



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 has 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] contains the movie id followed by a colon. Each subsequent line 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
```

2000001,3,2004-03-14
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

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

Mounting Drive

In [0]:

```
!kill -9 -1
```

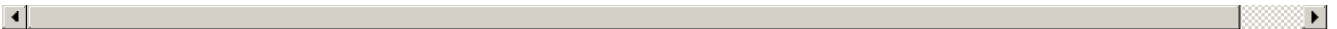
In [1]:

```
from google.colab import drive
drive.mount('/content/drive')
```

Go to this URL in a browser: https://accounts.google.com/o/oauth2/auth?client_id=947318989803-6bn6qk8qdqgf4n4g3pfee6491hc0brc4i.apps.googleusercontent.com&redirect_uri=urn%3Aietf%3Awg%3Aoauth%3A2.0%3B%3Fscope=email%20https%3A%2F%2Fwww.googleapis.com%2Fauth%2Fdocs.test%20https%3A%2F%2Fwww.googleapis.com%2Fauth%2Fdrive%20https%3A%2F%2Fwww.googleapis.com%2Fauth%2Fdrive.photos.readonly%20https%3A%2F%2Fwww.googleapis.com%2Fauth%2Fpeopleapi.readonly&response_type=code

Enter your authorization code:
.....

Mounted at /content/drive



In [2]:

```
!pwd
!ls
```

```
/content
drive  sample_data
```

In [3]:

```
import os
PATH = os.getcwd()
print(PATH)
```

```
/content
```

In [8]:

```
data_path = PATH + '/drive/My Drive/AAIC/Case Studies/Netflix Movie Recommendation/'
data_path
```

Out[8]:

```
'/content/drive/My Drive/AAIC/Case Studies/Netflix Movie Recommendation/'
```

In [1]:

```
# this is just to know how much time will it take to run this entire ipython 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

In [0]:

```

start = datetime.now()
if not os.path.isfile('data.csv'):
    # Create a file 'data.csv' before reading it
    # Read all the files in netflix and store them in one big file('data.csv')
    # We re reading from each of the four files and appendig each rating to a global file
    'train.csv'
    data = open('data.csv', mode='w')

    row = list()
    files=['data_folder/combined_data_1.txt','data_folder/combined_data_2.txt',
           'data_folder/combined_data_3.txt', 'data_folder/combined_data_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 another 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)

```

Reading ratings from data_folder/combined_data_1.txt...
Done.

Reading ratings from data_folder/combined_data_2.txt...
Done.

Reading ratings from data_folder/combined_data_3.txt...
Done.

Reading ratings from data_folder/combined_data_4.txt...
Done.

Time taken : 0:05:03.705966

In [0]:

```

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 [0]:

```
df.head()
```

Out[0]:

	movie	user	rating	date
56431994	10341	510180	4	1999-11-11
9056171	1798	510180	5	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 [0]:

```
df.describe()['rating']
```

Out[0]:

```

count      1.004805e+08
mean        3.604290e+00
std          1.085219e+00
min          1.000000e+00
25%          3.000000e+00
50%          4.000000e+00
75%          4.000000e+00
max          5.000000e+00
Name: rating, dtype: float64

```

3.1.2 Checking for NaN values

In [0]:

```

# 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 [0]:

```

dup_bool = df.duplicated(['movie', 'user', 'rating'])
dups = sum(dup_bool) # by considering all columns..( including timestamp)
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)

In [0]:

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

Total data

Total no of ratings : 100480507
Total No of Users : 480189
Total No of movies : 17770

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

In [0]:

```
if not os.path.isfile('train.csv'):
    # create the dataframe and store it in the disk for offline purposes..
    df.iloc[:int(df.shape[0]*0.80)].to_csv("train.csv", index=False)

if not os.path.isfile('test.csv'):
    # create the dataframe and store it in the disk for offline purposes..
    df.iloc[int(df.shape[0]*0.80):].to_csv("test.csv", index=False)

train_df = pd.read_csv("train.csv", parse_dates=['date'])
test_df = pd.read_csv("test.csv")
```

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

In [0]:

```
# 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 [0]:

```
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 [0]:

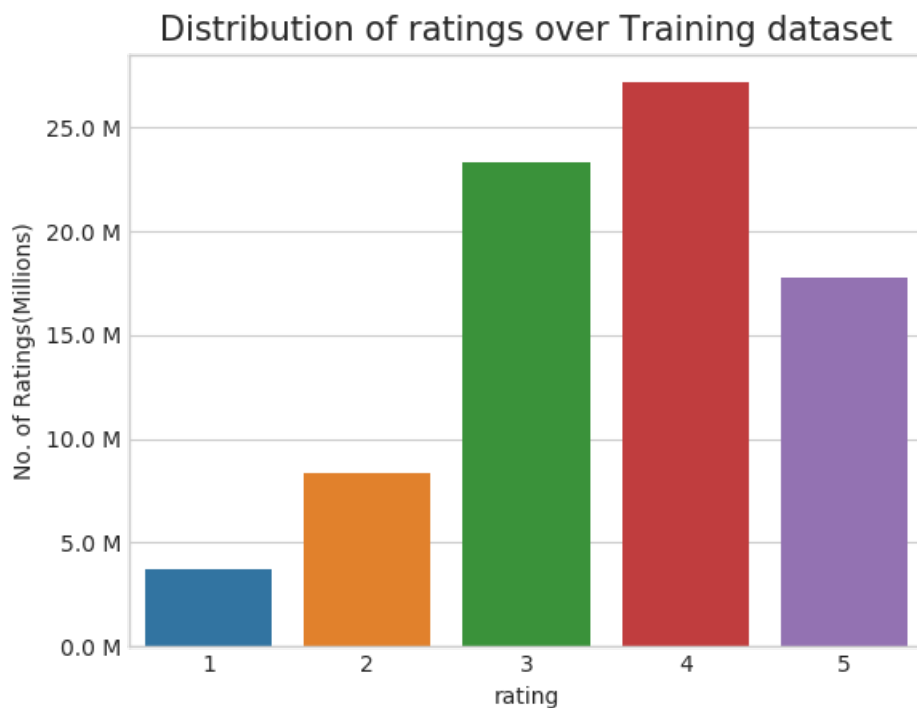
```
# method to make y-axis more readable
def human(num, units = 'M'):
    units = units.lower()
    num = float(num)
    if units == 'k':
        return str(num/10**3) + " K"
    elif units == 'm':
        return str(num/10**6) + " M"
    elif units == 'b':
        return str(num/10**9) + " B"
```

3.3.1 Distribution of ratings

In [0]:

```
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 [0]:

```
# It is used to skip the warning "'SettingWithCopyWarning'"..
pd.options.mode.chained_assignment = None # default='warn'
```



```
pd.options.mode.chained_assignment = None  # default='warn'

train_df['day_of_week'] = train_df.date.dt.weekday_name

train_df.tail()
```

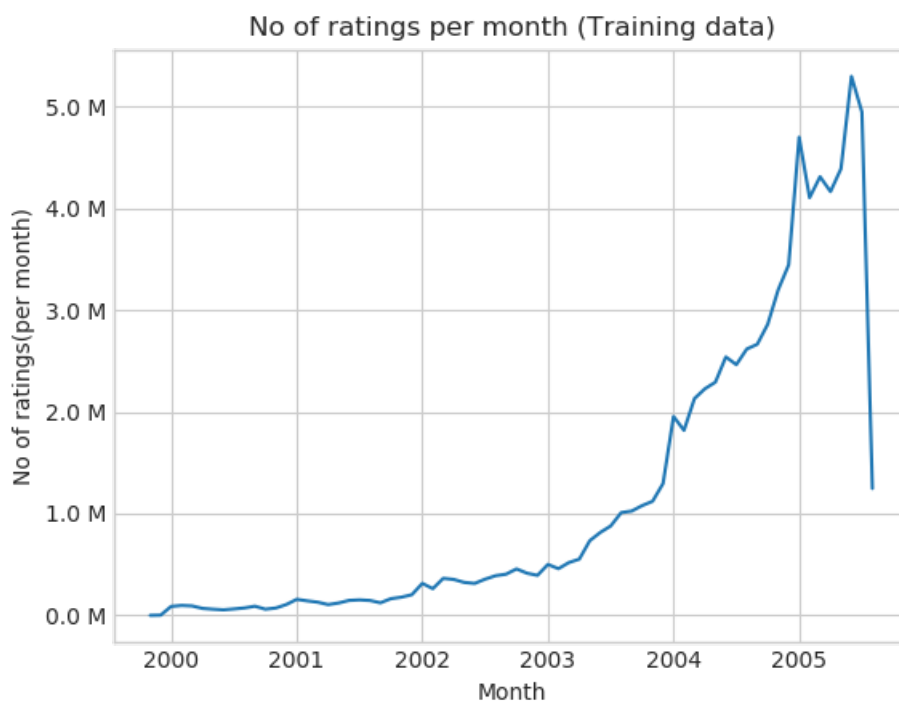
Out[0]:

	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 [0]:

```
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

In [0]:

```
no_of Rated movies per user = train_df.groupby(by='user')['rating'].count().sort_values(ascending=False)

no_of Rated movies per user.head()
```

Out[0]:

```
user
305344      17112
2439493     15896
387418      15402
1639792      9767
1461435      9447
Name: rating, dtype: int64
```

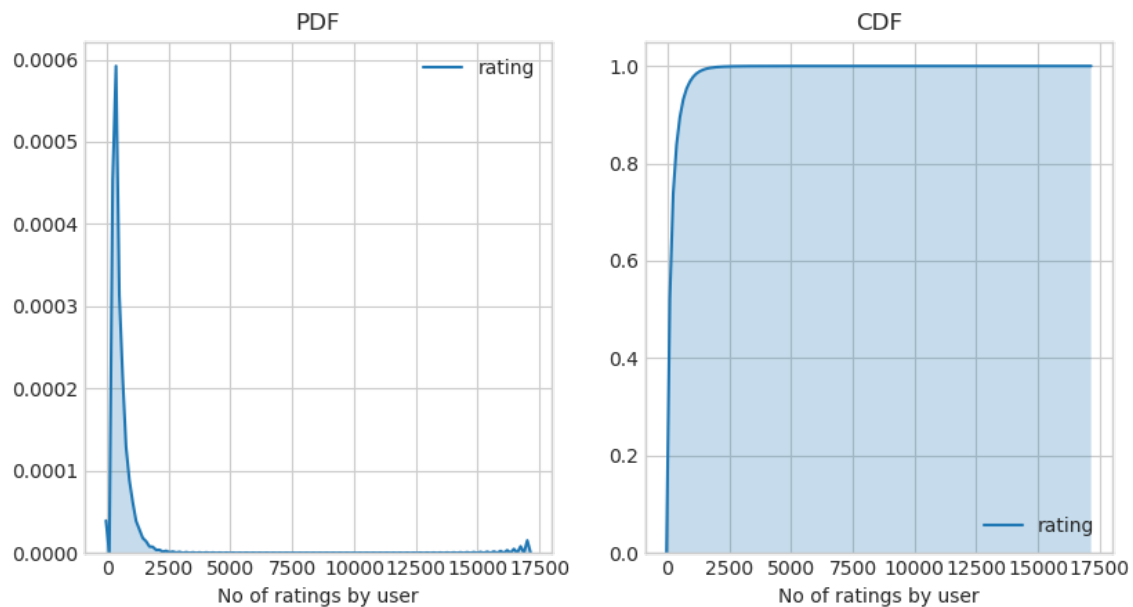
In [0]:

```
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()
```



In [0]:

```
no_of Rated movies per user.describe()
```

Out[0]:

```
count      405041.000000
mean        198.459921
std         290.793238
min          1.000000
25%         34.000000
50%         89.000000
75%        245.000000
max        17112.000000
Name: rating, dtype: float64
```

There, is something interesting going on with the quantiles..

In [0]:

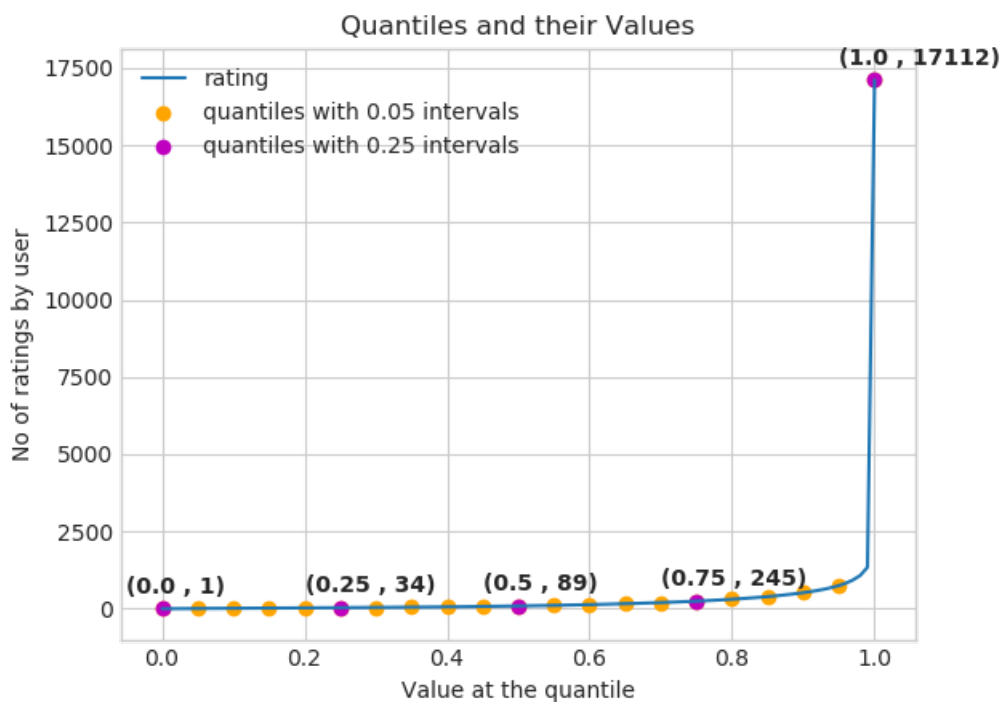
```
quantiles = no_of_rated_movies_per_user.quantile(np.arange(0,1.01,0.01), interpolation='higher')
```

```
In [0]:
```

```
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', label = "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 [0]:
```

```
quantiles[::5]
```

```
Out[0]:
```

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??

```
In [0]:
```

```
print('\n No of ratings at last 5 percentile : {} \n'.format(sum(no_of Rated_movies_per_user >= 749)
))
```

```
No of ratings at last 5 percentile : 20305
```

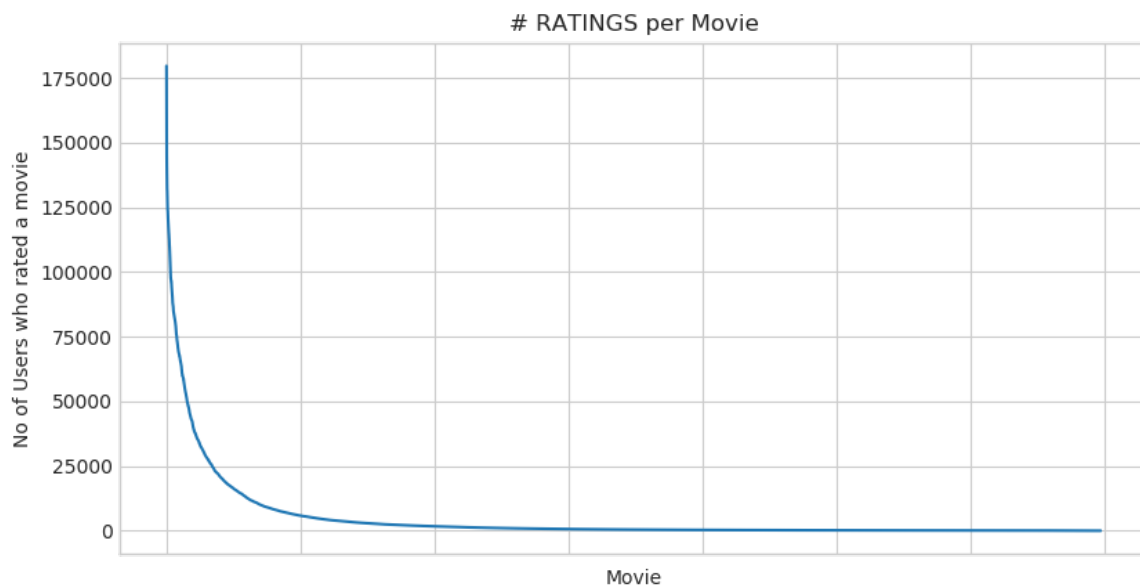
3.3.4 Analysis of ratings of a movie given by a user

```
In [0]:
```

```
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()
```

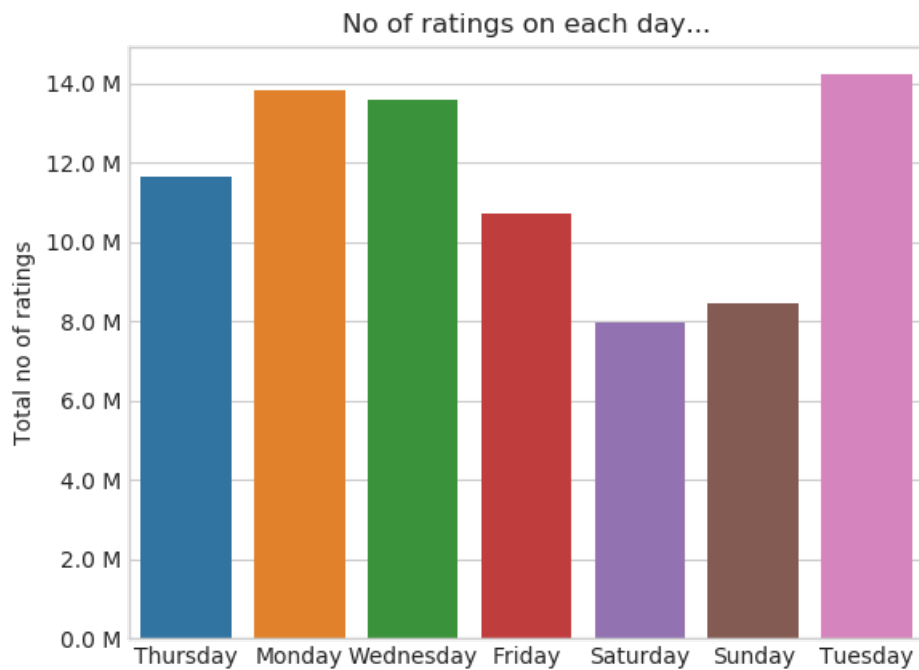


- It is very skewed.. just like number of ratings given per user.
 - There are some movies (which are very popular) which are rated by huge number of users.
 - But most of the movies (like 90%) got some hundreds of ratings.

3.3.5 Number of ratings on each day of the week

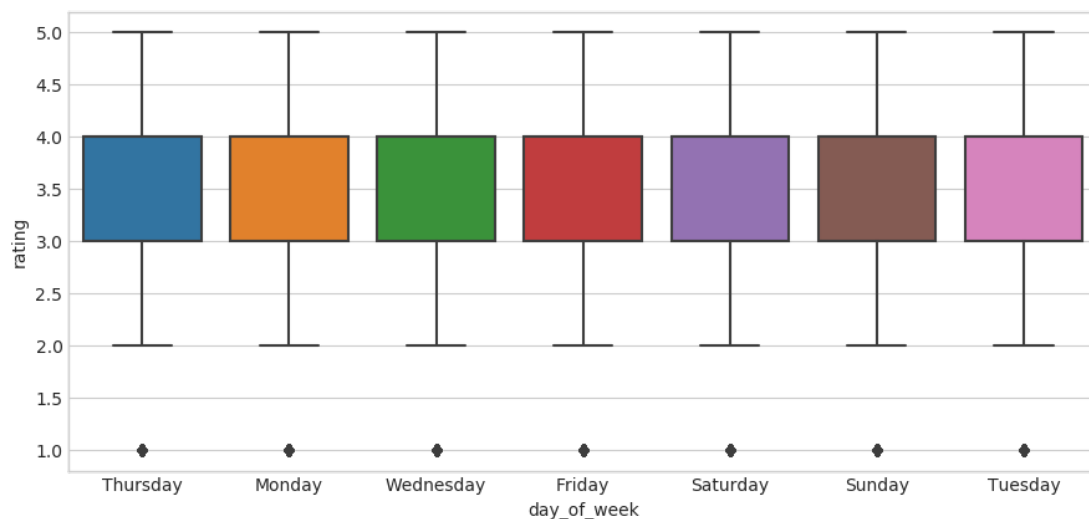
In [0]:

```
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 [0]:

```
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)
```



0:01:10.003761

In [0]:

```
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
Monday      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

MOVIE_ID	USER_ID	RATING
1	1	3
2	1	4
3	1	2
4	2	1
8	2	4
1	2	2
1	3	3
7	3	1
10	3	5



	1	2	3	4	5	6	7	8	9	10	(movie)
1	3	4	2	-	-	-	-	-	-	-	
2	-	-	1	4	-	-	-	-	-	-	
3	3	3	-	-	-	-	1	-	-	5	
(user)											

3.3.6.1 Creating sparse matrix from train data frame

In [0]:

```
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, (train_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)
```

```
We are creating sparse_matrix from the dataframe..
Done. It's shape is : (user, movie) : (2649430, 17771)
Saving it into disk for furthur usage..
```

Done..

0:01:13.804969

The Sparsity of Train Sparse Matrix

In [0]:

```
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 [0]:

```
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, (test_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)
```

We are creating sparse_matrix from the dataframe..
Done. It's shape is : (user, movie) : (2649430, 17771)
Saving it into disk for furthur usage..
Done..

0:00:18.566120

The Sparsity of Test data Matrix

In [0]:

```
us,mv = test_sparse_matrix.shape
elem = test_sparse_matrix.count_nonzero()

print("Sparsity Of Test matrix : {} % ".format( (1-(elem/(us*mv))) * 100) )
```

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 [0]:

```
# get the user averages in dictionary (key: user_id/movie_id, value: avg 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 not)
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
# create a dictionary of users and their average ratings..
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 [0]:

```

train_averages = dict()
# get the global average of ratings in our train set.
train_global_average = train_sparse_matrix.sum()/train_sparse_matrix.count_nonzero()
train_averages['global'] = train_global_average
train_averages

```

Out[0]:

```
{'global': 3.582890686321557}
```

3.3.7.2 finding average rating per user

In [0]:

```

train_averages['user'] = get_average_ratings(train_sparse_matrix, of_users=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

In [0]:

```

train_averages['movie'] = get_average_ratings(train_sparse_matrix, of_users=False)
print('\nAverage rating of movie 15 : ',train_averages['movie'][15])

```

Average rating of movie 15 : 3.3038461538461537

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

In [0]:

```

start = datetime.now()
# draw pdfs for average rating per user and average
fig, (ax1, ax2) = plt.subplots(nrows=1, ncols=2, figsize=plt.figaspect(.5))
fig.suptitle('Avg Ratings per User and per Movie', fontsize=15)

ax1.set_title('Users-Avg-Ratings')
# get the list of average user ratings from the averages dictionary..
user_averages = [rat for rat in train_averages['user'].values()]
sns.distplot(user_averages, ax=ax1, hist=False)

```



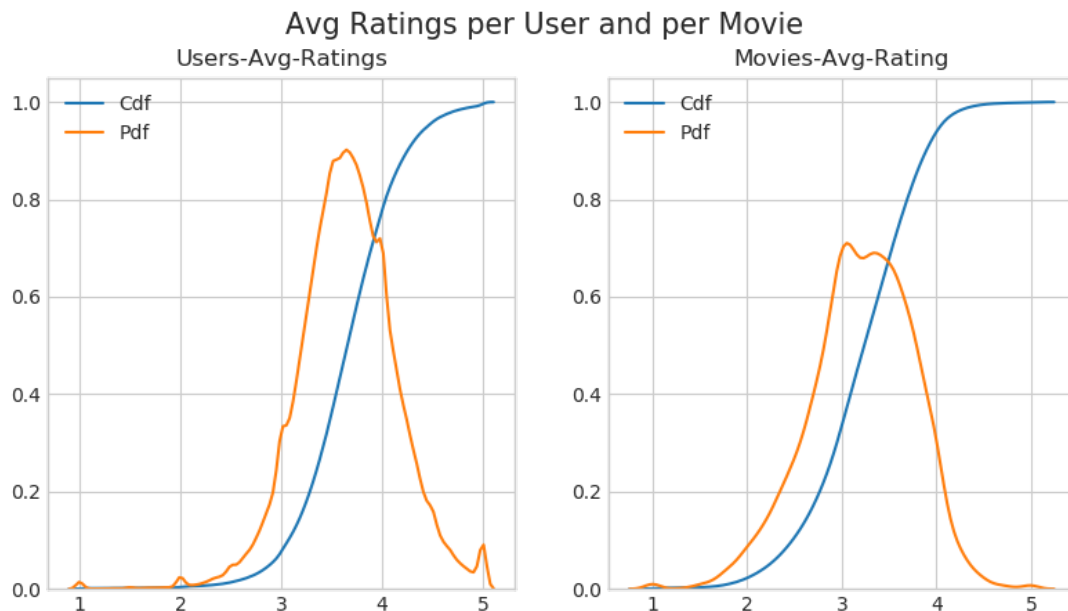
```

sns.distplot(user_averages, ax=ax1, hist=False,
              kde_kws=dict(cumulative=True), label='Cdf')
sns.distplot(user_averages, ax=ax1, hist=False, label='Pdf')

ax2.set_title('Movies-Avg-Rating')
# get the list of movie average ratings from the dictionary..
movie_averages = [rat for rat in train_averages['movie'].values()]
sns.distplot(movie_averages, ax=ax2, hist=False,
              kde_kws=dict(cumulative=True), label='Cdf')
sns.distplot(movie_averages, ax=ax2, hist=False, label='Pdf')

plt.show()
print(datetime.now() - start)

```



0:00:35.003443

3.3.8 Cold Start problem

3.3.8.1 Cold Start problem with Users

In [0]:

```

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 ".format(new_users,
np.round((new_users/total_users)*100, 2)))

```

Total number of Users : 480189

Number of Users in Train data : 405041

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

In [0]:

```
total_movies = len(np.unique(df.movie))
movies_train = len(train_averages['movie'])
new_movies = total_movies - movies_train

print('\nTotal number of Movies :', total_movies)
print('\nNumber of Users in Train data :', movies_train)
print("\nNo of Movies that didn't appear in train data: {} ({} %) \n ".format(new_movies,
np.round((new_movies/total_movies)*100, 2)))
```

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 [0]:

```
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 create sparse matrices
    rows, cols, data = list(), list(), list()
    if verbose: print("Computing top",top,"similarities for each user..")

    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_matrix).ravel()
        # We will get only the top 'top' most similar users and ignore 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 : {} ]".format(temp, datetime.now()-start))

# lets create sparse matrix out of these and return it
if verbose: print('Creating Sparse matrix from the computed similarities')
#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

```

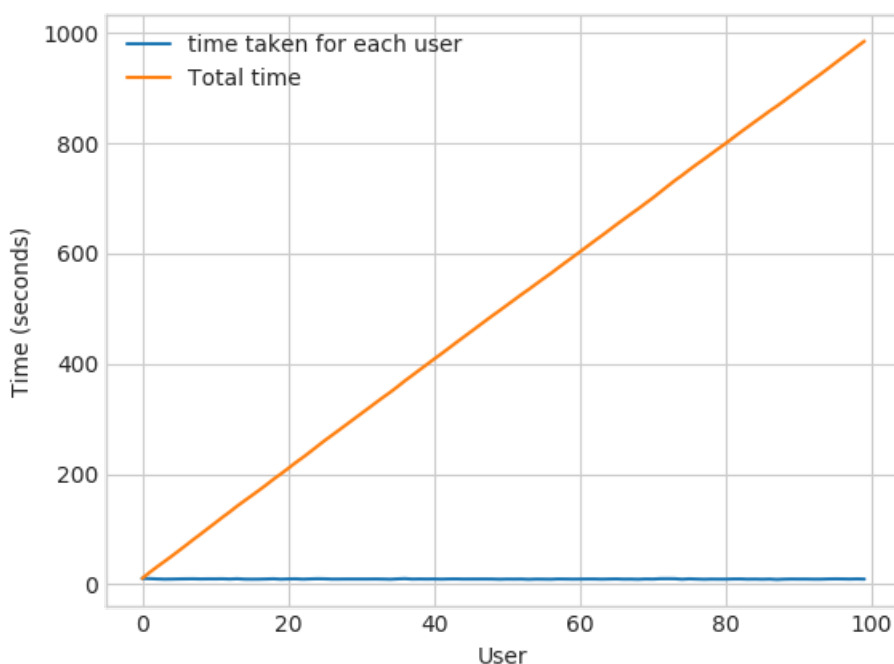
In [0]:

```

start = datetime.now()
u_u_sim_sparse, _ = compute_user_similarity(train_sparse_matrix, compute_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 : 0:03:20.300488]
 computing done for 40 users [time elapsed : 0:06:38.518391]
 computing done for 60 users [time elapsed : 0:09:53.143126]
 computing done for 80 users [time elapsed : 0:13:10.080447]
 computing done for 100 users [time elapsed : 0:16:24.711032]
 Creating Sparse matrix from the computed similarities



Time taken : 0:16:33.618931

3.4.1.2 Trying with reduced dimensions (Using TruncatedSVD for dimensionality reduction of user vector)

- We have **405,041 users** in our training set and computing similarities between them..(**17K dimensional vector..**) is time consuming..
- 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.
- $405041 \times 8.88 = 3596764.08\text{sec} = 59946.068\text{ min}$
 - 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 dimensions using SVD, so that **it might** speed up the process...

In [0]:

```
from datetime import datetime
from sklearn.decomposition import TruncatedSVD

start = datetime.now()

# initialize the algorithm with some parameters..
# All of them are default except n_components. n_iter is for Randomized SVD solver.
netflix_svd = TruncatedSVD(n_components=500, algorithm='randomized', random_state=15)
trunc_svd = netflix_svd.fit_transform(train_sparse_matrix)

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

0:29:07.069783

Here,

- $\sum \rightarrow (\text{netflix_svd.singular_values_})$
- $\bigvee^T \rightarrow (\text{netflix_svd.components_})$
- \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 separately**. Use that instead..

In [0]:

```
expl_var = np.cumsum(netflix_svd.explained_variance_ratio_)
```

In [0]:

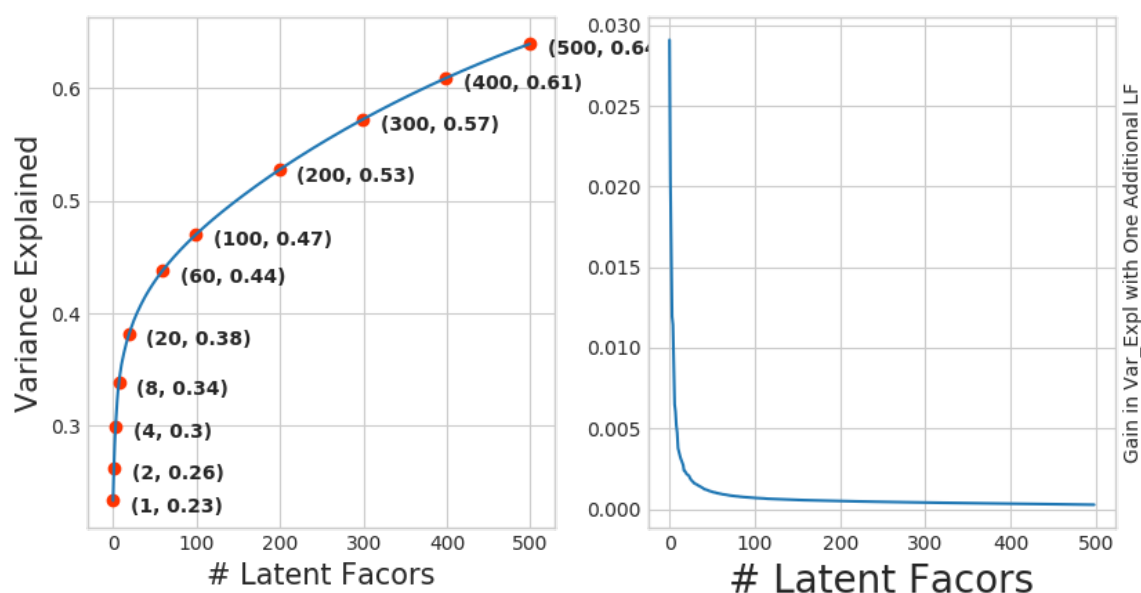
```
fig, (ax1, ax2) = plt.subplots(nrows=1, ncols=2, figsize=plt.figaspect(.5))

ax1.set_ylabel("Variance Explained", fontsize=15)
ax1.set_xlabel("# Latent Factors", fontsize=15)
ax1.plot(expl_var)
# annotate 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='bold')

change_in_expl_var = [expl_var[i+1] - expl_var[i] for i in range(len(expl_var)-1)]
ax2.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 Factors", fontsize=20)
```

```
plt.show()
```



```
In [0]:
```

```
for i in ind:
    print("{} , {}".format(i, np.round(expl_var[i-1], 2)))
```

```
(1, 0.23)
(2, 0.26)
(4, 0.3)
(8, 0.34)
(20, 0.38)
(60, 0.44)
(100, 0.47)
(200, 0.53)
(300, 0.57)
(400, 0.61)
(500, 0.64)
```

I think 500 dimensions is good enough

- 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 factor too it, the **gain in explained variance** with that addition is decreasing. (Obviously, because they are sorted that way).
- **LHS Graph:**
 - **x** --- (No of latent factors),
 - **y** --- (The variance explained by taking x latent factors)
- **More decrease in the line (RHS graph) :**
 - We are getting more explained variance than before.
- **Less decrease in that line (RHS graph) :**
 - We are not getting benefitted from adding latent factor further. 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 [0]:

```
# Let's project our Original U_M matrix into into 500 Dimensional space...
start = datetime.now()
trunc_matrix = train_sparse_matrix.dot(netflix_svd.components_.T)
print(datetime.now()- start)
```

0:00:45.670265

In [0]:

```
type(trunc_matrix), trunc_matrix.shape
```

Out[0]:

(numpy.ndarray, (2649430, 500))

- Let's convert this to actual sparse matrix and store it for future purposes

In [0]:

```
if not os.path.isfile('trunc_sparse_matrix.npz'):
    # create that 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 [0]:

```
trunc_sparse_matrix.shape
```

Out[0]:

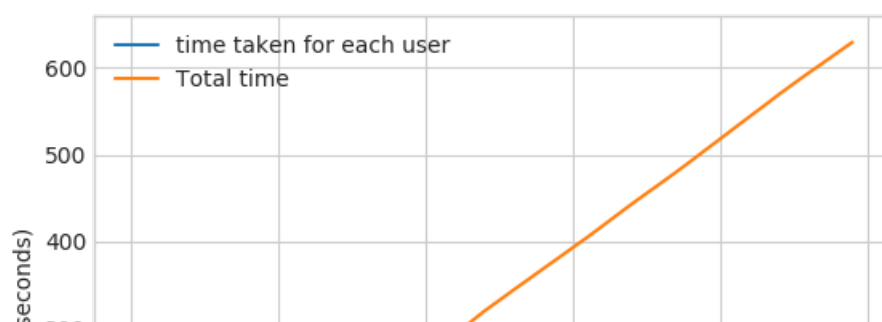
(2649430, 500)

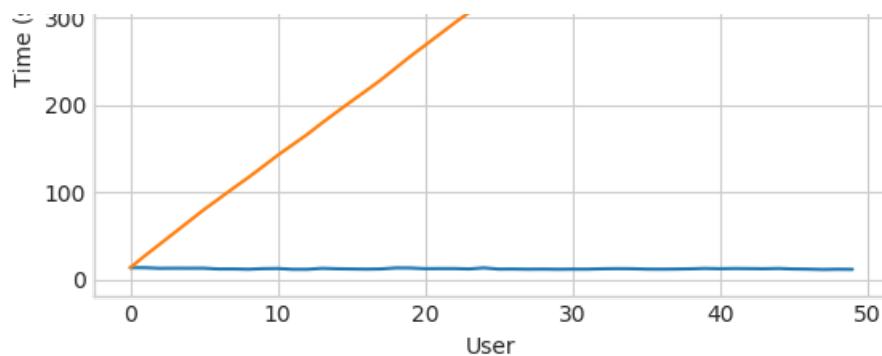
In [0]:

```
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 : 0:02:09.746324 ]
computing done for 20 users [ time elapsed : 0:04:16.017768 ]
computing done for 30 users [ time elapsed : 0:06:20.861163 ]
computing done for 40 users [ time elapsed : 0:08:24.933316 ]
computing done for 50 users [ time elapsed : 0:10:28.861485 ]
Creating Sparse matrix from the computed similarities
```





time: 0:10:52.658092

: 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.
- $\{ 405041 \times 12.18 = 4933399.38 \text{ sec} \} = 82223.323 \text{ min} = 1370.388716667 \text{ hours} = 57.099529861 \text{ days}$...
 - 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.

(sparse & dense.....get it ??)

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

-An alternative is to compute similar users for a particular user, whenever 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 similarities, if it is computed a long time ago. Because user preferences changes 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 Dictionaries****.
 - ****key** : ****_userid_**
 - **__value__**: **_Again a dictionary_**
 - **__key__** : **_Similar User_**
 - **__value__**: **_Similarity Value_**

3.4.2 Computing Movie-Movie Similarity matrix

In [0]:

```
start = datetime.now()
```

```

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 similarity...")
    start = datetime.now()
    m_m_sim_sparse = cosine_similarity(X=train_sparse_matrix.T, dense_output=False)
    print("Done..")
    # store this sparse matrix in disk before using it. For future purposes.
    print("Saving it to disk without the need of re-computing it again.. ")
    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 seems you don't have that file. Computing movie_movie similarity...
Done..
Saving it to disk without the need of re-computing it again..
Done..
It's a (17771, 17771) dimensional matrix
0:10:02.736054

```

In [0]:

```
m_m_sim_sparse.shape
```

Out[0]:

```
(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 [0]:

```
movie_ids = np.unique(m_m_sim_sparse.nonzero()[1])
```

In [0]:

```

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:]
    similar_movies[movie] = sim_movies[:100]
print(datetime.now() - start)

# just testing similar movies for movie_15
similar_movies[15]

```

```
0:00:33.411700
```

Out[0]:

```

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,
         778, 15331,  1416, 12979, 17139, 17710,  5452,  2534,   164,
       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,
       16610,   555, 10054, 10700, 10000, 10000,  8407, 10000,  5107,

```



```
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....

In [0]:

```
# First Let's load the movie details into soe dataframe..
# movie details are in 'netflix/movie_titles.csv'

movie_titles = pd.read_csv("data_folder/movie_titles.csv", sep=',', header = None,
                           names=['movie_id', 'year_of_release', 'title'], verbose=True,
                           index_col = 'movie_id', encoding = "ISO-8859-1")

movie_titles.head()
```

Tokenization took: 4.50 ms
Type conversion took: 165.72 ms
Parser memory cleanup took: 0.01 ms

Out[0]:

	year_of_release	title
movie_id		
1	2003.0	Dinosaur Planet
2	2004.0	Isle of Man TT 2004 Review
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 [0]:

```
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 similarto this and we will get only 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 similarto this and we will get only top most..

In [0]:

```
similarities = m_m_sim_sparse[mv_id].toarray().ravel()

similar_indices = similarities.argsort()[::-1][1:]

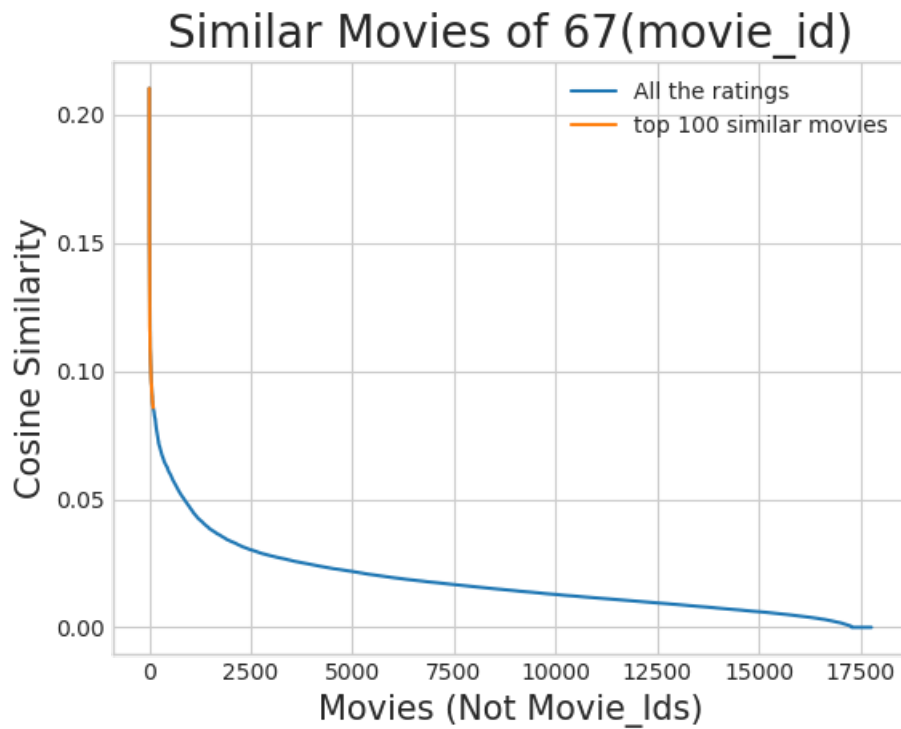
similarities[similar_indices]

sim_indices = similarities.argsort()[::-1][1:] # It will sort and reverse the array and ignore its
similarity (ie.,1)
```

```
# and return its indices(movie_ids)
```

```
In [0]:
```

```
plt.plot(similarities[sim_indices], label='All the ratings')
plt.plot(similarities[sim_indices[:100]], label='top 100 similar movies')
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 [0]:
```

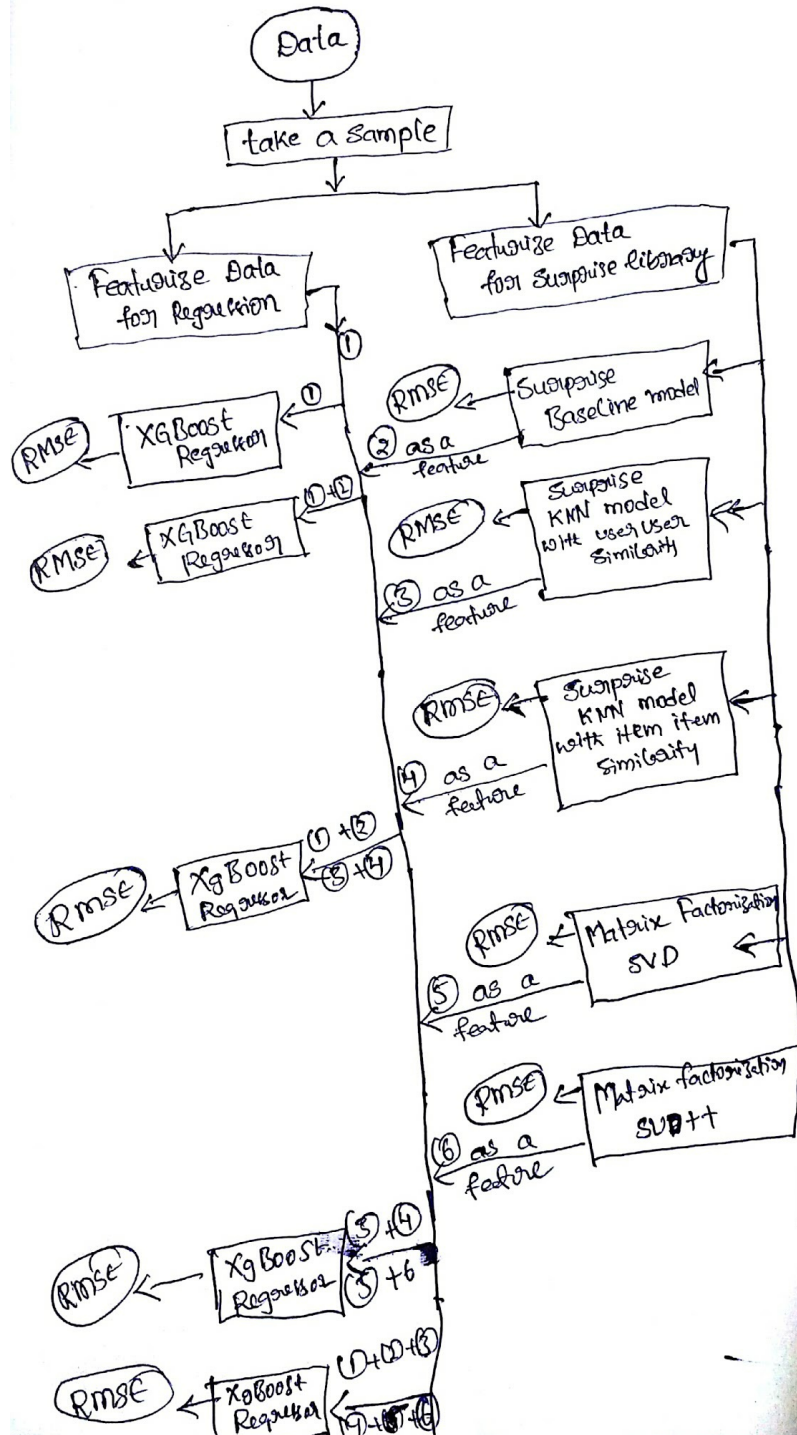
```
movie_titles.loc[sim_indices[:10]]
```

```
Out [0]:
```

	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
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



In [0]:

```

def get_sample_sparse_matrix(sparse_matrix, no_users, no_movies, path, verbose = True):
    """
    It will get it from the 'path' if it is present or It will create
    and store the sampled sparse matrix in the path specified.
    """

    # get (row, col) and (rating) tuple from sparse_matrix...
    row ind. col ind. ratings = sparse.find(sparse_matrix)
  
```

```

row_ind, col_ind, ratings = sparse.find(sparse_matrix)
users = np.unique(row_ind)
movies = np.unique(col_ind)

print("Original Matrix : (users, movies) -- ({} {})".format(len(users), len(movies)))
print("Original Matrix : Ratings -- {} \n".format(len(ratings)))

# It just to make sure to get same sample everytime we run this program..
# 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_inds..
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[mask], 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

In [0]:

```

start = datetime.now()
path = "sample/small/sample_train_sparse_matrix.npz"
if os.path.isfile(path):
    print("It is present in your pwd, getting it from disk....")
    # just get it from the disk instead of computing it
    sample_train_sparse_matrix = sparse.load_npz(path)
    print("DONE..")
else:
    # get 10k users and 1k movies from available data
    sample_train_sparse_matrix = get_sample_sparse_matrix(train_sparse_matrix, no_users=10000, no_movies=1000,
                                                         path = path)

print(datetime.now() - start)

```

It is present in your pwd, getting it from disk....
 DONE..
 0:00:00.035179

4.1.2 Build sample test data from the test data

In [0]:

```

start = datetime.now()

path = "sample/small/sample_test_sparse_matrix.npz"
if os.path.isfile(path):
    print("It is present in your pwd, getting it from disk....")
    # just get it from the disk instead of computing it
    sample_test_sparse_matrix = sparse.load_npz(path)
    print("DONE..")
else:
    # get 5k users and 500 movies from available data

```

```

# get on users and on movies from available data
sample_test_sparse_matrix = get_sample_sparse_matrix(test_sparse_matrix, no_users=5000, no_movies=500,
                                                    path = "sample/small/sample_test_sparse_matrix.npz")
print(datetime.now() - start)

```

It is present in your pwd, getting it from disk....
 DONE..
 0:00:00.028740

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

In [0]:

```
sample_train_averages = dict()
```

4.2.1 Finding Global Average of all movie ratings

In [0]:

```

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

```

Out[0]:

```
{'global': 3.581679377504138}
```

4.2.2 Finding Average rating per User

In [0]:

```

sample_train_averages['user'] = get_average_ratings(sample_train_sparse_matrix, of_users=True)
print('\nAverage rating of user 1515220 : ',sample_train_averages['user'][1515220])

```

Average rating of user 1515220 : 3.9655172413793105

4.2.3 Finding Average rating per Movie

In [0]:

```

sample_train_averages['movie'] = get_average_ratings(sample_train_sparse_matrix, of_users=False)
print('\n AVerage rating of movie 15153 : ',sample_train_averages['movie'][15153])

```

AVerage rating of movie 15153 : 2.6458333333333335

4.3 Featurizing data

In [0]:

```

print('\n No of ratings in Our Sampled train matrix is : {}'.format(sample_train_sparse_matrix.count_nonzero()))
print('\n No of ratings in Our Sampled test matrix is : {}'.format(sample_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 [0]:

```
# 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)
```

In [0]:

```
#####
# It took me almost 10 hours to prepare this train dataset.#
#####
start = datetime.now()
if os.path.isfile('sample/small/reg_train.csv'):
    print("File already exists you don't have to prepare again..." )
else:
    print('preparing {} tuples for the dataset..\n'.format(len(sample_train_ratings)))
    with open('sample/small/reg_train.csv', mode='w') as reg_data_file:
        count = 0
        for (user, movie, rating) in zip(sample_train_users, sample_train_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[user],
sample_train_sparse_matrix).ravel()
            top_sim_users = user_sim.argsort()[::-1][1:] # we are ignoring 'The User' from its simi
lar 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['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 ignoring 'The User' from its si
milar users.
            # get the ratings of most similar movie rated by this user..
            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 != 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
```

```

# 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)

```

preparing 129286 tuples for the dataset..

```

Done for 10000 rows----- 0:53:13.974716
Done for 20000 rows----- 1:47:58.228942
Done for 30000 rows----- 2:42:46.963119
Done for 40000 rows----- 3:36:44.807894
Done for 50000 rows----- 4:28:55.311500
Done for 60000 rows----- 5:24:18.493104
Done for 70000 rows----- 6:17:39.669922
Done for 80000 rows----- 7:11:23.970879
Done for 90000 rows----- 8:05:33.787770
Done for 100000 rows----- 9:00:25.463562
Done for 110000 rows----- 9:51:28.530010
Done for 120000 rows----- 10:42:05.382141
11:30:13.699183

```

Reading from the file to make a Train_dataframe

In [0]:

```

reg_train = pd.read_csv('sample/small/reg_train.csv', names = ['user', 'movie', 'GAvg', 'sur1', 'sur2', 'sur3', 'sur4', 'sur5', 'smr1', 'smr2', 'smr3', 'smr4', 'smr5', 'UAvg', 'MAvg', 'rating'],
header=None)
reg_train.head()

```

Out [0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating
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	3.370370	4.092437	4
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	3.555556	4.092437	3
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	3.714286	4.092437	5
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	3.584416	4.092437	5
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	3.750000	4.092437	5

- **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 [0]:

```
# get users, movies and ratings from the Sampled Test
sample_test_users, sample_test_movies, sample_test_ratings = sparse.find(sample_test_sparse_matrix
)
```

In [0]:

```
sample_train_averages['global']
```

Out[0]:

3.581679377504138

In [0]:

```
start = datetime.now()

if os.path.isfile('sample/small/reg_test.csv'):
    print("It is already created...")
else:
    print('preparing {} tuples for the dataset..\\n'.format(len(sample_test_ratings)))
    with open('sample/small/reg_test.csv', mode='w') as reg_data_file:
        count = 0
        for (user, movie, rating) in zip(sample_test_users, sample_test_movies,
sample_test_ratings):
            st = datetime.now()

            #----- Ratings of "movie" by similar users of "user" -----
            #print(user, movie)
            try:
                # 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 ignoring '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['movie'][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 simi
lar movies...
                ##### Cold Start Problem #####
                top_sim_users_ratings.extend([sample_train_averages['global']]*(5 -
len(top_sim_users_ratings)))
                #print(top_sim_users_ratings)
            except:
                print(user, movie)
                # we just want KeyErrors to be resolved. Not every Exception...
                raise

            #----- Ratings by "user" to similar movies of "movie" -----
            ----
            try:
                # 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 ignoring 'The User' from it
s similar users.
                # get the ratings of most similar movie rated by this user..
```



```

# get the ratings of most similar movie based by this user..
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 != 0][:5])
top_sim_movies_ratings.extend([sample_train_averages['user']
[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['global']]*(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)))
reg_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)

```

preparing 7333 tuples for the dataset..

```

Done for 1000 rows----- 0:04:29.293783
Done for 2000 rows----- 0:08:57.208002
Done for 3000 rows----- 0:13:30.333223
Done for 4000 rows----- 0:18:04.050813
Done for 5000 rows----- 0:22:38.671673
Done for 6000 rows----- 0:27:09.697009
Done for 7000 rows----- 0:31:41.933568
0:33:12.529731

```

Reading from the file to make a test dataframe

In [0]:

```

reg_test_df = pd.read_csv('sample/small/reg_test.csv', names = ['user', 'movie', 'GAvg', 'sur1', 'sur2', 'sur3', 'sur4', 'sur5',

```

```
reg_test_df.head(4)
```

```
'smr1', 'smr2', 'smr3', 'smr4', 'smr5',  
'UAvg', 'MAvg', 'rating'], header=None)
```

Out[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
0	808635	71	3.581679	3.581679	3.581679	3.581679	3.581679	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	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	3.581679	3.581679	3.581679	3.581679	3.581679
3	1849204	71	3.581679	3.581679	3.581679	3.581679	3.581679	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 [0]:

```
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 [0]:

```
# 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 surprise 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)

In [0]:

```
testset = list(zip(reg_test_df.user.values, reg_test_df.movie.values, reg_test_df.rating.values))
testset[:3]
```

Out[0]:

```
[(808635, 71, 5), (941866, 71, 4), (1737912, 71, 3)]
```

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 [0]:

```
models_evaluation_train = dict()
models_evaluation_test = dict()

models_evaluation_train, models_evaluation_test
```

Out[0]:

```
({}, {})
```

Utility functions for running regression models

In [0]:

```
# to get rmse and mape given actual and predicted ratings..
def get_error_metrics(y_true, y_pred):
    rmse = np.sqrt(np.mean([ (y_true[i] - y_pred[i])**2 for i in range(len(y_pred)) ]))
    mape = np.mean(np.abs( (y_true - y_pred)/y_true )) * 100
    return rmse, mape

#####
#####
def run_xgboost(algo, x_train, y_train, x_test, y_test, verbose=True):
    """
    It will return train_results and test_results
    """

    # dictionaries for storing train and test results
    train_results = dict()
    test_results = dict()

    # 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')
y_test_pred = algo.predict(x_test)
rmse_test, mape_test = get_error_metrics(y_true=y_test.values, y_pred=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 [0]:

```

# it is just to make sure 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 objects
#####
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 test 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()

```

```

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))

# ----- Evaluating train data-----#
st = datetime.now()
print('Evaluating the model with train data..')
# get the train predictions (list of prediction class inside Surprise)
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 : {}\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

#----- Evaluating Test data-----#
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 : {}\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 [0]:

```
import xgboost as xgb
```

In [0]:

```

# 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...
first_xgb = xgb.XGBRegressor(silent=False, n_jobs=13, random_state=15, n_estimators=100)
train_results, test_results = run_xgboost(first_xgb, 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()
```

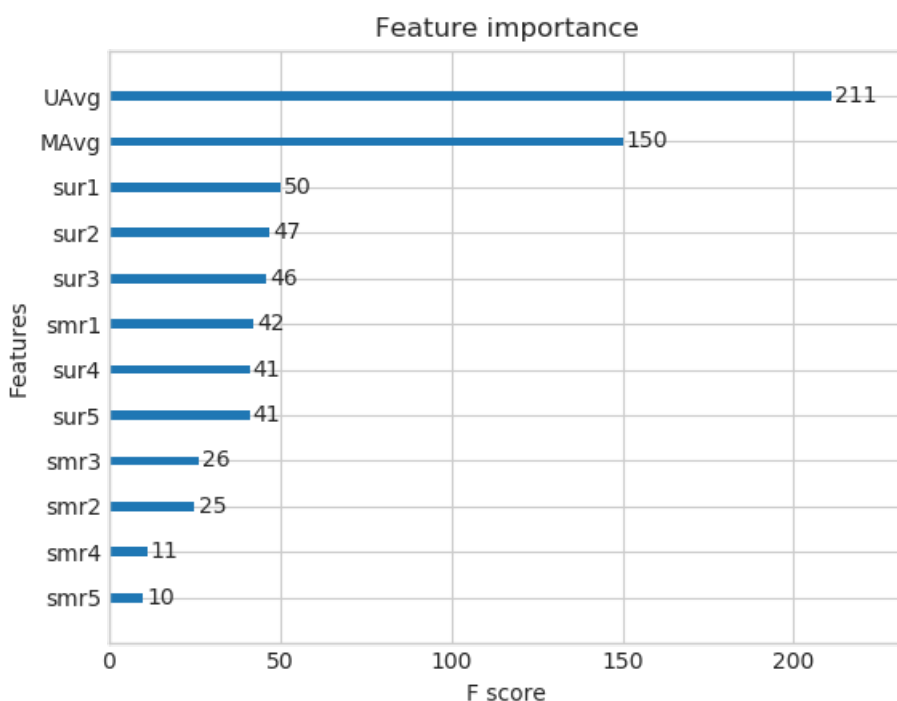
Training the model..
Done. Time taken : 0:00:01.795787

Done

Evaluating the model with TRAIN data...
Evaluating Test data

TEST DATA

```
-----
RMSE : 1.0761851474385373
MAPE : 34.504887593204884
```



4.4.2 Surprise BaselineModel

In [0]:

```
from surprise import BaselineOnly
```

Predicted_rating : (baseline prediction)

-

http://surprise.readthedocs.io/en/stable/basic_algorithms.html#surprise.prediction_algorithm_baseline_only.BaselineOnly

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

- μ : Average of all trainings in training data.
- b_u : User bias
- b_i : Item bias (movie biases)

Optimization function (Least Squares Problem)

- http://surprise.readthedocs.io/en/stable/prediction_algorithms.html#baselines-estimates-configuration

$$\sum_{r_{ui} \in R_{train}} \left(r_{ui} - (\mu + b_u + b_i) \right)^2 + \lambda (b_u^2 + b_i^2)$$

[mimimize] {b_u, b_i}

In [0]:

```
# options are to specify..., how to compute those user and item biases
bsl_options = {'method': 'sgd',
               'learning_rate': .001
              }
bsl_algo = BaselineOnly(bsl_options=bsl_options)
# run this algorithm..., It will return the train and test results..
bsl_train_results, bsl_test_results = run_surprise(bsl_algo, trainset, testset, verbose=True)

# Just store these error metrics in our models_evaluation datastructure
models_evaluation_train['bsl_algo'] = bsl_train_results
models_evaluation_test['bsl_algo'] = bsl_test_results
```

```
Training the model...
Estimating biases using sgd...
Done. time taken : 0:00:00.822391

Evaluating the model with train data..
time taken : 0:00:01.116752
-----
Train Data
-----
RMSE : 0.9347153928678286

MAPE : 29.389572652358183

adding train results in the dictionary..

Evaluating for test data...
time taken : 0:00:00.074418
-----
Test Data
-----
RMSE : 1.0730330260516174

MAPE : 35.04995544572911

storing the test results in test dictionary...
-----
Total time taken to run this algorithm : 0:00:02.014073
```

4.4.3 XGBoost with initial 13 features + Surprise Baseline predictor

Updating Train Data

In [0]:

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

Out[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr
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	3.370370	4.092437	4	3.898982
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	3.555556	4.092437	3	3.371403

Updating Test Data

In [0]:

```
# add that baseline predicted ratings with Surprise to the test data as well
reg_test_df['bslpr'] = models_evaluation_test['bsl_algo']['predictions']

reg_test_df.head(2)
```

Out[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	U
0	808635	71	3.581679	3.581679	3.581679	3.581679	3.581679	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	3.581679	3.581679	3.581679	3.581679	3.581679

In [0]:

```
# 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...
xgb_bsl = xgb.XGBRegressor(silent=False, n_jobs=13, random_state=15, n_estimators=100)
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['xgb_bsl'] = train_results
models_evaluation_test['xgb_bsl'] = test_results

xgb.plot_importance(xgb_bsl)
plt.show()
```

Training the model..

Done. Time taken : 0:00:02.388635

Done

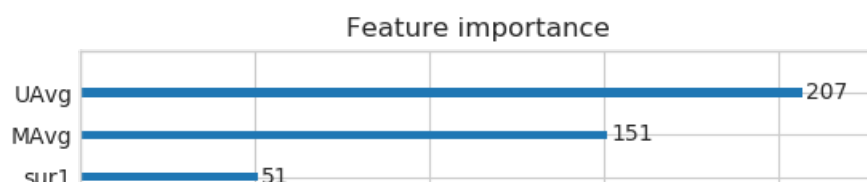
Evaluating the model with TRAIN data...

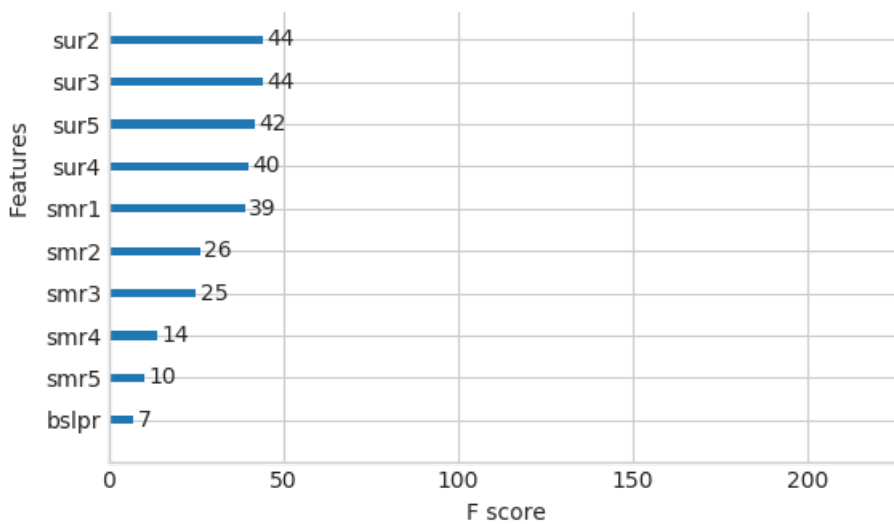
Evaluating Test data

TEST DATA

RMSE : 1.0763419061709816

MAPE : 34.491235560745295





4.4.4 Surprise KNNBaseline predictor

In [0]:

```
from surprise import KNNBaseline
```

- KNN BASELINE
 - http://surprise.readthedocs.io/en/stable/knn_inspired.html#surprise.prediction_algorithms.knns.KNNBaseline
- PEARSON_BASELINE SIMILARITY
 - http://surprise.readthedocs.io/en/stable/similarities.html#surprise.similarities.pearson_baseline
- SHRINKAGE
 - 2.2 Neighborhood Models in <http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf>

- **predicted Rating : (based on User-User similarity)**

$$\hat{r}_{ui} = b_{ui} + \frac{\sum_{v \in N^k_i(u)} \text{sim}(u, v) \cdot (r_{vi} - b_{vi})}{\sum_{v \in N^k_i(u)} \text{sim}(u, v)}$$

- b_{ui} - Baseline prediction of (user, movie) rating
- $N^k_i(u)$ - Set of **K** similar users (neighbours) of **user (u)** who rated **movie(i)**
- $\text{sim}(u, v)$ - **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):**
$$\hat{r}_{ui} = b_{ui} + \frac{\sum_{j \in N^k_u(i)} \text{sim}(i, j) \cdot (r_{uj} - b_{uj})}{\sum_{j \in N^k_u(i)} \text{sim}(i, j)}$$
 - **Notations follows same as above (user user based predicted rating)**

4.4.4.1 Surprise KNNBaseline with user user similarities

In [0]:

```
# we specify , how to compute similarities and what to consider with sim_options to our algorithm
sim_options = {'user_based': True,
               'name': 'pearson_baseline',
               'shrinkage': 100,
               'min_similarity': 0.05}
```

```

        'min_support': 2
    }

    # we keep other parameters like regularization parameter and learning_rate as default values.
    bsl_options = {'method': 'sgd'}

    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 : 0:00:30.173847

```

```

Evaluating the model with train data..
time taken : 0:01:35.970614

```

```

-----
Train Data
-----

```

```

RMSE : 0.33642097416508826

```

```

MAPE : 9.145093375416348

```

```

adding train results in the dictionary..

```

```

Evaluating for test data...
time taken : 0:00:00.075213

```

```

-----
Test Data
-----

```

```

RMSE : 1.0726493739667242

```

```

MAPE : 35.02094499698424

```

```

storing the test results in test dictionary...

```

```

-----
Total time taken to run this algorithm : 0:02:06.220108

```

4.4.4.2 Surprise KNNBaseline with movie movie similarities

```

In [0]:

```

```

# we specify , how to compute similarities and what to consider with sim_options to our algorithm

# 'user_based' : Fals => this considers the similarities of movies instead of users

sim_options = {'user_based' : False,
               'name': 'pearson_baseline',
               'shrinkage': 100,
               'min_support': 2
              }

# we keep other parameters like regularization parameter and learning_rate 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.

```

[illegible]

In [0]:

```
# 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
xgb_knn_bsl = xgb.XGBRegressor(n_jobs=10, random_state=15)
train_results, test_results = run_xgboost(xgb_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..

Done. Time taken : 0:00:02.092387

Done

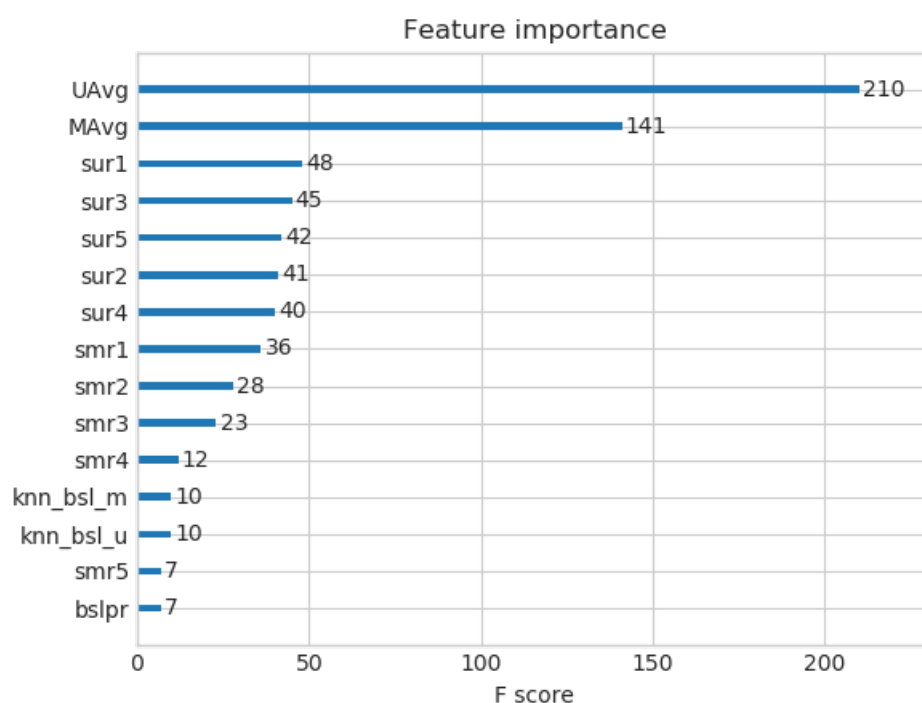
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.0763602465199797

MAPE : 34.48862808016984



4.4.6 Matrix Factorization Techniques

4.4.6.1 SVD Matrix Factorization User Movie intractions

In [0]:

```
from surprise import SVD
```

http://surprise.readthedocs.io/en/stable/matrix_factorization.html#surprise.prediction_algorithms.matrix_factorization.SVD

- Predicted Rating :

- $\hat{r}_{ui} = \mu + b_u + b_i + q_i^T p_u$
- q_i - Representation of item(movie) in latent factor space
- p_u - Representation of user in new latent factor space

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

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

- $\sum_{(ui) \in R_{train}} \left(r_{ui} - \hat{r}_{ui} \right)^2 +$

$\lambda (b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2)$

In [0]:

```
# initialize the model
svd = SVD(n_factors=100, biased=True, random_state=15, verbose=True)
svd_train_results, svd_test_results = run_surprise(svd, trainset, testset, 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 : 0:00:07.297438
```

Evaluating the model with train data..

time taken : 0:00:01.305539

Train Data

RMSE : 0.6574721240954099

MAPE : 19.704901088660474

adding train results in the dictionary..

Evaluating for test data...

time taken : 0:00:00.067811

```

Test Data
-----
RMSE : 1.0726046873826458

MAPE : 35.01953535988152

storing the test results in test dictionary...

-----
Total time taken to run this algorithm : 0:00:08.671347

```

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

In [0]:

```
from surprise import SVDpp
```

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

- Predicted Rating :

$$- \text{ } \hat{r}_{ui} = \mu + b_u + b_i + q_i^T \left(p_u + \frac{1}{|I_u|} \sum_{j \in I_u} y_j \right)$$

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

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

$$- \text{ } \sum_{r_{ui} \in R_{\text{train}}} \left(r_{ui} - \hat{r}_{ui} \right)^2 +$$

$$\lambda \left(b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2 + \|y_j\|^2 \right)$$

In [0]:

```

# initialize 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 18
processing epoch 19
Done. time taken : 0:01:56.765007

Evaluating the model with train data..
time taken : 0:00:06.387920
-----
Train Data
-----
RMSE : 0.6032438403305899

MAPE : 17.49285063490268

adding train results in the dictionary..

Evaluating for test data...
time taken : 0:00:00.071642
-----
Test Data
-----
RMSE : 1.0728491944183447

MAPE : 35.03817913919887

storing the test results in test dictionary...

-----
Total time taken to run this algorithm : 0:02:03.225068

```

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

Preparing Train data

In [0]:

```

# 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[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	...	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_bsl_
0	53406	33	3.581679	4.0	5.0	5.0	4.0	1.0	5.0	2.0	...	3.0	1.0	3.370370	4.092437	4	3.898982	3.9300
1	99540	33	3.581679	5.0	5.0	5.0	4.0	5.0	3.0	4.0	...	3.0	5.0	3.555556	4.092437	3	3.371403	3.1773

2 rows × 21 columns



Preparing Test data

In [0]:

```

reg_test_df['svd'] = models_evaluation_test['svd']['predictions']
reg_test_df['svdpp'] = models_evaluation_test['svdpp']['predictions']

reg_test_df.head(2)

```

Out[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	...	smr4	smr5	UAvg	
0	808635	71	3.581679	3.581679	3.581679	3.581679	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	3.581679	...	3.581679	3.581679	3.581679	3

2 rows × 15 columns

In [0]:

```
# 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_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['xgb_final'] = test_results

xgb.plot_importance(xgb_final)
plt.show()
```

Training the model..

Done. Time taken : 0:00:04.203252

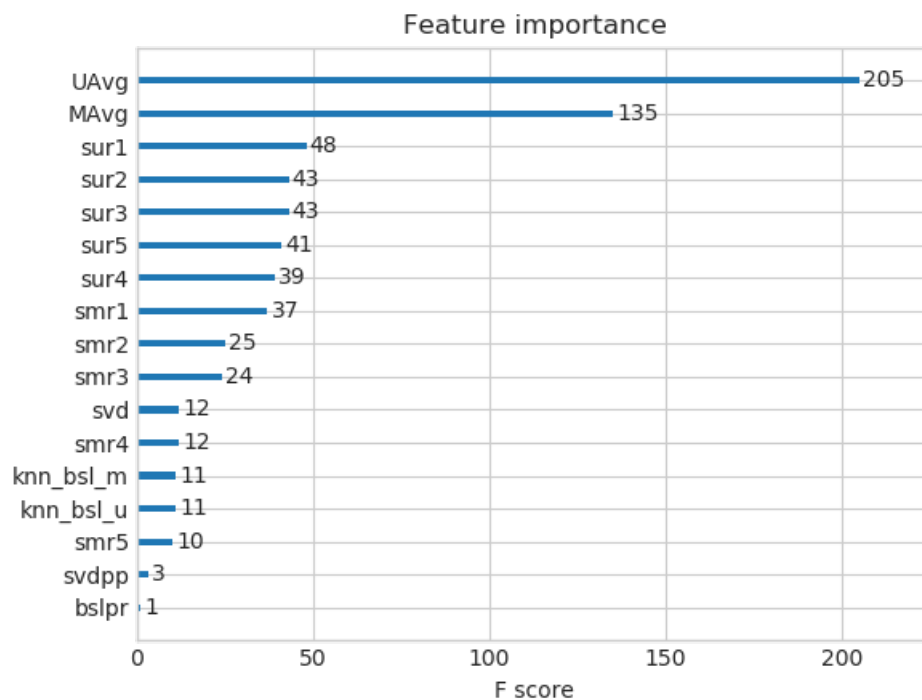
Done

Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.0763580984894978
MAPE : 34.487391651053336



4.4.8 XgBoost with Surprise Baseline + Surprise KNNbaseline + MF Techniques

In [0]:


```
# 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_jobs=10, random_state=15)
train_results, test_results = run_xgboost(xgb_all_models, x_train, y_train, x_test, y_test)

# store the results in models_evaluations dictionaries
models_evaluation_train['xgb_all_models'] = train_results
models_evaluation_test['xgb_all_models'] = test_results

xgb.plot_importance(xgb_all_models)
plt.show()
```

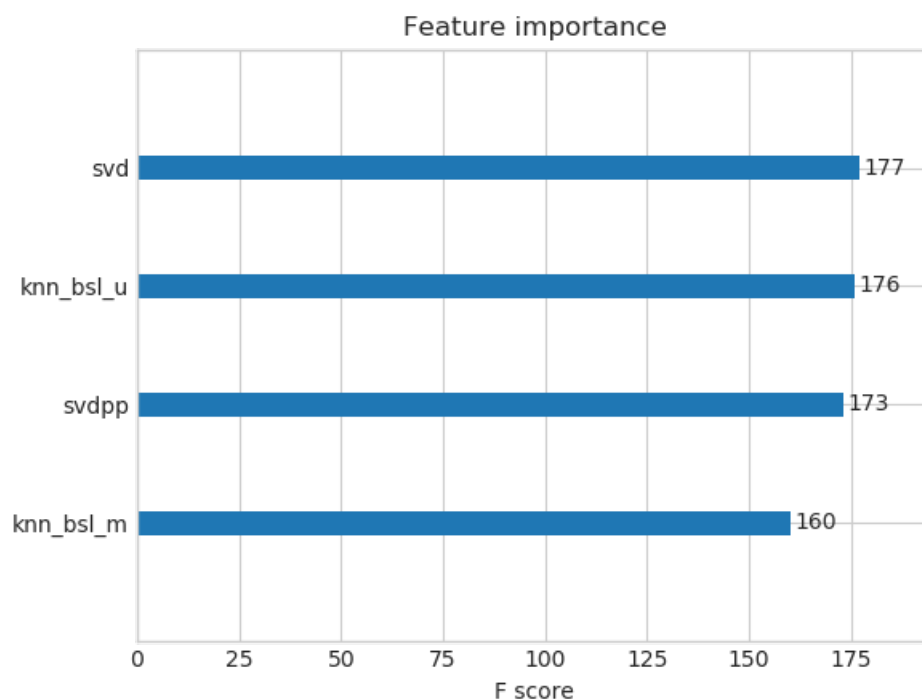
Training the model..
Done. Time taken : 0:00:01.292225

Done

Evaluating the model with TRAIN data...
Evaluating Test data

TEST DATA

RMSE : 1.075480663561971
MAPE : 35.01826709436013



4.5 Comparison between all models

In [0]:

```
# Saving our TEST_RESULTS into a dataframe so that you don't have to run it again
pd.DataFrame(models_evaluation_test).to_csv('sample/small/small_sample_results.csv')
models = pd.read_csv('sample/small/small_sample_results.csv', index_col=0)
models.loc['rmse'].sort_values()
```

Out[0]:

```
svd                1.0726046873826458
knn_bsl_u          1.0726493739667242
knn_bsl_m          1.072758832653683
svdpp              1.0728491944183447
bsl_algo           1.0730330260516174
xgb_knn_bsl_mu     1.0753229281412784
xgb_all_models     1.075480663561971
first_algo         1.0761851474385373
xgb_bsl            1.0763419061709816
xgb_final          1.0763580984894978
xgb_knn_bsl        1.0763602465199797
Name: rmse, dtype: object
```

In [0]:

```
print("-"*100)
print("Total time taken to run this entire notebook ( with saved files) is :",datetime.now()-globa
lstart)
```

Total time taken to run this entire notebook (with saved files) is : 0:42:08.302761

5. Assignment

1.Instead of using 10K users and 1K movies to train the above models, use 25K users and 3K movies (or more) to train all of the above models. Report the RMSE and MAPE on the test data using larger amount of data and provide a comparison between various models as shown above.

NOTE: Please be patient as some of the code snippets make take many hours to compelte execution.

2.Tune hyperparamters of all the Xgboost models above to improve the RMSE.

5. Machine Learning Models

In [0]:

```
def get_sample_sparse_matrix(sparse_matrix, no_users, no_movies, path, verbose = True):
    """
        It will get it from the 'path' if it is present or It will create
        and store the sampled sparse matrix in the path specified.
    """

    # get (row, col) and (rating) tuple from sparse_matrix...
    row_ind, col_ind, ratings = sparse.find(sparse_matrix)
    users = np.unique(row_ind)
    movies = np.unique(col_ind)

    print("Original Matrix : (users, movies) -- ({}) {}".format(len(users), len(movies)))
    print("Original Matrix : Ratings -- {}\n".format(len(ratings)))

    # It just to make sure to get same sample everytime we run this program..
    # 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_inds..
    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[mask], 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

```

5.1 Sampling Data

5.1.1 Build sample train data from the train data

In [0]:

```

train_sparse_matrix = sparse.load_npz(data_path + "train_sparse_matrix.npz")
test_sparse_matrix = sparse.load_npz(data_path + "test_sparse_matrix.npz")

```

In [2]:

```

start = datetime.now()
path = "sample_train_sparse_matrix_25k.npz"
if os.path.isfile(path):
    print("It is present in your pwd, getting it from disk....")
    # just get it from the disk instead of computing it
    sample_train_sparse_matrix = sparse.load_npz(path)
    print("DONE..")
else:
    # get 25k users and 3k movies from available data
    sample_train_sparse_matrix = get_sample_sparse_matrix(train_sparse_matrix, no_users=25000, no_movies=3000,
                                                         path = path)

print(datetime.now() - start)

```

```

It is present in your pwd, getting it from disk....
DONE..
0:00:00.390572

```

5.1.2 Build sample test data from the test data

In [3]:

```

start = datetime.now()

path = "sample_test_sparse_matrix_10k.npz"
if os.path.isfile(path):
    print("It is present in your pwd, getting it from disk....")
    # just get it from the disk instead of computing it
    sample_test_sparse_matrix = sparse.load_npz(path)
    print("DONE..")
else:
    # get 5k users and 500 movies from available data
    sample_test_sparse_matrix = get_sample_sparse_matrix(test_sparse_matrix, no_users=10000, no_movies=500,
                                                         path = path)

print(datetime.now() - start)

```

```

It is present in your pwd, getting it from disk....
DONE..
0:00:00.335919

```

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

In [4]:

```
sample_train_averages = dict()
```

5.2.1 Finding Global Average of all movie ratings

In [5]:

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

Out[5]:

```
{'global': 3.5875813607223455}
```

5.2.2 Finding Average rating per User

In [6]:

```
# get the user averages in dictionary (key: user_id/movie_id, value: avg 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 not)
    isRated = sparse_matrix!=0
    # no of ratings that each user OR movie..
    no_of_ratings = isRated.sum(axis=ax).A1

    # max_user and max_movie ids in sparse matrix
    u,m = sparse_matrix.shape
    # create a dictionary of users and their average ratings..
    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
```

In [7]:

```
sample_train_averages['user'] = get_average_ratings(sample_train_sparse_matrix, of_users=True)
print('\nAverage rating of user 1515220 :',sample_train_averages['user'][1515220])
```

Average rating of user 1515220 : 3.923076923076923

5.2.3 Finding Average rating per Movie

In [8]:

```
sample_train_averages['movie'] = get_average_ratings(sample_train_sparse_matrix, of_users=False)
print('\nAverage rating of movie 15153 :',sample_train_averages['movie'][15153])
```

Average rating of movie 15153 : 2.752

5.3 Featurizing data

In [9]:

```
print('\n No of ratings in Our Sampled train matrix is : {}'.format(sample_train_sparse_matrix.count_nonzero()))
print('\n No of ratings in Our Sampled test matrix is : {}'.format(sample_test_sparse_matrix.count_nonzero()))
```

No of ratings in Our Sampled train matrix is : 856986

No of ratings in Our Sampled test matrix is : 36017

5.3.1 Featurizing data for regression problem

5.3.1.1 Featurizing train data

In [10]:

```
# 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)
```

In [12]:

```
#####
# It took me almost 10 hours to prepare this train dataset.#
#####
start = datetime.now()
if os.path.isfile('regression_train.csv'):
    print("File already exists you don't have to prepare again..." )
else:
    print('preparing {} tuples for the dataset..{}\n'.format(len(sample_train_ratings)))
    with open('regression_train.csv', mode='w') as reg_data_file:
        count = 0
        for (user, movie, rating) in zip(sample_train_users, sample_train_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[user],
sample_train_sparse_matrix).ravel()
            top_sim_users = user_sim.argsort()[::-1][1:] # we are ignoring 'The User' from its simi
lar 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['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 ignoring 'The User' from its si
milar users.
            # get the ratings of most similar movie rated by this user..
            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 != 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)**

```

preparing 856986 tuples for the dataset..

```

Done for 10000 rows----- 1:43:52.192407
Done for 20000 rows----- 2:45:26.071135
Done for 30000 rows----- 3:59:42.959588
Done for 40000 rows----- 5:37:26.964900
Done for 50000 rows----- 6:44:41.375584
Done for 60000 rows----- 8:07:19.577038
Done for 70000 rows----- 9:39:54.861783
Done for 80000 rows----- 10:43:51.046691
Done for 90000 rows----- 12:17:12.851611
Done for 100000 rows----- 13:36:02.064825
Done for 110000 rows----- 14:38:29.193055
Done for 120000 rows----- 15:41:12.029808
Done for 130000 rows----- 16:45:56.964144
Done for 140000 rows----- 18:24:21.752353
Done for 150000 rows----- 19:30:33.948702
Done for 160000 rows----- 20:31:24.417974
Done for 170000 rows----- 21:33:03.561108
Done for 180000 rows----- 22:34:05.601191
Done for 190000 rows----- 23:34:43.815325
Done for 200000 rows----- 1 day, 0:36:45.386741
Done for 210000 rows----- 1 day, 1:39:41.123934
Done for 220000 rows----- 1 day, 3:07:43.585910
Done for 230000 rows----- 1 day, 4:27:28.757148
Done for 240000 rows----- 1 day, 5:31:42.356284
Done for 250000 rows----- 1 day, 6:39:33.800282
Done for 260000 rows----- 1 day, 8:12:34.322922
Done for 270000 rows----- 1 day, 9:13:19.594132
Done for 280000 rows----- 1 day, 10:40:25.285224
Done for 290000 rows----- 1 day, 12:04:45.318090
Done for 300000 rows----- 1 day, 13:05:55.128351
Done for 310000 rows----- 1 day, 14:07:26.842562
Done for 320000 rows----- 1 day, 15:08:08.663711
Done for 330000 rows----- 1 day, 16:43:16.743586
Done for 340000 rows----- 1 day, 17:57:59.931501
Done for 350000 rows----- 1 day, 18:58:43.974681
Done for 360000 rows----- 1 day, 19:59:10.128709
Done for 370000 rows----- 1 day, 20:59:38.382122
Done for 380000 rows----- 1 day, 22:00:25.318564
Done for 390000 rows----- 1 day, 23:01:40.916346
Done for 400000 rows----- 2 days, 0:03:14.003347
Done for 410000 rows----- 2 days, 1:04:52.975971
Done for 420000 rows----- 2 days, 2:06:42.084410
Done for 430000 rows----- 2 days, 3:08:12.421273
Done for 440000 rows----- 2 days, 4:09:39.838392
Done for 450000 rows----- 2 days, 5:14:56.583337
Done for 460000 rows----- 2 days, 10:53:17.301532
Done for 470000 rows----- 2 days, 12:12:37.182099
Done for 480000 rows----- 2 days, 13:43:44.921378
Done for 490000 rows----- 2 days, 14:47:24.267166

```

```

Done for 490000 rows----- 2 days, 14:41:24.201100
Done for 500000 rows----- 2 days, 16:16:30.245199
Done for 510000 rows----- 2 days, 17:39:30.196062
Done for 520000 rows----- 2 days, 18:44:47.704190
Done for 530000 rows----- 2 days, 19:45:16.098048
Done for 540000 rows----- 2 days, 20:46:04.247562
Done for 550000 rows----- 2 days, 21:46:45.719618
Done for 560000 rows----- 2 days, 22:48:02.066396
Done for 570000 rows----- 2 days, 23:57:02.263673
Done for 580000 rows----- 3 days, 0:59:26.056807
Done for 590000 rows----- 3 days, 2:00:38.841112
Done for 600000 rows----- 3 days, 3:02:04.524917
Done for 610000 rows----- 3 days, 4:02:59.163755
Done for 620000 rows----- 3 days, 5:31:03.621591
Done for 630000 rows----- 3 days, 6:54:08.526444
Done for 640000 rows----- 3 days, 8:03:12.124125
Done for 650000 rows----- 3 days, 9:47:44.474139
Done for 660000 rows----- 3 days, 10:48:36.614851
Done for 670000 rows----- 3 days, 12:10:21.163116
Done for 680000 rows----- 3 days, 13:39:18.902362
Done for 690000 rows----- 3 days, 14:43:31.072377
Done for 700000 rows----- 3 days, 16:23:41.042830
Done for 710000 rows----- 3 days, 17:35:24.544138
Done for 720000 rows----- 3 days, 18:38:49.719335
Done for 730000 rows----- 3 days, 19:42:07.662873
Done for 740000 rows----- 3 days, 20:43:40.677070
Done for 750000 rows----- 3 days, 21:44:17.288129
Done for 760000 rows----- 3 days, 22:44:47.835407
Done for 770000 rows----- 3 days, 23:45:37.461655
Done for 780000 rows----- 4 days, 0:46:21.813008
Done for 790000 rows----- 4 days, 1:46:56.013516
Done for 800000 rows----- 4 days, 2:47:21.735572
Done for 810000 rows----- 4 days, 4:12:31.552396
Done for 820000 rows----- 4 days, 5:36:46.282374
Done for 830000 rows----- 4 days, 6:39:17.187245
Done for 840000 rows----- 4 days, 7:42:08.290691
Done for 850000 rows----- 4 days, 8:46:37.347324
4 days, 9:46:23.652036

```

Reading from the file to make a Train_dataframe

In [25]:

```

reg_train = pd.read_csv('regression_train.csv', names = ['user', 'movie', 'GAvg', 'sur1', 'sur2', 'sur3', 'sur4', 'sur5', 'smr1', 'smr2', 'smr3', 'smr4', 'smr5', 'UAvg', 'MAvg', 'rating'],
header=None)
reg_train.head()

```

Out [25]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating
0	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	4.0	3.0	2.0	3.882353	3.611111	5
1	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	2.0	3.0	3.0	2.692308	3.611111	3
2	555770	10	3.587581	4.0	5.0	4.0	4.0	5.0	4.0	2.0	5.0	4.0	4.0	3.795455	3.611111	4
3	767518	10	3.587581	2.0	5.0	4.0	4.0	3.0	5.0	5.0	4.0	4.0	3.0	3.884615	3.611111	5
4	894393	10	3.587581	3.0	5.0	4.0	4.0	3.0	4.0	4.0	4.0	4.0	4.0	4.000000	3.611111	4

- **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

- **movie** : Average rating of this movie
- **rating** : Rating of this movie by this user.

5.3.1.2 Featurizing test data

In [15]:

```
# get users, movies and ratings from the Sampled Test
sample_test_users, sample_test_movies, sample_test_ratings = sparse.find(sample_test_sparse_matrix)
)
```

In [16]:

```
sample_train_averages['global']
```

Out[16]:

```
3.5875813607223455
```

In [17]:

```
start = datetime.now()

if os.path.isfile('regression_test.csv'):
    print("It is already created...")
else:

    print('preparing {} tuples for the dataset..{}\n'.format(len(sample_test_ratings)))
    with open('regression_test.csv', mode='w') as reg_data_file:
        count = 0
        for (user, movie, rating) in zip(sample_test_users, sample_test_movies,
sample_test_ratings):
            st = datetime.now()

            #----- Ratings of "movie" by similar users of "user" -----
            #print(user, movie)
            try:
                # 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 ignoring '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['movie'][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 sim:
lar movies...
                ##### Cold Start Problem #####
                top_sim_users_ratings.extend([sample_train_averages['global']]*(5 -
len(top_sim_users_ratings)))
                #print(top_sim_users_ratings)
            except:
                print(user, movie)
                # we just want KeyErrors to be resolved. Not every Exception...
                raise

            #----- Ratings by "user" to similar movies of "movie" -----
            ----

            try:
                # 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 ignoring 'The User' from it
```



```

s similar users.
    # get the ratings of most similar movie rated by this user..
    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 != 0][:5])
    top_sim_movies_ratings.extend([sample_train_averages['user']
[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['global']]*(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)))
reg_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)

```

preparing 36017 tuples for the dataset..

```

Done for 1000 rows----- 0:10:20.122840
Done for 2000 rows----- 0:20:43.373901
Done for 3000 rows----- 0:30:36.249291
Done for 4000 rows----- 0:40:47.462173
Done for 5000 rows----- 0:50:41.304909
Done for 6000 rows----- 1:00:52.710993
Done for 7000 rows----- 1:10:14.635144
Done for 8000 rows----- 1:16:59.573094
Done for 9000 rows----- 1:23:37.381379
Done for 10000 rows----- 1:30:30.256889
Done for 11000 rows----- 1:37:58.770829
Done for 12000 rows----- 1:45:31.651765
Done for 13000 rows----- 1:52:59.297710
Done for 14000 rows----- 2:00:12.342440
Done for 15000 rows----- 2:07:43.063553

```

```

Done for 16000 rows----- 2:14:35.393094
Done for 17000 rows----- 2:21:12.017549
Done for 18000 rows----- 2:27:38.653382
Done for 19000 rows----- 2:34:13.047980
Done for 20000 rows----- 2:40:45.193167
Done for 21000 rows----- 2:47:26.960869
Done for 22000 rows----- 2:54:04.587503
Done for 23000 rows----- 3:00:43.166242
Done for 24000 rows----- 3:07:20.224375
Done for 25000 rows----- 3:13:52.929612
Done for 26000 rows----- 3:20:25.939129
Done for 27000 rows----- 3:27:02.641769
Done for 28000 rows----- 3:33:39.297945
Done for 29000 rows----- 3:40:10.509561
Done for 30000 rows----- 3:46:37.693949
Done for 31000 rows----- 3:53:04.237053
Done for 32000 rows----- 3:59:19.487542
Done for 33000 rows----- 4:05:18.978005
Done for 34000 rows----- 4:11:30.943464
Done for 35000 rows----- 4:19:10.918980
Done for 36000 rows----- 4:28:35.708891
4:28:44.907850

```

Reading from the file to make a test dataframe

In [26]:

```

reg_test_df = pd.read_csv('regression_test.csv', names = ['user', 'movie', 'GAvg', 'sur1', 'sur2',
'sur3', 'sur4', 'sur5',
'smr1', 'smr2', 'smr3', 'smr4', 'smr5',
'UAvg', 'MAvg', 'rating'], header=None)

reg_test_df.head(4)

```

Out[26]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581
2	941866	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581
3	1280761	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581

- **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.

5.3.2 Transforming data for Surprise models

In [27]:

```

from surprise import Reader, Dataset

```

5.3.2.1 Transforming train data

- We can't give raw data (movie, user, rating) to train the model in Surprise library.
- They have a separate 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 [28]:

```
# 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 surprise library..
trainset = train_data.build_full_trainset()
```

5.3.2.2 Transforming test data

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

In [29]:

```
testset = list(zip(reg_test_df.user.values, reg_test_df.movie.values, reg_test_df.rating.values))
testset[:3]
```

Out[29]:

```
[(808635, 71, 5), (898730, 71, 3), (941866, 71, 4)]
```

5.4 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 [30]:

```
models_evaluation_train = dict()
models_evaluation_test = dict()

models_evaluation_train, models_evaluation_test
```

Out[30]:

```
({}, {})
```

Utility functions for running regression models

In [31]:

```
# to get rmse and mape given actual and predicted ratings
```

```

# to get rmse and mape given actual and predicted ratings..
def get_error_metrics(y_true, y_pred):
    rmse = np.sqrt(np.mean([ (y_true[i] - y_pred[i])**2 for i in range(len(y_pred)) ]))
    mape = np.mean(np.abs( (y_true - y_pred)/y_true )) * 100
    return rmse, mape

#####
#####
def run_xgboost(algo, x_train, y_train, x_test, y_test, verbose=True):
    """
    It will return train_results and test_results
    """

    # dictionaries for storing train and test results
    train_results = dict()
    test_results = dict()

    # 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')
    y_test_pred = algo.predict(x_test)
    rmse_test, mape_test = get_error_metrics(y_true=y_test.values, y_pred=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 [32]:

```

# 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 objects
#####
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 test 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))

    # ----- Evaluating train data-----#
    st = datetime.now()
    print('Evaluating the model with train data..')
    # get the train predictions (list of prediction class inside Surprise)
    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 : {}\nMAPE : {}".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

    #----- Evaluating Test data-----#
    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 : {}\nMAPE : {}".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

```

5.4.1 XGBoost with initial 13 features

In [33]:

```

import xgboost as xgb
from sklearn.model_selection import RandomizedSearchCV
from xgboost import XGBRegressor
import warnings
warnings.filterwarnings("ignore")

```

In [34]:

```

# 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']

```

In [32]:

```

params = {
    'n_estimators': [10, 50, 100, 200, 500, 1000],
    'gamma': [0.5, 1, 1.5, 2, 5],
    'colsample_bytree': [0.6, 0.8, 1.0],
    'learning_rate': [0.01, 0.1, 0.3, 0.5, 1],
    'max_depth': [2, 4, 6, 8, 10]
}

xgb = XGBRegressor()
reg = RandomizedSearchCV(xgb, params, cv=5, scoring='neg_mean_squared_error')
start_time = datetime.now() # timing starts from this point for "start_time" variable
reg.fit(x_train, y_train)
print(datetime.now() - start_time) # timing ends here for "start_time" variable

```

```

[00:02:36] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:04:49] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:06:58] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:09:07] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:11:17] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:13:31] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:31:22] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[00:46:37] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of

```



```
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:25:23] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:25:56] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:26:21] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:26:46] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:27:11] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:27:36] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:28:01] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:30:22] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:32:44] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:35:07] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:37:29] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:39:53] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:46:08] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:52:25] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[03:58:42] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[04:04:57] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[04:11:14] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
4:13:07.445030
```

In [33]:

```
reg.best_params_
```

Out[33]:

```
{'n_estimators': 500,
 'max_depth': 6,
 'learning_rate': 0.1,
 'gamma': 1,
 'colsample_bytree': 0.6}
```

In [35]:

```
# initialize Our first XGBoost model...
first_xgb = XGBRegressor(silent=False, n_jobs=-1, random_state=15, n_estimators=500, max_depth=6, l
earning_rate=0.1, gamma=1, colsample_bytree=0.6)
train_results, test_results = run_xgboost(first_xgb, x_train, y_train, x_test, y_test)

# store the results in models evaluations dictionaries
```



```
# store the results in models_evaluation dictionaries
models_evaluation_train['first_algo'] = train_results
models_evaluation_test['first_algo'] = test_results

xgb.plot_importance(first_xgb)
plt.show()
```

Training the model..

[14:58:48] WARNING: C:/Jenkins/workspace/xgboost-win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
Done. Time taken : 0:02:36.916274

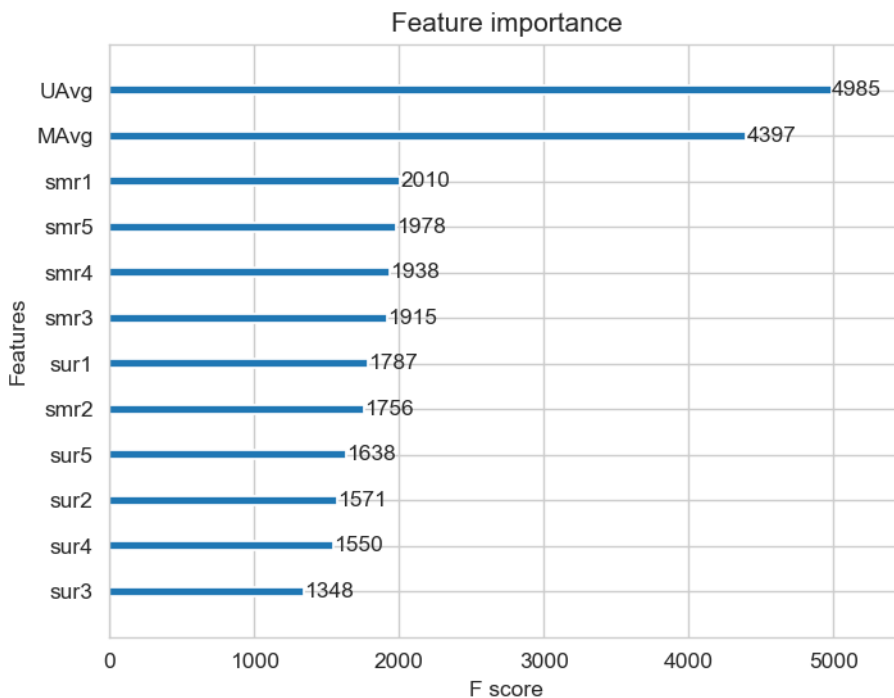
Done

Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.2107912852422489
MAPE : 32.9302845526509



5.4.2 Suprise BaselineModel

In [36]:

```
from surprise import BaselineOnly
```

Predicted_rating : (baseline prediction)

-

http://surprise.readthedocs.io/en/stable/basic_algorithms.html#surprise.prediction_algorithmr
seline_only.BaselineOnly

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

- μ : Average of all trainings in training data.
- b_u : User bias
- b_i : Item bias (movie biases)

Optimization function (Least Squares Problem)

- http://surprise.readthedocs.io/en/stable/prediction_algorithms.html#baselines-estimates-configuration

$$\text{minimize } \sum_{i \in R_{\text{train}}} \left(r_{ui} - (\mu + b_u + b_i) \right)^2 + \lambda (b_u^2 + b_i^2)$$

In [37]:

```
# options are to specify..., how to compute those user and item biases
bsl_options = {'method': 'sgd',
               'learning_rate': .001
              }
bsl_algo = BaselineOnly(bsl_options=bsl_options)
# run this algorithm..., It will return the train and test results..
bsl_train_results, bsl_test_results = run_surprise(bsl_algo, trainset, testset, verbose=True)

# Just store these error metrics in our models_evaluation datastructure
models_evaluation_train['bsl_algo'] = bsl_train_results
models_evaluation_test['bsl_algo'] = bsl_test_results
```

Training the model...

Estimating biases using sgd...

Done. time taken : 0:00:05.731161

Evaluating the model with train data..

time taken : 0:00:09.293515

Train Data

RMSE : 0.9220478981418425

MAPE : 28.6415868708249

adding train results in the dictionary..

Evaluating for test data...

time taken : 0:00:00.416924

Test Data

RMSE : 1.0926308758324264

MAPE : 35.929512482685944

storing the test results in test dictionary...

Total time taken to run this algorithm : 0:00:15.446586

5.4.3 XGBoost with initial 13 features + Surprise Baseline predictor

Updating Train Data

In [38]:

```
# add our baseline predicted value as our feature..
reg_train['bslpr'] = models_evaluation_train['bsl_algo']['predictions']
reg_train.head(2)
```

Out [38]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr
0	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	4.0	3.0	2.0	3.882353	3.611111	5	3.681303

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr
4	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	2.0	3.0	3.0	2.692308	3.611111	3	3.720150

Updating Test Data

In [39]:

```
# add that baseline predicted ratings with Surprise to the test data as well
reg_test_df['bslpr'] = models_evaluation_test['bsl_algo']['predictions']

reg_test_df.head(2)
```

Out[39]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	U
0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587

In [40]:

```
# 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']
```

In [44]:

```
xgb_r = XGBRegressor()
reg = RandomizedSearchCV(xgb_r, params, cv=5, scoring='neg_mean_squared_error')
start_time = datetime.now() # timing starts from this point for "start_time" variable
reg.fit(x_train, y_train)
print(datetime.now() - start_time) # timing ends here for "start_time" variable
```

```
[05:59:20] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:01:49] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:04:28] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:07:08] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:09:48] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:12:28] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:12:40] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:12:51] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:13:03] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:13:14] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:13:26] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[06:14:44] WARNING: C:/Jenkins/workspace/xgboost-
```

[illegible]

```
[07:13:18] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:15:33] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:17:47] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:20:01] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:24:28] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:28:56] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:33:25] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:37:53] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:41:29] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:41:42] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:41:56] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:42:09] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:42:22] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:42:36] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
1:44:50.428446
```

In [45]:

```
reg.best_params_
```

Out[45]:

```
{'n_estimators': 100,  
 'max_depth': 6,  
 'learning_rate': 0.1,  
 'gamma': 5,  
 'colsample_bytree': 1.0}
```

In [41]:

```
# initialize Our first XGBoost model...  
xgb_bsl = XGBRegressor(silent=False, n_jobs=13, random_state=15, n_estimators=100, max_depth=6, lea  
rning_rate=0.1, gamma=5, colsample_bytree=1.0)  
train_results, test_results = run_xgboost(xgb_bsl, x_train, y_train, x_test, y_test)  
  
# store the results in models_evaluation dictionaries  
models_evaluation_train['xgb_bsl'] = train_results  
models_evaluation_test['xgb_bsl'] = test_results  
  
xgb.plot_importance(xgb_bsl)  
plt.show()
```

Training the model..

```
[15:10:11] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.
```

Done. Time taken : 0:01:11.720960

Done

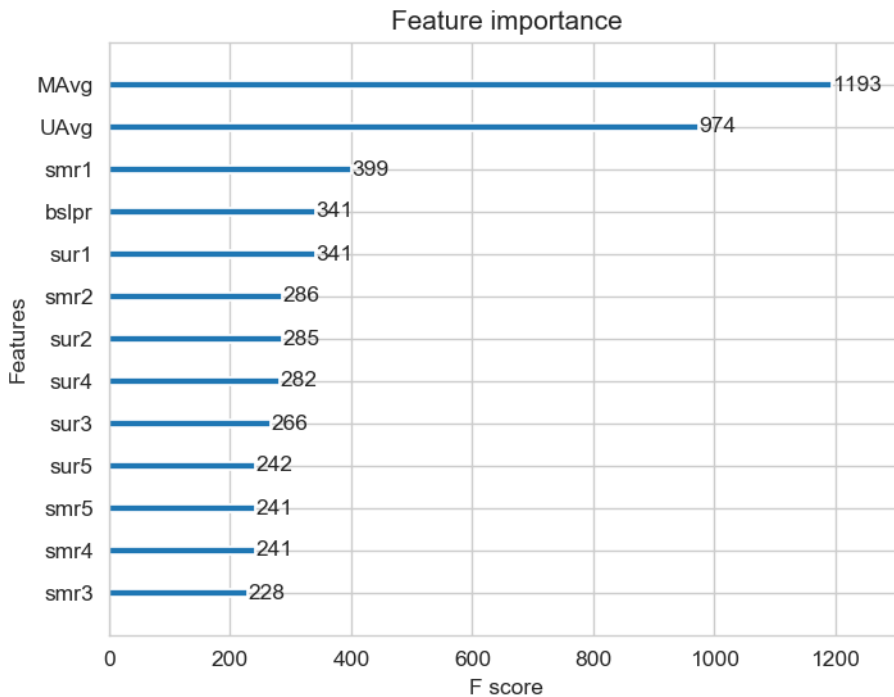
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.098031199560663

MAPE : 35.51269640801276



5.4.4 Surprise KNNBaseline predictor

In [42]:

```
from surprise import KNNBaseline
```

- KNN BASELINE
 - http://surprise.readthedocs.io/en/stable/knn_inspired.html#surprise.prediction_algorithms.knns.KNNBaseline
- PEARSON_BASELINE SIMILARITY
 - http://surprise.readthedocs.io/en/stable/similarities.html#surprise.similarities.pearson_baseline
- SHRINKAGE
 - 2.2 Neighborhood Models in <http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf>

- **predicted Rating : (based on User-User similarity)**

$$\hat{r}_{ui} = b_{ui} + \frac{\sum_{v \in N^k_i(u)} \text{sim}(u, v) \cdot (r_{vi} - b_{vi})}{\sum_{v \in N^k_i(u)} \text{sim}(u, v)}$$

- b_{ui} - Baseline prediction of (user, movie) rating
- $N^k_i(u)$ - Set of **K** similar users (neighbours) of **user (u)** who rated **movie(i)**
- $\text{sim}(u, v)$ - **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)

base line predictions instead of mean rating of user/item,

- **Predicted rating** (based on Item Item similarity):
$$\hat{r}_{ui} = b_{ui} + \frac{\sum\limits_j \in N^k_u(i) \text{sim}(i, j) \cdot (r_{uj} - b_{uj})}{\sum\limits_j \in N^k_u(j) \text{sim}(i, j)}$$
 - **Notations follows same as above (user user based predicted rating)**

5.4.4.1 Surprise KNNBaseline with user user similarities

In [24]:

```
# we specify , how to compute similarities and what to consider with sim_options to our algorithm
sim_options = {'user_based' : True,
               'name': 'pearson_baseline',
               'shrinkage': 100,
               'min_support': 2
              }

# we keep other parameters like regularization parameter and learning_rate as default values.
bsl_options = {'method': 'sgd'}

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 : 0:06:59.936138

Evaluating the model with train data..
time taken : 0:28:20.029540
-----
Train Data
-----
RMSE : 0.4536279292470732

MAPE : 12.840252350475915

adding train results in the dictionary..

Evaluating for test data...
time taken : 0:00:00.820019
-----
Test Data
-----
RMSE : 1.0934889652441049

MAPE : 35.95037412142581

storing the test results in test dictionary...

-----
Total time taken to run this algorithm : 0:35:20.788432
```

5.4.4.2 Surprise KNNBaseline with movie movie similarities

In [25]:

```
# we specify , how to compute similarities and what to consider with sim_options to our algorithm

# 'user_based' : Fals => this considers the similarities of movies instead of users

sim_options = {'user_based' : False,
               'name': 'pearson_baseline',
               'shrinkage': 100,
               'min_support': 2
              }
```

```
# we keep other parameters like regularization parameter and learning_rate 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 : 0:00:15.373191
```

```
Evaluating the model with train data..
time taken : 0:02:19.323804
```

```
-----
Train Data
-----
RMSE : 0.5038994796517224

MAPE : 14.168515366483724
```

```
adding train results in the dictionary..
```

```
Evaluating for test data...
time taken : 0:00:00.958322
```

```
-----
Test Data
-----
RMSE : 1.0939686125271795

MAPE : 35.96478484010793
```

```
storing the test results in test dictionary...
```

```
-----
Total time taken to run this algorithm : 0:02:35.658075
```

5.4.5 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 from both knn models and predictions from our baseline model.

Preparing Train data

In [26]:

```
# add the predicted values from both knns to this dataframe
reg_train['knn_bsl_u'] = models_evaluation_train['knn_bsl_u']['predictions']
reg_train['knn_bsl_m'] = models_evaluation_train['knn_bsl_m']['predictions']

reg_train.head(2)
```

Out [26]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_
0	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	4.0	3.0	2.0	3.882353	3.611111	5	3.681393	4.9
1	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	2.0	3.0	3.0	2.692308	3.611111	3	3.720150	3.1

Preparing Test data

In [27]:

```
reg_test_df['knn_bsl_u'] = models_evaluation_test['knn_bsl_u']['predictions']
reg_test_df['knn_bsl_m'] = models_evaluation_test['knn_bsl_m']['predictions']

reg_test_df.head(2)
```

Out[27]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	U
0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581

In [51]:

```
# 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']
```

In [53]:

```
xgb_r = XGBRegressor()
reg = RandomizedSearchCV(xgb_r, params, cv=5, scoring='neg_mean_squared_error')
start_time = datetime.now() # timing starts from this point for "start_time" variable
reg.fit(x_train, y_train)
print(datetime.now() - start_time) # timing ends here for "start_time" variable
```

```
[16:19:22] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[16:21:05] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[16:22:45] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[16:24:22] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[16:26:04] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[16:27:50] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[16:52:07] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[17:19:31] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[17:46:00] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[18:27:15] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[19:08:42] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[19:10:59] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[19:13:22] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[19:15:41] WARNING: C:/Jenkins/workspace/xgboost-
```

[illegible]

```

reg:squarederror.
[21:20:04] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[21:36:51] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[21:41:45] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[21:46:37] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[21:51:37] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[21:56:35] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[22:01:32] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[22:05:51] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[22:10:13] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[22:15:22] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[22:22:59] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[22:30:41] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
6:12:47.196581

```

In [54]:

```
reg.best_params_
```

Out[54]:

```
{'n_estimators': 50,
 'max_depth': 6,
 'learning_rate': 0.1,
 'gamma': 1,
 'colsample_bytree': 0.8}
```

In [55]:

```

# declare the model
xgb_knn_bsl = xgb.XGBRegressor(n_jobs=-1, random_state=15, n_estimators=50, max_depth=6, learning_r
ate=0.1, gamma=1, colsample_bytree=0.8)
train_results, test_results = run_xgboost(xgb_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..

```

[22:39:25] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
Done. Time taken : 0:01:32.157905

```

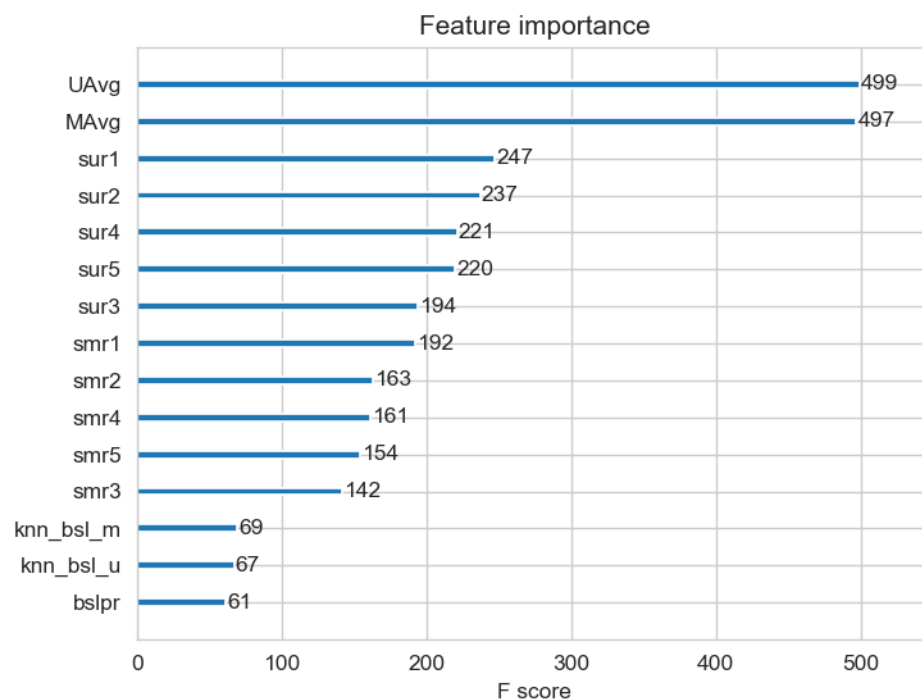
Done

Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.1000242964086806
MAPE : 35.30846994905825



5.4.6 Matrix Factorization Techniques

5.4.6.1 SVD Matrix Factorization User Movie interactions

In [56]:

```
from surprise import SVD
```

http://surprise.readthedocs.io/en/stable/matrix_factorization.html#surprise.prediction_algorithms.matrix_factorization.SVD

- Predicted Rating :

- $\hat{r}_{ui} = \mu + b_u + b_i + q_i^T p_u$
- q_i - Representation of item(movie) in latent factor space
- p_u - Representation of user in new latent factor space

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

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

$$\sum_{(r_{ui}) \in R_{\{train\}}} \left(r_{ui} - \hat{r}_{ui} \right)^2 +$$

$$\lambda (b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2)$$

In [57]:

```
In [57]:
```

```
# initialize the model
svd = SVD(n_factors=100, biased=True, random_state=15, verbose=True)
svd_train_results, svd_test_results = run_surprise(svd, trainset, testset, 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 : 0:01:12.661222

Evaluating the model with train data..

time taken : 0:00:12.029723

Train Data

RMSE : 0.6746731413267192

MAPE : 20.05479554670084

adding train results in the dictionary..

Evaluating for test data...

time taken : 0:00:00.421737

Test Data

RMSE : 1.0928020848745568

MAPE : 35.853854694602624

storing the test results in test dictionary...

Total time taken to run this algorithm : 0:01:25.112682

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

```
In [58]:
```

```
from surprise import SVDpp
```

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

- Predicted Rating :

$$- \hat{r}_{ui} = \mu + b_u + b_i + q_i^T \left(p_u + |I_u|^{-\frac{1}{2}} \sum_{j \in I_u} y_j \right)$$

- $\text{pmb}\{I_u\}$ --- the set of all items rated by user u
- $\text{pmb}\{y_j\}$ --- Our new set of item factors that capture implicit ratings.

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

$$- \sum_{r_{ui} \in R_{\text{train}}} (r_{ui} - \hat{r}_{ui})^2 +$$

$$\lambda (b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2 + \|y_j\|^2)$$

In [59]:

```
# initialize 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 : 0:50:58.149819

Evaluating the model with train data..

time taken : 0:02:01.017465

Train Data

RMSE : 0.6641918784333875

MAPE : 19.24213231265533

adding train results in the dictionary..

Evaluating for test data...

time taken : 0:00:00.467377

Test Data

RMSE : 1.0935512303051578

MAPE : 35.790700741972806

storing the test results in test dictionary...

Total time taken to run this algorithm : 0:52:59.638656

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

Preparing Train data

In [60]:

```
# 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[60]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	...	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_bsl
0	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	...	3.0	2.0	3.882353	3.611111	5	3.681393	4.9844
1	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	...	3.0	3.0	2.692308	3.611111	3	3.720150	3.1812

2 rows × 21 columns

Preparing Test data

In [61]:

```
reg_test_df['svd'] = models_evaluation_test['svd']['predictions']
reg_test_df['svdpp'] = models_evaluation_test['svdpp']['predictions']

reg_test_df.head(2)
```

Out[61]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	...	smr4	smr5	UAvg
0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	...	3.587581	3.587581	3.587581
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	...	3.587581	3.587581	3.587581

2 rows × 21 columns

In [62]:

```
# 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']
```

In [63]:

```
xgb_r = XGBRegressor()
reg = RandomizedSearchCV(xgb_r, params, cv=5, scoring='neg_mean_squared_error')
start_time = datetime.now() # timing starts from this point for "start_time" variable
reg.fit(x_train, y_train)
print(datetime.now() - start_time) # timing ends here for "start_time" variable
```

```
[23:36:28] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[23:40:19] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[23:44:06] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[23:47:54] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[23:51:38] WARNING: C:/Jenkins/workspace/xgboost-
```

[illegible]


```
[05:54:57] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[05:56:27] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[05:57:59] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[05:59:29] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:01:00] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:02:31] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:03:42] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:04:53] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:06:04] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:07:15] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:08:26] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:14:16] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:18:28] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:22:45] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:26:56] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:31:12] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:42:35] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[06:53:57] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:05:18] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:16:40] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[07:28:03] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
8:36:56.843822
```

In [64]:

```
reg.best_params_
```

Out[64]:

```
{'n_estimators': 1000,  
 'max_depth': 10,  
 'learning_rate': 0.01,  
 'gamma': 1.5,  
 'colsample_bytree': 1.0}
```

```
colsample_bytree = 1.0;
```

In [65]:

```
xgb_final = xgb.XGBRegressor(n_jobs=-1, random_state=15, n_estimators=1000, max_depth=10,
learning_rate=0.01, gamma=1.5, colsample_bytree=1.0)
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['xgb_final'] = test_results

xgb.plot_importance(xgb_final)
plt.show()
```

Training the model..

```
[12:10:45] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
Done. Time taken : 1:13:32.539844
```

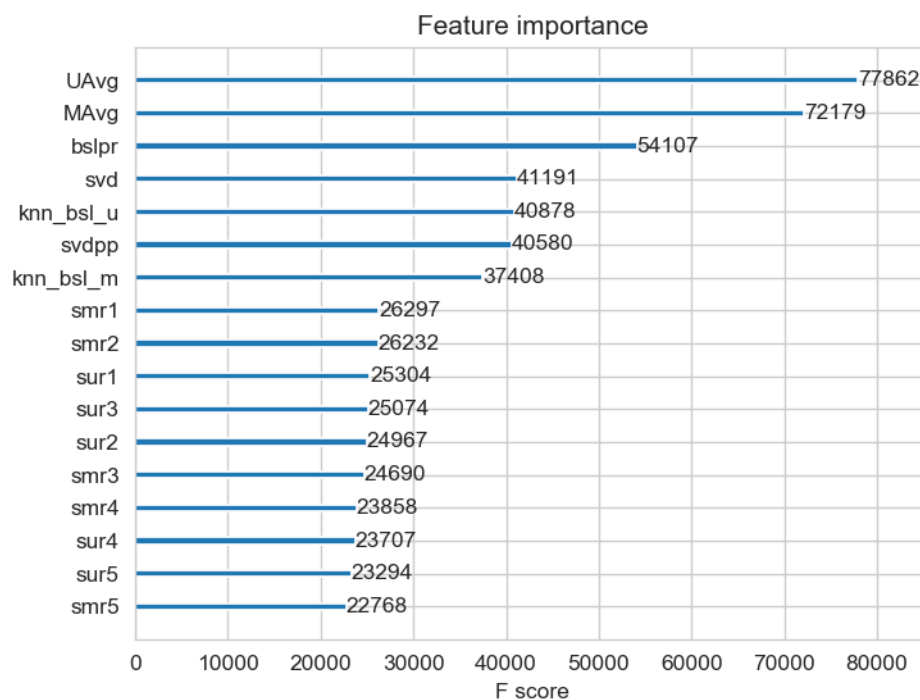
Done

Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

```
-----
RMSE : 1.1424191428302304
MAPE : 34.032636966151784
```



5.4.8 XgBoost with Surprise Baseline + Surprise KNNbaseline + MF Techniques

In [66]:

```
# 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']
```

In [67]:

```
xgb_r = XGBRegressor()
reg = RandomizedSearchCV(xgb_r, params, cv=5, scoring='neg_mean_squared_error')
start_time = datetime.now() # timing starts from this point for "start_time" variable
reg.fit(x_train, y_train)
print(datetime.now() - start_time) # timing ends here for "start_time" variable
```

```
[13:56:38] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[13:57:47] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[13:58:54] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:00:02] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:01:10] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:02:18] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:02:23] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:02:27] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:02:31] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:02:36] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:02:40] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:03:13] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:03:45] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:04:18] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:04:50] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:05:23] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:06:12] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:06:59] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:07:47] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:08:30] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:09:20] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:09:32] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
[14:09:42] WARNING: C:/Jenkins/workspace/xgboost-
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
```

[illegible]

```
[14:31:48] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[14:37:56] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
[14:38:05] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
0:41:35.675503
```

In [68]:

```
reg.best_params_
```

Out[68]:

```
{'n_estimators': 50,  
 'max_depth': 2,  
 'learning_rate': 0.1,  
 'gamma': 1.5,  
 'colsample_bytree': 0.6}
```

In [69]:

```
xgb_all_models = xgb.XGBRegressor(n_jobs=10, random_state=15, n_estimators=50, max_depth=2, learnin  
g_rate=0.1, gamma=1.5, colsample_bytree=0.6)  
train_results, test_results = run_xgboost(xgb_all_models, x_train, y_train, x_test, y_test)  
  
# store the results in models_evaluations dictionaries  
models_evaluation_train['xgb_all_models'] = train_results  
models_evaluation_test['xgb_all_models'] = test_results  
  
xgb.plot_importance(xgb_all_models)  
plt.show()
```

Training the model..

```
[14:41:43] WARNING: C:/Jenkins/workspace/xgboost-  
win64_release_0.90/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of  
reg:squarederror.  
Done. Time taken : 0:00:06.872679
```

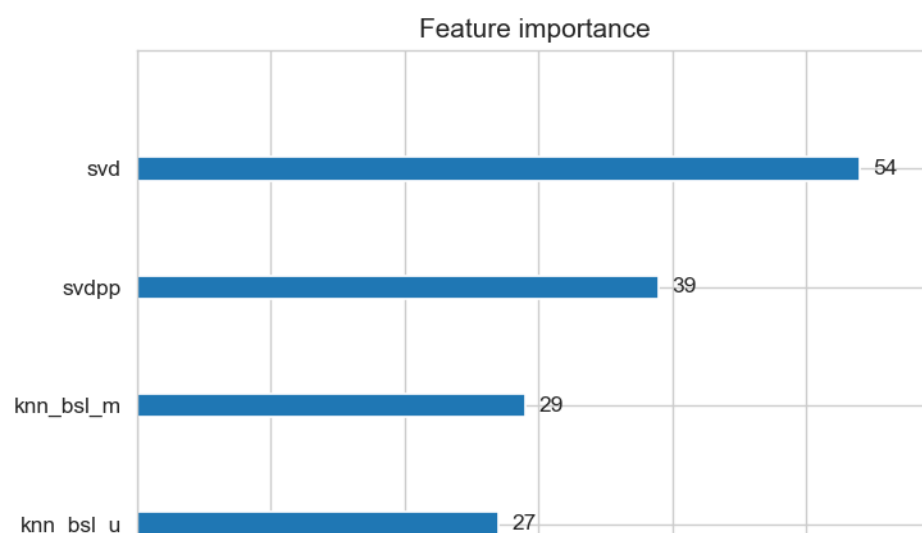
Done

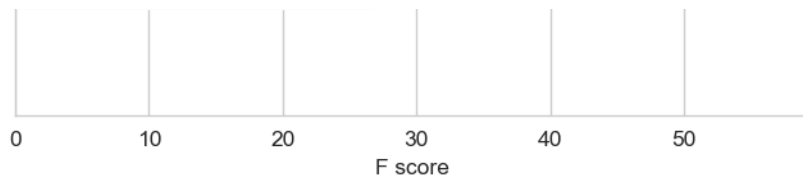
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

```
RMSE : 1.1027116891521112  
MAPE : 36.369647909083
```





5.5 Comparison between all models

In [70]:

```
# Saving our TEST_RESULTS into a dataframe so that you don't have to run it again
pd.DataFrame(models_evaluation_test).to_csv('sample_25k_results.csv')
models = pd.read_csv('sample_25k_results.csv', index_col=0)
models.loc['rmse'].sort_values()
```

Out[70]:

```
bsl_algo      1.0926308758324264
svd            1.0928020848745568
svdpp         1.0935512303051578
xgb_bsl       1.098031199560663
xgb_knn_bsl   1.1000242964086806
xgb_all_models 1.1027116891521112
xgb_final     1.1424191428302304
first_algo    1.2107912852422489
Name: rmse, dtype: object
```

6. Conclusion

- Initially Exploratory data analysis has been done and the results are taken into consideration
- Basic models for user-user similarity and movie-movie similarity are tested out which gave good results
- Then I used the techniques offered for feature engineering by surprise library and applied XGBoost on top of the initial features and the features extracted by surprise library
- The section 4 has 10k users and 1k movies for training data and 5th section has 25k users and 3k movies for training