```
In []: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import datetime as dt
import statsmodels.api as sm
from sklearn.preprocessing import PolynomialFeatures
from sklearn.preprocessing import StandardScaler
from sklearn.linear_model import LinearRegression
from sklearn.linear_model import Ridge
from sklearn.linear_model import Lasso
from sklearn.linear_model import SGDRegressor
import threading
```

Data Preprocessing

```
In []: def month_diff(a, b):
    if a >= b:
        earlier = b
        later = a
        else:
        earlier = b
        year_diff = (later.year - earlier.year)*12
        month_diff = (later.month - earlier.month)*(later.month >= earlier.month) + (later.month < earlier.month)*(- earlier.month + later.month)
    return year_diff+month_diff</pre>
```

I organized the RDD code into the functions below

```
In [ ]: # Run RDD on a single given movie
        def RDD Movie(movie rating monthly):
          X = movie_rating_monthly[['month', 'postCutoff', 'ones']]
          v = movie rating monthly[['rating']]
          model = sm.OLS(y, X, missing='drop')
          res = model.fit()
          #print(res.summary())
          return res.params
In [ ]: def processMovie(movieId, numMonthsConsidered, cutoffNumMonths):
          movie rating df = ratings df[ratings df["movieId"] == movieId]
          movie_ratings_grouped = movie_rating_df.groupby([movie rating df['ti
        mestamp'].dt.year, movie rating df['timestamp'].dt.month])
          movie rating df["months delta"] = movie rating df['timestamp'].apply
        (lambda x: month_diff(x, movie_rating_df['timestamp'].min()))
          movie rating monthly = movie rating df.groupby("months delta").mean
          movie rating monthly = movie rating monthly.drop(movie rating monthl
        v.index[0]
          movie rating monthly = movie rating monthly[movie rating monthly.ind
        ex < movie rating monthly.index[0] + numMonthsConsidered]</pre>
          movie rating monthly["after numMonths"] = movie rating monthly.index
        > movie rating monthly.index[0] + cutoffNumMonths
          movie rating monthly["postCutoff"] = movie rating monthly.index * mo
        vie rating monthly["after numMonths"]
          movie rating monthly['ones'] = np.ones(movie rating monthly.shape[0
          movie rating monthly['month'] = movie rating monthly.index
          return movie rating monthly
In [ ]: # Plot the RDD analysis for a movie
        def plotRDD(movie df, params):
          plt.plot(movie df["month"], params[0]*movie df["month"] + params[1]*
        movie df["postCutoff"] + params[2]*movie df["ones"])
In [ ]: | # plot ratings vs months for a movie
        def plotRatings(movie df):
          movie df.plot.scatter("month", "rating")
```

```
In [ ]: def doMovie(movie Id, totalMonths=1000, cutoffMonths=3):
          # Add necessary columns
          movie df = processMovie(movie Id, totalMonths, cutoffMonths)
          # Plot ratings vs months
          plotRatings(movie df)
          # Get X, y and scale them, save the scale parameters into scalarX an
        d scalarY
          X, y = getXy(movie df, degree=6)
          scaled_X, scaled_y, scalarX, scalarY = scaleXy(X, y)
          # Run regression and rescale the coefficients
          scaled coefficients = runRegression(scaled X, scaled y)
          coefficients = unscale coefficients(scaled_coefficients, scalarX, sc
        alarY)
          plotRegression(X, coefficients)
          numMonths = len(movie df.index)
          return coefficients, numMonths
In [ ]: | def unscale coefficients(scaled coefficients, scalarX, scalarY):
          unscaled = scaled_coefficients / scalarX.scale_ * scalarY.scale_
          unscaled[0] = scaled coefficients[0] * scalarY.scale + scalarY.mean
          - sum(scalarY.scale / scalarX.scale * scaled coefficients * scalar
        X.mean )
          print("Rescaled coefficients:", unscaled)
          return unscaled
In [ ]: def scaleXy(X, y):
          scalarX, scalarY = StandardScaler(), StandardScaler()
          X = scalarX.fit_transform(X)
          y = scalarY.fit transform(y)
          return X, y, scalarX, scalarY
In [ ]: def getXy(movie df, degree):
          X = np.array(movie df["month"]).reshape(-1,1)
          y = movie df[["rating"]]
          X = PolynomialFeatures(degree=degree).fit transform(X)
          return X, v
In [ ]: | def plotRegression(X, coefficients):
          plt.plot(X[:, 1], X @ coefficients.T)
In [ ]: def runRegression(X, y):
          #reg = LinearRegression().fit(X, y)
          reg = Ridge(alpha=0.00002).fit(X, y)
          #reg = SGDRegressor(penalty='l1', alpha=0, eta0=0.1, max_iter=1000
        0). fit(X, y)
          coefficients = np.concatenate((reg.intercept , reg.coef .flatten()[1
        :1), axis=0)
          return coefficients
```

```
# Toy Story
In [ ]:
        doMovie(1)
In [ ]: | # Jumanji
        doMovie(2)
In [ ]: | # Mulan
        doMovie(1907)
In [ ]: | # Iron Man
        doMovie(59315)
In [ ]: # Skyfall
        doMovie(96079)
In [ ]: # Casino Royale
        doMovie(5796)
In [ ]: # Ice Age
        doMovie(5218)
In [ ]: | def threadedGenerateEffectSizes(i, movieIds, coefficients, numMonths):
            try:
                 coef, numMonth = doMovie(i)
                 with lock:
                     print(i)
                     coefficients.append(coef)
                     numMonths.append(numMonth)
                     movieIds.append(i)
            except:
                     x=1
In [ ]: | threads = []
        movieIds = []
        coefficients = []
        numMonths = []
        lock = threading.Lock()
        for i in movies df["movieId"].unique():
            thread = threading.Thread(target=threadedGenerateEffectSizes, args
        =(i, movieIds, coefficients, numMonths,))
            threads.append(thread)
            thread.start()
        for t in threads:
            t.join()
        movie coefficients df = pd.DataFrame(np.hstack([np.array(movieIds).res
        hape(-1, 1), np.array(numMonths).reshape(-1,1), np.array(coefficients
        )]))
```

```
In [ ]: #code works, but not going to re-run because it will take hours to pro
    cess
    movie_coefficients_df = movie_coefficients_df.sort_values(by=[0], asce
    nding = True)

In [ ]: movie_coefficients_df.to_csv("movie_coefficents.csv", index=False)

In [ ]: movie_coefficients_df.tail(5)

In [ ]: movies_df["movieId"].unique().size

In [ ]: len(movieIds)

In [ ]:
```