.66273079e-02, -3.54196342e-02, 4.75938350e-03,
             -1.94071488e-01, -7.68169947e-01],
             [ 6.19982395e-01, -1.47467019e-01, 5.15975070e-02,
             -2.47218596e-03, 4.39340222e-02, 2.57250364e-02,
              4.10974466e-02, 9.81201846e-02],
             [ 5.54430735e-01, -1.37230563e-01, 9.29177141e-02,
              2.77623757e-02, 5.84812315e-02, 1.01668818e-02,
               1.62066868e-01, 5.56756741e-01],
             [-4.45785562e-02, 5.05741411e-02, 6.35111916e-01,
```

```
3.48944462e-01, 1.37923451e-01, -7.78486559e-02, 6.14341500e-01, -2.59657057e-01]])
```

[]: