Importing Modules

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns
from scipy import stats
import statsmodels.api as sm
from sklearn.preprocessing import MinMaxScaler
import pickle
from os import path
from sklearn import metrics
from sklearn.model selection import train test split
from sklearn.linear model import LinearRegression
from sklearn.ensemble import RandomForestRegressor
from sklearn.neighbors import KNeighborsRegressor
from xgboost import XGBRegressor
from keras.models import Sequential
from keras.lavers import Dense
from keras.wrappers.scikit learn import KerasRegressor
```

Importing Datasets

```
#data = pd.read_csv('/content/drive/MyDrive/walmart-recruiting-store-
sales-forecasting/train.csv')
#stores = pd.read_csv('/content/drive/MyDrive/walmart-recruiting-
store-sales-forecasting/stores.csv')
#features = pd.read_csv('/content/drive/MyDrive/walmart-recruiting-
store-sales-forecasting/features.csv')

data = pd.read_csv('datasets/train.csv')
stores = pd.read_csv('datasets/stores.csv')
features = pd.read_csv('datasets/features.csv')
```

Training Dataset

```
data.shape
(421570, 5)
```

```
data.tail()
        Store Dept
                                 Weekly Sales
                                                IsHoliday
                           Date
                                        508.37
421565
           45
                 98
                     2012-09-28
                                                    False
421566
           45
                 98
                     2012-10-05
                                        628.10
                                                    False
           45
                 98
421567
                     2012-10-12
                                       1061.02
                                                    False
421568
           45
                 98
                     2012-10-19
                                        760.01
                                                    False
421569
           45
                 98 2012-10-26
                                       1076.80
                                                    False
data.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 421570 entries, 0 to 421569
Data columns (total 5 columns):
                   Non-Null Count
#
     Column
                                     Dtype
- - -
     _ _ _ _ _
 0
     Store
                   421570 non-null
                                     int64
1
     Dept
                   421570 non-null
                                     int64
 2
                   421570 non-null
     Date
                                     object
 3
     Weekly Sales
                   421570 non-null
                                     float64
4
     IsHolidav
                   421570 non-null
                                     bool
dtypes: bool(1), float64(1), int64(2), object(1)
memory usage: 13.3+ MB
```

Dataset containing info of Stores

```
stores.shape
(45, 3)
stores.tail()
    Store Type
                  Size
40
       41
            A 196321
41
       42
             C
                 39690
42
       43
             C
                 41062
43
       44
             C
                 39910
44
       45
             В
                118221
stores.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 45 entries, 0 to 44
Data columns (total 3 columns):
     Column Non-Null Count
                             Dtype
0
             45 non-null
                             int64
     Store
             45 non-null
1
     Type
                             object
 2
             45 non-null
                             int64
     Size
dtypes: int64(2), object(1)
memory usage: 1.2+ KB
```

Dataset containing additional data of Stores

```
features.shape
(8190, 12)
features.tail()
      Store
                          Temperature ... CPI
                                                  Unemployment
                    Date
IsHoliday
8185
         45
             2013-06-28
                                76.05
                                            NaN
                                                           NaN
False
8186
         45
             2013-07-05
                                77.50
                                        . . .
                                            NaN
                                                           NaN
False
8187
         45 2013-07-12
                                79.37
                                        . . .
                                            NaN
                                                           NaN
False
8188
         45 2013-07-19
                                82.84
                                            NaN
                                                           NaN
False
8189
         45
             2013-07-26
                                76.06 ...
                                            NaN
                                                           NaN
False
[5 rows x 12 columns]
features.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 8190 entries, 0 to 8189
Data columns (total 12 columns):
                    Non-Null Count
 #
     Column
                                    Dtype
- - -
 0
     Store
                    8190 non-null
                                    int64
 1
     Date
                    8190 non-null
                                    object
 2
                    8190 non-null
                                    float64
     Temperature
 3
     Fuel Price
                    8190 non-null
                                    float64
                    4032 non-null
 4
     MarkDown1
                                    float64
 5
     MarkDown2
                    2921 non-null
                                    float64
 6
                                    float64
     MarkDown3
                    3613 non-null
 7
     MarkDown4
                    3464 non-null
                                    float64
     MarkDown5
 8
                    4050 non-null
                                    float64
 9
     CPI
                    7605 non-null
                                    float64
 10
     Unemployment 7605 non-null
                                    float64
     IsHoliday
                    8190 non-null
 11
                                    bool
dtypes: bool(1), float64(9), int64(1), object(1)
memory usage: 712.0+ KB
```

Handling missing values of features dataset

```
features["CPI"].fillna(features["CPI"].median(),inplace=True)
features["Unemployment"].fillna(features["Unemployment"].median(),inpl
ace=True)
for i in range(1,6):
  features["MarkDown"+str(i)] =
features["MarkDown"+str(i)].apply(lambda x: 0 if x < 0 else x)
  features["MarkDown"+str(i)].fillna(value=0,inplace=True)
features.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 8190 entries, 0 to 8189
Data columns (total 12 columns):
                   Non-Null Count
#
     Column
                                    Dtype
 0
     Store
                   8190 non-null
                                    int64
1
     Date
                   8190 non-null
                                    object
 2
                   8190 non-null
     Temperature
                                    float64
 3
     Fuel Price
                   8190 non-null
                                    float64
    MarkDown1
MarkDown2
MarkDown3
MarkDown4
 4
                   8190 non-null
                                    float64
 5
                   8190 non-null
                                    float64
                   8190 non-null
                                    float64
 7
                   8190 non-null
                                    float64
 8
     MarkDown5
                   8190 non-null
                                    float64
                                    float64
     CPI
                   8190 non-null
 10
     Unemployment 8190 non-null
                                    float64
 11
     IsHoliday
                   8190 non-null
                                    bool
dtypes: bool(1), float64(9), int64(1), object(1)
memory usage: 712.0+ KB
```

Merging Training Dataset and merged storesfeatures Dataset

```
data = pd.merge(data,stores,on='Store',how='left')
data = pd.merge(data,features,on=['Store','Date'],how='left')
data['Date'] = pd.to_datetime(data['Date'])
data.sort_values(by=['Date'],inplace=True)
data.set_index(data.Date, inplace=True)
data['IsHoliday_x'].isin(data['IsHoliday_y']).all()
```

```
True
data.drop(columns='IsHoliday x',inplace=True)
data.rename(columns={"IsHoliday y" : "IsHoliday"}, inplace=True)
data.info()
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 421570 entries, 2010-02-05 to 2012-10-26
Data columns (total 16 columns):
#
     Column
                   Non-Null Count
                                    Dtype
- - -
     -----
                                    int64
 0
     Store
                   421570 non-null
 1
     Dept
                   421570 non-null
                                    int64
 2
                   421570 non-null
                                    datetime64[ns]
     Date
 3
                   421570 non-null
     Weekly Sales
                                    float64
 4
    Type
                   421570 non-null
                                    object
 5
     Size
                   421570 non-null
                                    int64
 6
    Temperature
                   421570 non-null
                                    float64
 7
     Fuel Price
                   421570 non-null
                                    float64
 8
    MarkDown1
                   421570 non-null
                                    float64
 9
    MarkDown2
                   421570 non-null
                                    float64
 10
    MarkDown3
                   421570 non-null
                                    float64
 11
    MarkDown4
                   421570 non-null
                                    float64
 12 MarkDown5
                   421570 non-null
                                    float64
    CPI
                   421570 non-null
                                    float64
 13
 14
    Unemployment 421570 non-null
                                    float64
    IsHoliday
                   421570 non-null
15
                                    bool
dtypes: bool(1), datetime64[ns](1), float64(10), int64(3), object(1)
memory usage: 51.9+ MB
data.head()
                                                CPI Unemployment
            Store Dept
                              Date ...
IsHoliday
Date
2010-02-05
                1
                      1 2010-02-05 ...
                                         211.096358
                                                           8.106
False
               29
2010-02-05
                      5 2010-02-05 ...
                                         131.527903
                                                          10.064
False
               29
2010-02-05
                      6 2010-02-05 ...
                                         131.527903
                                                          10.064
False
2010-02-05
               29
                      7 2010-02-05
                                         131.527903
                                                          10.064
False
2010-02-05
               29
                      8 2010-02-05 ...
                                         131.527903
                                                          10.064
False
[5 rows x 16 columns]
```

Splitting Date Column

```
data['Year'] = data['Date'].dt.year
data['Month'] = data['Date'].dt.month
data['Week'] = data['Date'].dt.week
/usr/local/lib/python3.7/dist-packages/ipykernel_launcher.py:3:
FutureWarning: Series.dt.weekofyear and Series.dt.week have been
deprecated. Please use Series.dt.isocalendar().week instead.
  This is separate from the ipykernel package so we can avoid doing
imports until
data.head()
                             Date Weekly Sales ... IsHoliday Year
           Store Dept
Month Week
Date
2010-02-05
                     1 2010-02-05
                                       24924.50 ...
                                                         False 2010
               1
      5
2010-02-05
               29
                     5 2010-02-05
                                       15552.08
                                                         False
                                                                2010
2010-02-05
               29
                     6 2010-02-05
                                        3200.22 ...
                                                         False 2010
2010-02-05
               29
                     7 2010-02-05
                                       10820.05
                                                         False 2010
2010-02-05
               29
                     8 2010-02-05
                                       20055.64
                                                         False 2010
[5 rows x 19 columns]
```

Outlier Detection and Abnormalities

Outliers

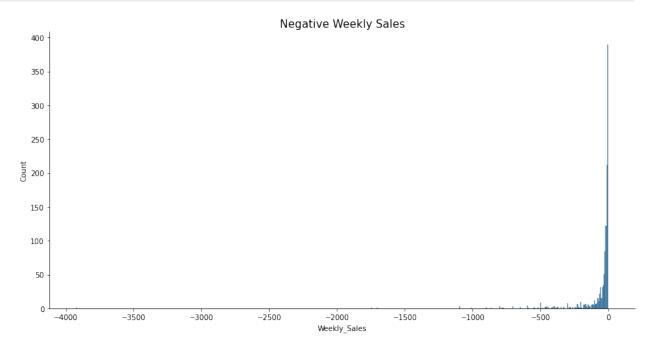
```
agg_data = data.groupby(['Store', 'Dept']).Weekly_Sales.agg(['max',
'min', 'mean', 'median', 'std']).reset_index()
agg_data.isnull().sum()
Store
           0
Dept
           0
           0
max
           0
min
mean
           0
median
std
          37
dtype: int64
```

```
store data = pd.merge(left=data,right=agg data,on=['Store',
'Dept'],how ='left')
store data.dropna(inplace=True)
data = store data.copy()
del store data
data['Date'] = pd.to datetime(data['Date'])
data.sort values(by=['Date'],inplace=True)
data.set index(data.Date, inplace=True)
data.head()
                                                        median
            Store Dept
                             Date ...
                                                 mean
std
Date
                     1 2010-02-05 ...
2010-02-05
               1
                                        22513.322937 18535.48
9854.349032
                    97 2010-02-05 ...
2010-02-05
               9
                                          372.655556
                                                        371.05
290.954675
                    85 2010-02-05 ...
2010-02-05
                                          876.629441
                                                        824.04
307.436056
               8
                    80 2010-02-05 ... 9188.915105
2010-02-05
                                                       9161.97
756,223236
2010-02-05
               9
                    55 2010-02-05 ... 8607.050490
                                                       7571.60
3874.176095
[5 rows x 24 columns]
data['Total MarkDown'] = data['MarkDown1']+data['MarkDown2']
+data['MarkDown3']+data['MarkDown4']+data['MarkDown5']
data.drop(['MarkDown1','MarkDown2','MarkDown3','MarkDown4','MarkDown5'
1, axis = 1,inplace=True)
numeric col =
['Weekly Sales','Size','Temperature','Fuel Price','CPI','Unemployment'
,'Total MarkDown']
data numeric = data[numeric col].copy()
data.shape
(421533, 20)
data = data[(np.abs(stats.zscore(data numeric)) < 2.5).all(axis = 1)]</pre>
data.shape
(375438, 20)
```

Negative Weekly Sales

```
y = data["Weekly_Sales"][data.Weekly_Sales < 0]
sns.displot(y,height=6,aspect=2)</pre>
```

```
plt.title("Negative Weekly Sales", fontsize=15)
plt.savefig('plots/negative_weekly_sales.png')
plt.show()
```



```
data=data[data['Weekly_Sales']>=0]
data.shape
(374247, 20)
data['IsHoliday'] = data['IsHoliday'].astype('int')
data
                              Date ...
            Store Dept
                                             median
                                                             std
Total_MarkDown
Date
2010-02-05
                      1 2010-02-05
                                          18535.480
                                                     9854.349032
0.00
2010-02-05
                     97 2010-02-05
                                            371.050
                                                      290.954675
0.00
                     85 2010-02-05
                                                      307.436056
2010-02-05
                9
                                            824.040
0.00
2010-02-05
                8
                     80 2010-02-05 ...
                                           9161.970
                                                      756.223236
0.00
2010-02-05
                     55 2010-02-05 ...
                                           7571.600
                                                     3874.176095
0.00
. . .
```

```
2012-10-26
               2
                    26 2012-10-26 ...
                                        8762.990 2825.107609
9678.80
2012-10-26
              38
                    23 2012-10-26
                                          31.365
                                                    34.065601
502.88
2012-10-26
              27
                     6 2012-10-26 ...
                                        6798.780 5178.928257
10969.27
2012-10-26
              36
                    40 2012-10-26 ... 10329.180 1043.930131
1260.55
                    98 2012-10-26 ...
2012-10-26
              45
                                         619.410
                                                   371.286705
5247.26
[374247 rows x 20 columns]
data.to csv('./datasets/preprocessed walmart dataset.csv')
```

Data Visuallizations

Average Monthly Sales

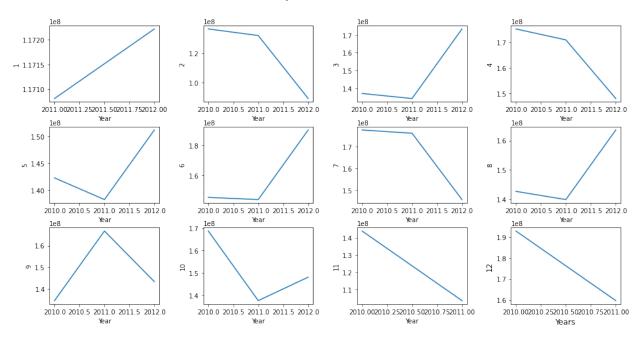
```
plt.figure(figsize=(14,8))
sns.barplot(x='Month',y='Weekly_Sales',data=data)
plt.ylabel('Sales',fontsize=14)
plt.xlabel('Months',fontsize=14)
plt.title('Average Monthly Sales',fontsize=16)
plt.savefig('plots/avg_monthly_sales.png')
plt.grid()
```



Monthly Sales for Each Year

```
data monthly = pd.crosstab(data["Year"], data["Month"],
values=data["Weekly Sales"],aggfunc='sum')
data monthly
Month
                 1
                                2
                                                   11
                                                                  12
Year
2010
                                         1.440445e+08
                NaN
                     1.365986e+08
                                                       1.927286e+08
       1.170809e+08
2011
                     1.320987e+08
                                         1.034907e+08
                                                       1.597524e+08
2012
       1.172222e+08
                     8.915290e+07
                                                  NaN
                                                                 NaN
[3 rows x 12 columns]
fig, axes = plt.subplots(3,4,figsize=(16,8))
plt.suptitle('Monthly Sales for each Year', fontsize=18)
k=1
for i in range(3):
    for j in range(4):
      sns.lineplot(ax=axes[i,j],data=data monthly[k])
      plt.subplots adjust(wspace=0.4,hspace=0.32)
      plt.ylabel(k,fontsize=12)
      plt.xlabel('Years',fontsize=12)
      k+=1
plt.savefig('plots/monthly sales every year.png')
plt.show()
```

Monthly Sales for each Year

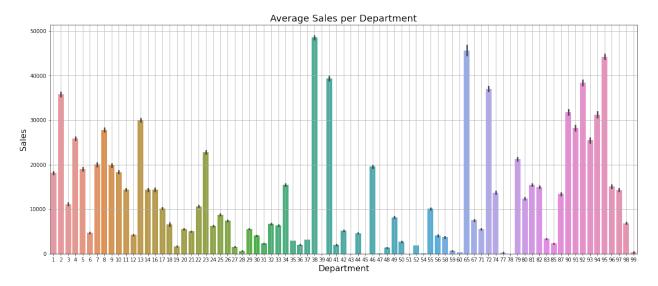


Average Weekly Sales Store wise

```
plt.figure(figsize=(20,8))
sns.barplot(x='Store',y='Weekly_Sales',data=data)
plt.grid()
plt.title('Average Sales per Store', fontsize=18)
plt.ylabel('Sales', fontsize=16)
plt.xlabel('Store', fontsize=16)
plt.savefig('plots/avg_sales_store.png')
plt.show()
```



```
plt.figure(figsize=(20,8))
sns.barplot(x='Dept',y='Weekly_Sales',data=data)
plt.grid()
plt.title('Average Sales per Department', fontsize=18)
plt.ylabel('Sales', fontsize=16)
plt.xlabel('Department', fontsize=16)
plt.savefig('plots/avg_sales_dept.png')
plt.show()
```

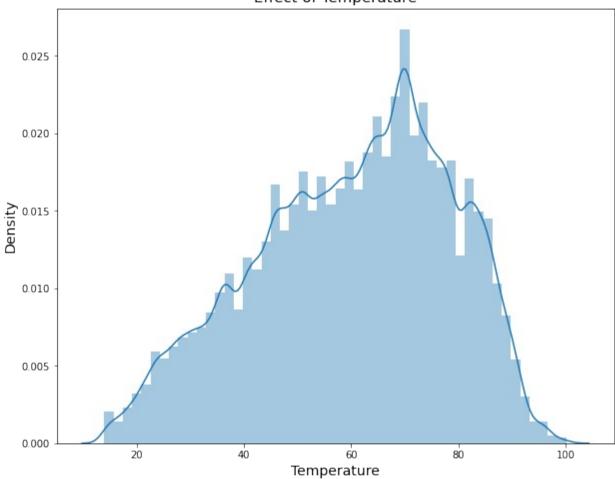


Sales Vs Temperature

```
plt.figure(figsize=(10,8))
sns.distplot(data['Temperature'])
plt.title('Effect of Temperature',fontsize=15)
plt.xlabel('Temperature',fontsize=14)
plt.ylabel('Density',fontsize=14)
plt.savefig('plots/effect_of_temp.png')
plt.show()

/usr/local/lib/python3.7/dist-packages/seaborn/distributions.py:2557:
FutureWarning: `distplot` is a deprecated function and will be removed in a future version. Please adapt your code to use either `displot` (a figure-level function with similar flexibility) or `histplot` (an axes-level function for histograms).
    warnings.warn(msg, FutureWarning)
```

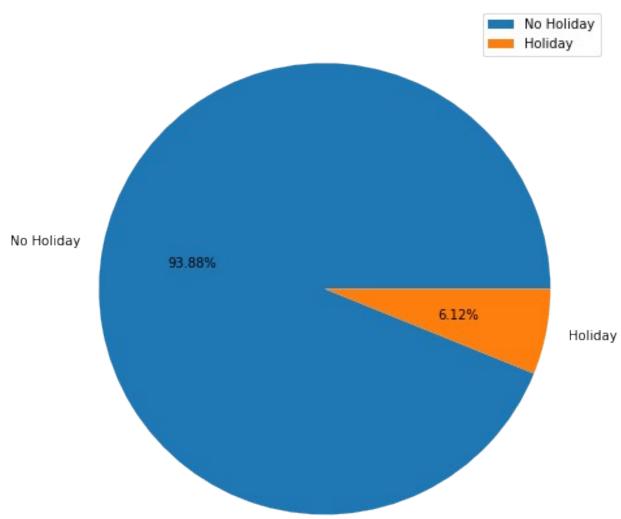
Effect of Temperature



Holiday Distribution

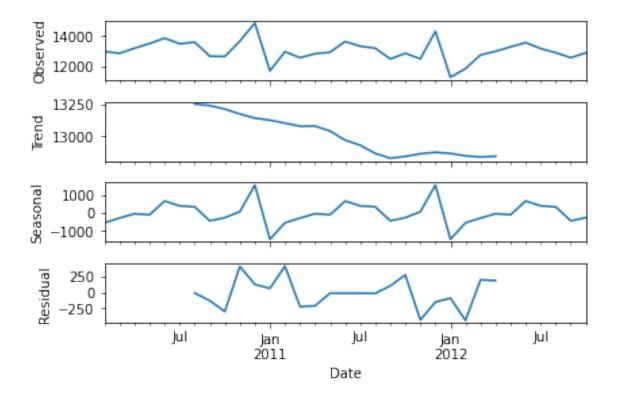
```
plt.figure(figsize=(8,8))
plt.pie(data['IsHoliday'].value_counts(),labels=['No
Holiday','Holiday'],autopct='%0.2f%%')
plt.title("Pie chart distribution",fontsize=14)
plt.legend()
plt.savefig('plots/holiday_distribution.png')
plt.show()
```





#Time Series Decompose

```
sm.tsa.seasonal_decompose(data['Weekly_Sales'].resample('MS').mean(),
model='additive').plot()
plt.savefig('plots/seasonal_decompose.png')
plt.show()
```



One-hot-encoding

```
cat col = ['Store', 'Dept', 'Type']
data_cat = data[cat_col].copy()
data_cat.tail()
            Store
                    Dept Type
Date
2012-10-26
                2
                      26
2012-10-26
                38
                      23
                             C
2012-10-26
                27
                       6
                             Α
2012-10-26
                36
                      40
                             Α
2012-10-26
                45
                      98
                             В
data_cat = pd.get_dummies(data_cat,columns=cat_col)
data cat.head()
            Store_1 Store_2 Store_3 Store_4 ...
                                                        Dept_99 Type_A
Type_B Type_C
Date
                                                   . . .
2010-02-05
                             0
                                      0
                                                0
                                                               0
                                                                       1
                                      0
                                                                       0
2010-02-05
                   0
                             0
                                                   . . .
```

```
2010-02-05
                   0
                                               0
                                                                      0
2010-02-05
                                                                      1
2010-02-05
                                                                      0
        0
[5 rows x 129 columns]
data.shape
(374247, 20)
data = pd.concat([data, data cat],axis=1)
data.shape
(374247, 149)
data.drop(columns=cat col,inplace=True)
data.drop(columns=['Date'],inplace=True)
data.shape
(374247, 145)
```

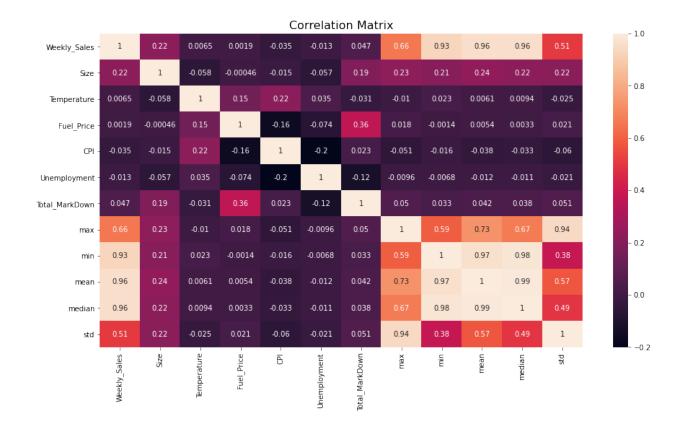
Data Normalization

```
num col =
['Weekly_Sales','Size','Temperature','Fuel_Price','CPI','Unemployment'
,'Total_MarkDown','max','min','mean','median','std']
minmax scale = MinMaxScaler(feature range=(0, 1))
def normalization(df,col):
  for i in col:
   arr = df[i]
   arr = np.array(arr)
   df[i] = minmax_scale.fit_transform(arr.reshape(len(arr),1))
  return df
data.head()
            Weekly Sales Size Temperature ... Type A Type B
Type C
Date
                                        42.31 ...
2010-02-05
               24924.50 151315
                                                                 0
0
```

```
2010-02-05
                  668.48
                          125833
                                         38.01
                                                                  1
2010-02-05
                  693.87
                          125833
                                         38.01
                                                                  1
                          155078
2010-02-05
                 8654.60
                                         34.14
                                                                  0
                11123.56 125833
2010-02-05
                                         38.01
                                                                  1
[5 rows x 145 columns]
data = normalization(data.copy(), num col)
data.head()
            Weekly Sales
                              Size Temperature ... Type A Type B
Type C
Date
2010-02-05
                0.342576 0.630267
                                        0.328495
                                                                    0
                                        0.278565
2010-02-05
                0.009188
                          0.492338
                                                                    1
2010-02-05
                0.009537
                          0.492338
                                        0.278565
                                                                    1
2010-02-05
                0.118953
                          0.650636
                                        0.233627
                                                                    0
2010-02-05
                0.152888
                          0.492338
                                        0.278565
                                                                    1
[5 rows x 145 columns]
```

Correlation between features of dataset

```
plt.figure(figsize=(15,8))
corr = data[num_col].corr()
sns.heatmap(corr,vmax=1.0,annot=True)
plt.title('Correlation Matrix',fontsize=16)
plt.savefig('plots/correlation_matrix.png')
plt.show()
```



Recursive Feature Elimination

```
feature col = data.columns.difference(['Weekly Sales'])
feature col
Index(['CPI', 'Dept 1', 'Dept 10', 'Dept 11', 'Dept 12', 'Dept 13',
'Dept 14',
       'Dept 16', 'Dept 17', 'Dept 18',
       'Type B', 'Type C', 'Unemployment', 'Week', 'Year', 'max',
'mean',
        median', 'min', 'std'],
      dtype='object', length=144)
param grid={'n estimators':np.arange(10,25)}
tree=GridSearchCV(RandomForestRegressor(oob score=False,warm start=Tru
e), param grid, cv=5)
tree.fit(data train[feature col], data train['Weekly_Sales'])
#tree.best params
radm clf = RandomForestRegressor(oob score=True, n estimators=23)
radm clf.fit(data[feature col], data['Weekly Sales'])
```

```
/usr/local/lib/python3.7/dist-packages/sklearn/ensemble/
forest.py:815: UserWarning: Some inputs do not have OOB scores. This
probably means too few trees were used to compute any reliable oob
estimates.
 warn("Some inputs do not have OOB scores. "
RandomForestRegressor(bootstrap=True, ccp_alpha=0.0, criterion='mse',
                      max depth=None, max features='auto',
max leaf nodes=None,
                      max samples=None, min impurity decrease=0.0,
                      min_impurity_split=None, min_samples_leaf=1,
                      min samples split=2,
min weight fraction leaf=0.0,
                      n_estimators=23, n_jobs=None, oob score=True,
                      random state=None, verbose=0, warm start=False)
pkl filename = "./models/feature elim regressor.pkl"
if (not path.isfile(pkl filename)):
 # saving the trained model to disk
 with open(pkl_filename, 'wb') as file:
    pickle.dump(radm clf, file)
  print("Saved model to disk")
else:
  print("Model already saved")
Saved model to disk
indices = np.argsort(radm clf.feature importances )[::-1]
feature rank = pd.DataFrame(columns = ['rank', 'feature',
'importance'])
for f in range(data[feature col].shape[1]):
    feature rank.loc[f] = [f+1],
                           data[feature col].columns[indices[f]],
                           radm clf.feature importances [indices[f]]]
feature rank
              feature
    rank
                         importance
0
       1
               median 4.964671e-01
       2
                 mean 4.317588e-01
1
2
       3
                 Week 1.967699e-02
3
       4 Temperature 8.925910e-03
                  max 6.038049e-03
4
       5
              Dept 51 1.449926e-10
139
    140
140
    141
              Dept 45 4.821496e-11
141
    142
              Dept 43 0.000000e+00
              Dept 78 0.000000e+00
142
    143
              Dept 39 0.000000e+00
143 144
```

```
[144 rows x 3 columns]
x=feature rank.loc[0:22,['feature']]
x=x['feature'].tolist()
print(x)
['median', 'mean', 'Week', 'Temperature', 'max', 'CPI', 'Fuel Price',
'min', 'Unemployment', 'std', 'Month', 'Total_MarkDown', 'Dept_16',
'Dept_18', 'IsHoliday', 'Dept_3', 'Size', 'Dept_11', 'Year', 'Dept_9',
'Dept_1', 'Dept_5', 'Dept_56']
X = data[x]
Y = data['Weekly Sales']
data = pd.concat([X,Y],axis=1)
data
                            mean Week ... Dept 5 Dept 56
               median
Weekly_Sales
Date
            0.173215 0.208157
                                                             0
2010-02-05
                                     5
0.342576
             0.004767
2010-02-05
                       0.004499
                                     5
                                                             0
0.009188
2010-02-05
            0.008968 0.009135
                                     5
                                                    0
                                                             0
0.009537
             0.086290 0.085594
                                                             0
2010-02-05
                                      5
0.118953
2010-02-05
             0.071542 0.080242
                                      5
                                                             0
0.152888
. . .
2012-10-26
             0.082590 0.087055
                                    43 ...
                                                             0
0.127259
2012-10-26
            0.001617 0.001419
                                    43
                                                    0
                                                             0
0.000730
2012-10-26
            0.064375 0.072181
                                    43
                                                             0
0.073391
2012-10-26
            0.097114 0.098037
                                    43
                                                    0
                                                             0
0.140418
2012-10-26
            0.007070 0.006234
                                    43
                                                    0
                                                             0
0.014800
[374247 rows x 24 columns]
data.to csv('./datasets/final data.csv')
```

Data Splitted into Training, Validation, Test

```
X = data.drop(['Weekly_Sales'],axis=1)
Y = data.Weekly_Sales

X_train,X_test,y_train,y_test = train_test_split(X,Y,test_size=0.20, random_state=50)
```

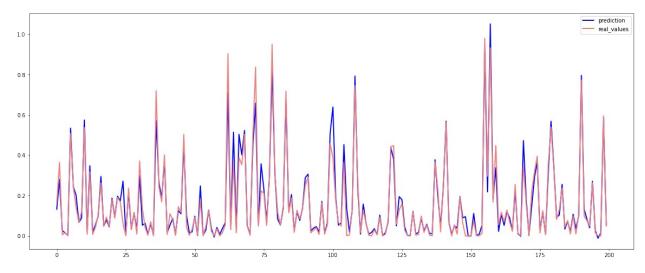
Linear Regression Model

```
lr = LinearRegression(normalize=False)
lr.fit(X train, y train)
LinearRegression(copy X=True, fit intercept=True, n jobs=None,
normalize=False)
lr acc = lr.score(X test,y test)*100
print("Linear Regressor Accuracy - ",lr acc)
Linear Regressor Accuracy - 92.28079698115758
y_pred = lr.predict(X_test)
print("MAE" , metrics.mean_absolute_error(y_test, y_pred))
print("MSE" , metrics.mean squared error(v test. v pred))
             , metrics.mean_squared_error(y_test, y_pred))
print("RMSE" , np.sqrt(metrics.mean_squared_error(y_test, y_pred)))
print("R2" , metrics.explained_variance_score(y_test, y_pred))
MAE 0.0300577149215146
MSE 0.0034851431916206577
RMSE 0.059035101351828455
R2 0.9228079866096734
lr_df = pd.DataFrame({'Actual': y_test, 'Predicted': y_pred})
lr df.to csv('./predictions/lr real pred.csv')
lr df
               Actual Predicted
Date
2011-08-05 0.161661
                         0.132555
2010-07-09 0.364278
                         0.280242
2011-07-01 0.005003
                         0.026085
2012-01-06 0.015856
                         0.015369
2011-08-26 0.000318
                         0.002072
2011-01-28 0.169068 0.236392
2010-08-20 0.252860
                         0.235591
2010-11-26 0.265617
                         0.321839
2010-03-12 0.008865
                         0.013607
```

```
2010-02-12 0.230510 0.235435

[74850 rows x 2 columns]

plt.figure(figsize=(20,8))
plt.plot(lr.predict(X_test[:200]), label="prediction",
linewidth=2.0,color='blue')
plt.plot(y_test[:200].values, label="real_values",
linewidth=2.0,color='lightcoral')
plt.legend(loc="best")
plt.savefig('plots/lr_real_pred.png')
plt.show()
```



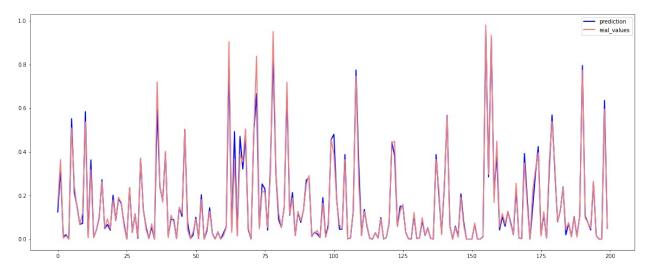
```
pkl_filename = "./models/linear_regressor.pkl"
if (not path.isfile(pkl_filename)):
    # saving the trained model to disk
    with open(pkl_filename, 'wb') as file:
        pickle.dump(lr, file)
    print("Saved model to disk")
else:
    print("Model already saved")
Saved model to disk
```

Random Forest Regressor Model

```
rf = RandomForestRegressor()
rf.fit(X_train, y_train)
```

```
RandomForestRegressor(bootstrap=True, ccp_alpha=0.0, criterion='mse',
                      max depth=None, max features='auto',
max leaf nodes=None,
                      max samples=None, min impurity decrease=0.0,
                      min impurity split=None, min samples leaf=1,
                      min samples split=2,
min weight fraction leaf=0.0,
                       n estimators=100, n jobs=None, oob score=False,
                       random state=None, verbose=0, warm start=False)
rf_acc = rf.score(X_test,y_test)*100
print("Random Forest Regressor Accuracy - ",rf acc)
Random Forest Regressor Accuracy - 97.88907135637824
y pred = rf.predict(X test)
print("MAE" , metrics.mean_absolute_error(y_test, y_pred))
print("MSE" , metrics.mean squared error(v test. v pred))
            , metrics.mean_squared_error(y_test, y_pred))
print("RMSE" , np.sqrt(metrics.mean_squared_error(y_test, y_pred)))
print("R2" , metrics.explained variance score(y test, y pred))
MAE 0.015522536897538632
MSE 0.0009530632336469744
RMSE 0.030871722233250517
R2 0.9788909900125646
rf df = pd.DataFrame({'Actual': y test, 'Predicted': y pred})
rf df.to csv('./predictions/rf real pred.csv')
rf df
              Actual Predicted
Date
2011-08-05 0.161661
                        0.124485
2010-07-09 0.364278
                       0.320277
2011-07-01 0.005003
                        0.012285
2012-01-06 0.015856
                        0.020360
2011-08-26 0.000318
                        0.000566
2011-01-28 0.169068
                        0.176886
2010-08-20 0.252860
                        0.272780
2010-11-26 0.265617
                        0.393226
2010-03-12 0.008865
                        0.015019
2010-02-12 0.230510
                       0.258844
[74850 rows x 2 columns]
plt.figure(figsize=(20,8))
plt.plot(rf.predict(X test[:200]), label="prediction",
linewidth=2.0, color='blue')
plt.plot(y test[:200].values, label="real values",
```

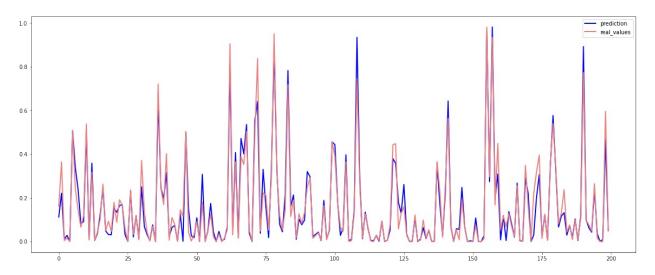
```
linewidth=2.0,color='lightcoral')
plt.legend(loc="best")
plt.savefig('plots/rf_real_pred.png')
plt.show()
```



```
pkl_filename = "./models/randomforest_regressor.pkl"
if (not path.isfile(pkl_filename)):
    # saving the trained model to disk
    with open(pkl_filename, 'wb') as file:
        pickle.dump(rf, file)
    print("Saved model to disk")
else:
    print("Model already saved")
Saved model to disk
```

K Neighbors Regressor Model

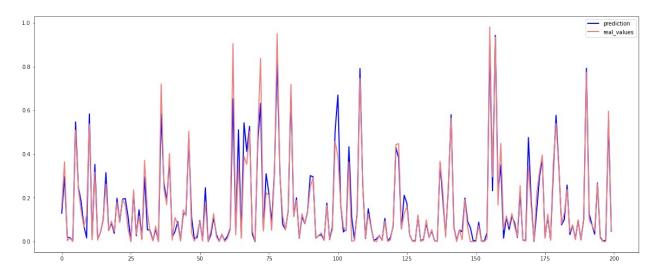
```
y pred = knn.predict(X test)
print("MAE" , metrics.mean_absolute_error(y_test, y_pred))
print("MSE" , metrics.mean_squared_error(y_test, y_pred))
print("RMSE" , np.sqrt(metrics.mean squared error(y test, y pred)))
print("R2" , metrics.explained variance score(y test, y pred))
MAE 0.033122163743083126
MSE 0.003624289656000884
RMSE 0.060202073519114635
R2 0.9199211034808975
knn df = pd.DataFrame({'Actual': y test, 'Predicted': y pred})
knn df.to csv('./predictions/knn real pred.csv')
knn df
              Actual Predicted
Date
2011-08-05
           0.161661
                        0.112559
2010-07-09 0.364278
                        0.221307
2011-07-01 0.005003
                        0.011921
2012-01-06 0.015856
                        0.028551
2011-08-26 0.000318
                        0.001063
2011-01-28 0.169068
                        0.229475
2010-08-20 0.252860
                        0.262688
2010-11-26 0.265617
                        0.203904
2010-03-12
            0.008865
                        0.001663
2010-02-12 0.230510
                        0.287258
[74850 rows x 2 columns]
plt.figure(figsize=(20,8))
plt.plot(knn.predict(X test[:200]), label="prediction",
linewidth=2.0,color='blue')
plt.plot(y_test[:200].values, label="real_values",
linewidth=2.0,color='lightcoral')
plt.legend(loc="best")
plt.savefig('plots/knn real pred.png')
plt.show()
```



```
pkl_filename = "./models/knn_regressor.pkl"
if (not path.isfile(pkl_filename)):
    # saving the trained model to disk
    with open(pkl_filename, 'wb') as file:
        pickle.dump(knn, file)
    print("Saved model to disk")
else:
    print("Model already saved")
Saved model to disk
```

XGboost Model

```
xgb acc = xgbr.score(X test,y test)*100
print("XGBoost Regressor Accuracy - ",xgb acc)
XGBoost Regressor Accuracy - 94.21152336133142
y pred = xgbr.predict(X test)
print("MAE" , metrics.mean_absolute_error(y_test, y_pred))
print("MSE" , metrics.mean_squared_error(y_test, y_pred))
print("RMSE" , np.sqrt(metrics.mean_squared_error(y_test, y_pred)))
print("R2" , metrics.explained variance score(y test, y pred))
MAE 0.026771808878560288
MSE 0.0026134394830486384
RMSE 0.051121810248157665
R2 0.9421152350249367
xqb df = pd.DataFrame({'Actual': y test, 'Predicted': y pred})
xgb df.to csv('./predictions/xgb real pred.csv')
xgb df
               Actual Predicted
Date
2011-08-05 0.161661
                         0.129809
2010-07-09 0.364278
                         0.297181
2011-07-01 0.005003
                         0.019209
2012-01-06 0.015856
                         0.018191
2011-08-26 0.000318
                         0.002950
. . .
2011-01-28 0.169068
                         0.228197
2010-08-20 0.252860
                         0.234475
2010-11-26 0.265617
                         0.404794
2010-03-12 0.008865
                         0.011655
2010-02-12 0.230510
                         0.241285
[74850 rows x 2 columns]
plt.figure(figsize=(20,8))
plt.plot(xgbr.predict(X_test[:200]), label="prediction",
linewidth=2.0,color='blue')
plt.plot(y test[:200].values, label="real values",
linewidth=2.0, color='lightcoral')
plt.legend(loc="best")
plt.savefig('plots/xgb real pred.png')
plt.show()
```



```
pkl_filename = "./models/xgboost_regressor.pkl"
if (not path.isfile(pkl_filename)):
    # saving the trained model to disk
    with open(pkl_filename, 'wb') as file:
        pickle.dump(xgbr, file)
    print("Saved model to disk")
else:
    print("Model already saved")
Saved model to disk
```

Custom Deep Learning Neural Network

```
def create model():
 model = Sequential()
  model.add(Dense(64, input_dim=X_train.shape[1],
kernel initializer='normal',activation='relu'))
 model.add(Dense(32, kernel initializer='normal'))
 model.add(Dense(1, kernel_initializer='normal'))
 model.compile(loss='mean absolute error', optimizer='adam')
  return model
estimator model = KerasRegressor(build fn=create model, verbose=1)
history = estimator_model.fit(X_train, y_train, validation_split=0.2,
epochs=100, batch size=5000)
Epoch 1/100
48/48 [======
                        =========] - 1s 16ms/step - loss: 2.1759 -
val_loss: 0.1723
Epoch 2/100
```

```
48/48 [============== ] - 0s 9ms/step - loss: 0.1516 -
val loss: 0.1416
Epoch 3/100
48/48 [============== ] - 0s 9ms/step - loss: 0.1533 -
val loss: 0.1630
Epoch 4/100
48/48 [============== ] - 0s 9ms/step - loss: 0.1878 -
val loss: 0.1624
Epoch 5/100
val loss: 0.1642
Epoch 6/100
val loss: 0.1663
Epoch 7/100
val loss: 0.1682
Epoch 8/100
val loss: 0.1213
Epoch 9/100
val loss: 0.1276
Epoch 10/100
val loss: 0.1131
Epoch 11/100
val loss: 0.1106
Epoch 12/100
val_loss: 0.1099
Epoch 13/100
val loss: 0.1664
Epoch 14/100
val loss: 0.5794
Epoch 15/100
val loss: 0.1388
Epoch 16/100
val loss: 0.1596
Epoch 17/100
val loss: 0.1295
Epoch 18/100
48/48 [============== ] - 0s 9ms/step - loss: 0.1304 -
```

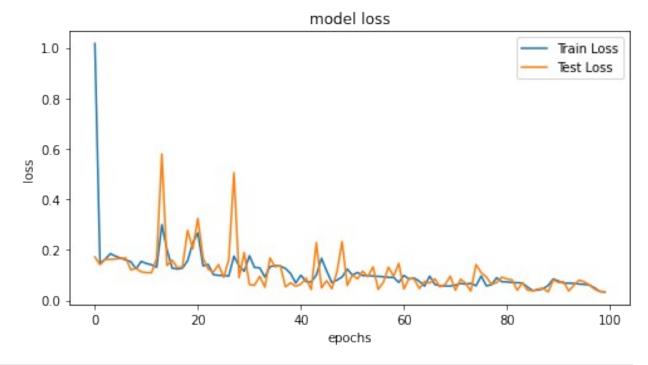
```
val loss: 0.1333
Epoch 19/100
48/48 [============== ] - 0s 9ms/step - loss: 0.1295 -
val loss: 0.2775
Epoch 20/100
val loss: 0.2046
Epoch 21/100
val loss: 0.3250
Epoch 22/100
val loss: 0.1674
Epoch 23/100
val loss: 0.1243
Epoch 24/100
val loss: 0.1121
Epoch 25/100
val loss: 0.1421
Epoch 26/100
val loss: 0.0917
Epoch 27/100
val loss: 0.1618
Epoch 28/100
val loss: 0.5053
Epoch 29/100
val loss: 0.0903
Epoch 30/100
val loss: 0.1895
Epoch 31/100
val loss: 0.0632
Epoch 32/100
val loss: 0.0604
Epoch 33/100
val loss: 0.0957
Epoch 34/100
val loss: 0.0529
```

```
Epoch 35/100
val loss: 0.1682
Epoch 36/100
val loss: 0.1330
Epoch 37/100
val loss: 0.1381
Epoch 38/100
val loss: 0.0541
Epoch 39/100
val loss: 0.0700
Epoch 40/100
val loss: 0.0565
Epoch 41/100
val loss: 0.0647
Epoch 42/100
val loss: 0.0888
Epoch 43/100
val loss: 0.0434
Epoch 44/100
val loss: 0.2287
Epoch 45/100
val loss: 0.0502
Epoch 46/100
val loss: 0.0784
Epoch 47/100
val loss: 0.0465
Epoch 48/100
val loss: 0.1129
Epoch 49/100
val loss: 0.2324
Epoch 50/100
48/48 [============== ] - Os 9ms/step - loss: 0.1350 -
val loss: 0.0591
Epoch 51/100
```

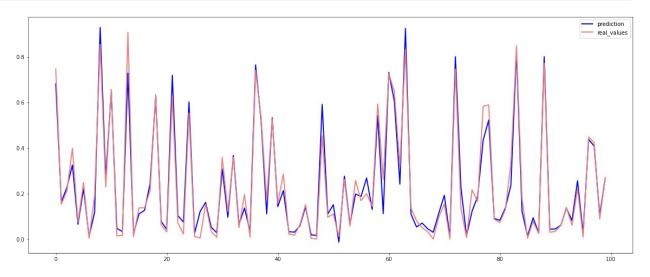
```
val loss: 0.1007
Epoch 52/100
val loss: 0.0858
Epoch 53/100
val loss: 0.1160
Epoch 54/100
val loss: 0.0941
Epoch 55/100
val loss: 0.1333
Epoch 56/100
val loss: 0.0439
Epoch 57/100
val loss: 0.0720
Epoch 58/100
val loss: 0.1318
Epoch 59/100
val loss: 0.0959
Epoch 60/100
val loss: 0.1470
Epoch 61/100
val_loss: 0.0455
Epoch 62/100
val loss: 0.0875
Epoch 63/100
val loss: 0.0844
Epoch 64/100
val loss: 0.0472
Epoch 65/100
val loss: 0.0757
Epoch 66/100
val loss: 0.0690
Epoch 67/100
```

```
val loss: 0.0858
Epoch 68/100
val loss: 0.0538
Epoch 69/100
val loss: 0.0633
Epoch 70/100
val loss: 0.0961
Epoch 71/100
val loss: 0.0409
Epoch 72/100
val loss: 0.0844
Epoch 73/100
val loss: 0.0680
Epoch 74/100
val loss: 0.0372
Epoch 75/100
val loss: 0.1424
Epoch 76/100
val loss: 0.1102
Epoch 77/100
val loss: 0.0932
Epoch 78/100
val loss: 0.0638
Epoch 79/100
val loss: 0.0707
Epoch 80/100
val loss: 0.0925
Epoch 81/100
val loss: 0.0853
Epoch 82/100
val loss: 0.0818
Epoch 83/100
48/48 [============== ] - 0s 9ms/step - loss: 0.0705 -
val loss: 0.0408
```

```
Epoch 84/100
val loss: 0.0694
Epoch 85/100
val loss: 0.0413
Epoch 86/100
val loss: 0.0387
Epoch 87/100
val loss: 0.0444
Epoch 88/100
val loss: 0.0489
Epoch 89/100
val loss: 0.0336
Epoch 90/100
val loss: 0.0813
Epoch 91/100
val loss: 0.0714
Epoch 92/100
val loss: 0.0742
Epoch 93/100
val loss: 0.0377
Epoch 94/100
val loss: 0.0606
Epoch 95/100
48/48 [============== ] - 0s 8ms/step - loss: 0.0663 -
val loss: 0.0809
Epoch 96/100
val loss: 0.0740
Epoch 97/100
val loss: 0.0616
Epoch 98/100
val loss: 0.0453
Epoch 99/100
val loss: 0.0359
Epoch 100/100
```



```
RMSE 0.062185858641951856
R2 0.9144106847304281
dnn df = pd.DataFrame({'Actual': y test, 'Predicted': y pred})
dnn df.to csv('./predictions/dnn real pred.csv')
dnn df
             Actual Predicted
Date
2011-08-05
            0.161661
                       0.124761
           0.364278
2010-07-09
                       0.289382
2011-07-01
           0.005003
                       0.034531
2012-01-06
            0.015856
                       0.024284
2011-08-26
           0.000318
                       0.015496
2011-01-28
           0.169068
                       0.233344
2010-08-20
           0.252860
                       0.236093
2010-11-26
           0.265617
                       0.342386
2010-03-12
                       0.023427
           0.008865
2010-02-12
           0.230510
                       0.242022
[74850 rows x 2 columns]
plt.figure(figsize=(20,8))
plt.plot(estimator model.predict(X test[200:300]), label="prediction",
linewidth=2.0, color='blue')
plt.plot(y_test[200:300].values, label="real_values",
linewidth=2.0, color='lightcoral')
plt.savefig('plots/dnn_real_pred.png')
plt.legend(loc="best")
4/4 [=======] - 0s 5ms/step
<matplotlib.legend.Legend at 0x7fc2eb110890>
```



```
filepath = './models/dnn_regressor.json'
weightspath = './models/dnn_regressor.h5'
if (not path.isfile(filepath)):
    # serialize model to JSON
    model_json = estimator_model.model.to_json()
    with open(filepath, "w") as json_file:
        json_file.write(model_json)
    print("Saved model to disk")
else:
    print("Model already saved")
Saved model to disk
```

Comparing Models

```
acc = {'model':
['lr_acc','rf_acc','knn_acc','xgb_acc','dnn_acc'],'accuracy':
[lr_acc,rf_acc,knn_acc,xgb_acc,dnn_acc]}
acc_df = pd.DataFrame(acc)
acc_df

    model    accuracy
0    lr_acc    92.280797
1    rf_acc    97.889071
2    knn_acc    91.972603
3    xgb_acc    94.211523
4    dnn_acc    90.503287

plt.figure(figsize=(10,8))
sns.barplot(x='model',y='accuracy',data=acc_df)
plt.savefig('plots/compared_models.png')
plt.show()
```

