



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>

```
In [0]: 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=947318989803-6bn6qk8qdgf4n4g3pfee6491hc0brc4i.apps.googleusercontent.com&redirect_uri=urn%3Aietf%3Awg%3Aoauth%3A2.0%3Aaob&scope=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 [0]: import os, sys

In [0]: dir_path = "/content/drive/My Drive/Colab Notebooks/AppliedAI/Netflix_Recommendation"
```

1.2 Problem Statement

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

1.3 Sources

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

1.4 Real world/Business Objectives and constraints

Objectives:

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

Constraints:

1. Some form of interpretability.

2. Machine Learning Problem

2.1 Data

2.1.1 Data Overview

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

Data files :

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

The first line of each file [combined_data_1.txt, combined_data_2.txt, combined_data_3.txt, combined_data_4.txt] 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
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.

```
In [0]: # 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
```

```
In [0]: from prettytable import PrettyTable
```

```
In [0]: table = PrettyTable()
table.field_names = ['Model', 'Hyperparams', 'RMSE Improv', 'MAPE Improv']
print(table)

+-----+-----+-----+-----+
| Model | Hyperparams | RMSE Improv | MAPE Improv |
+-----+-----+-----+-----+
+-----+-----+-----+-----+
```

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(dir_path+'/data_folder/'+ '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)
```

Time taken : 0:00:00.002855

```
In [0]: print("creating the dataframe from data.csv file..")
df = pd.read_csv(dir_path+'/data_folder/'+ '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 Spliting 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
```

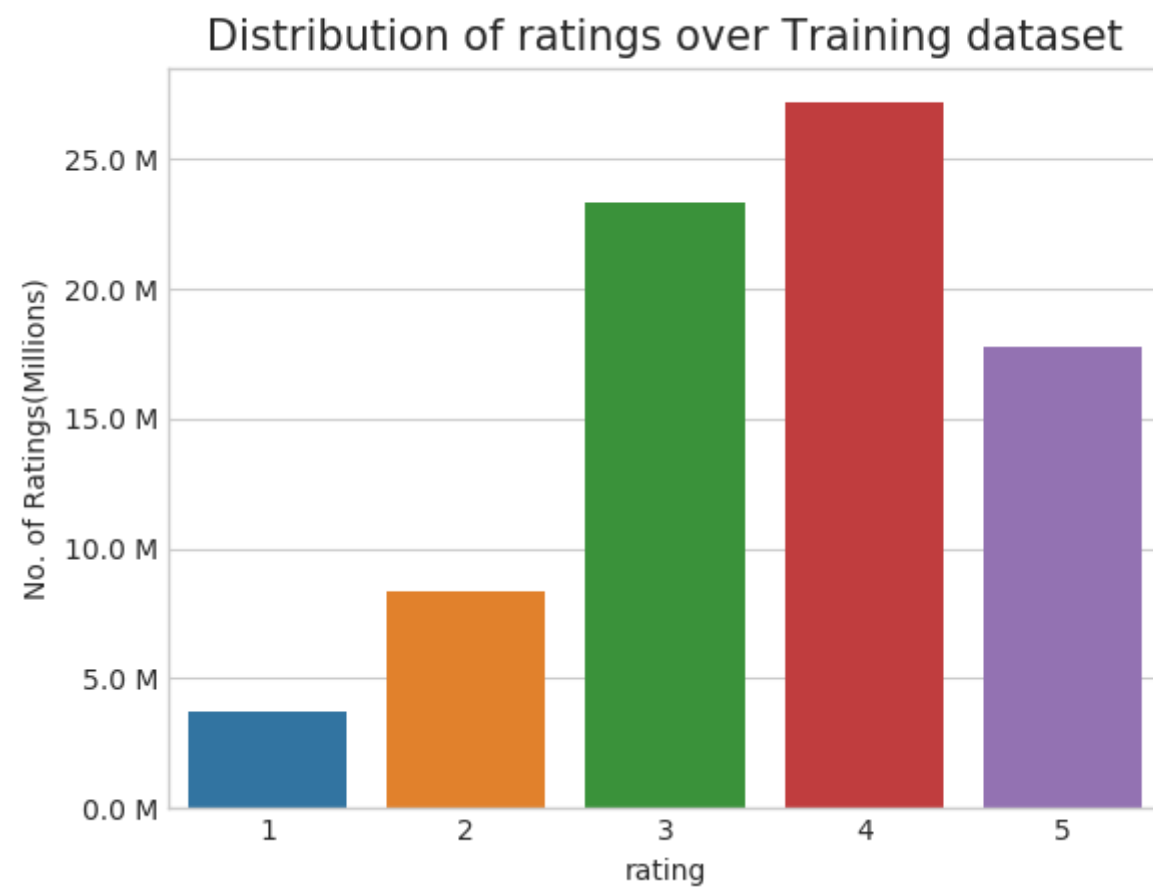
3.3 Exploratory Data Analysis on Train data


```
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'

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

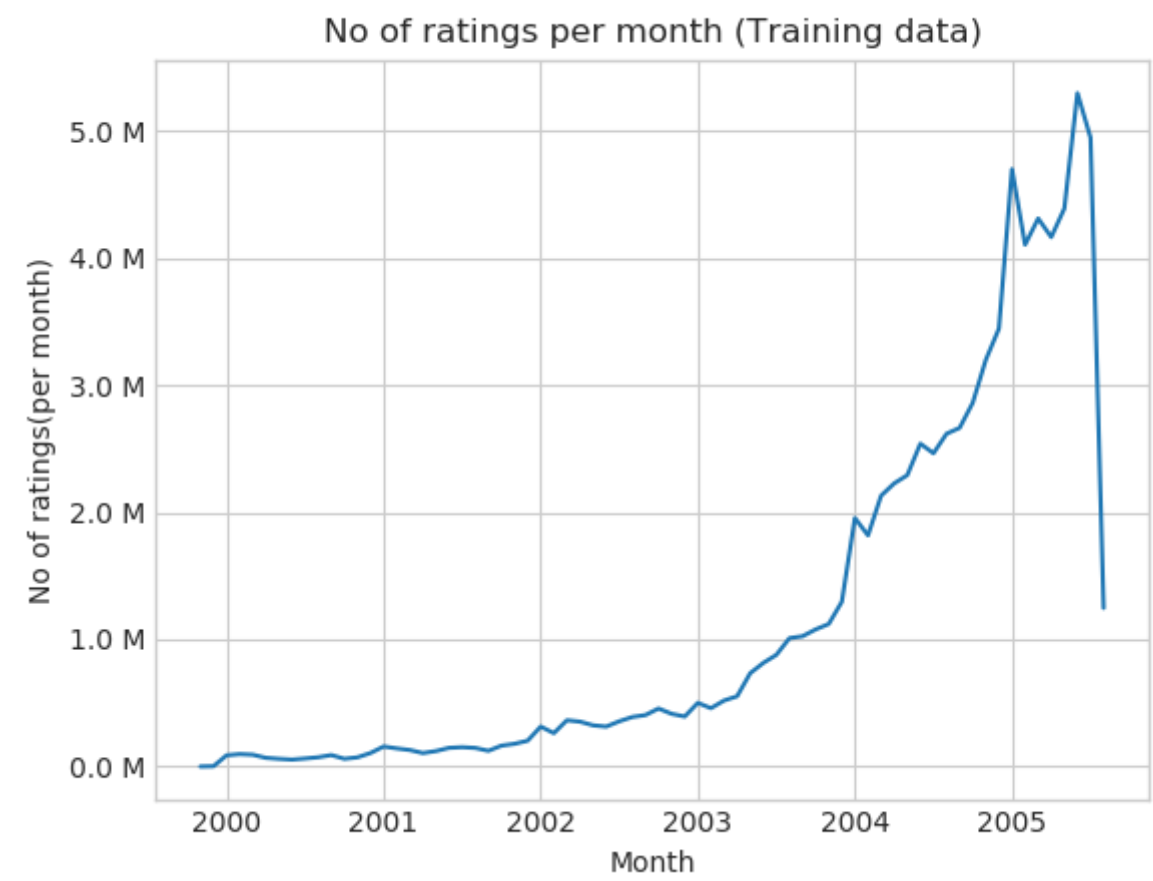
train_df.tail()
```

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()
```

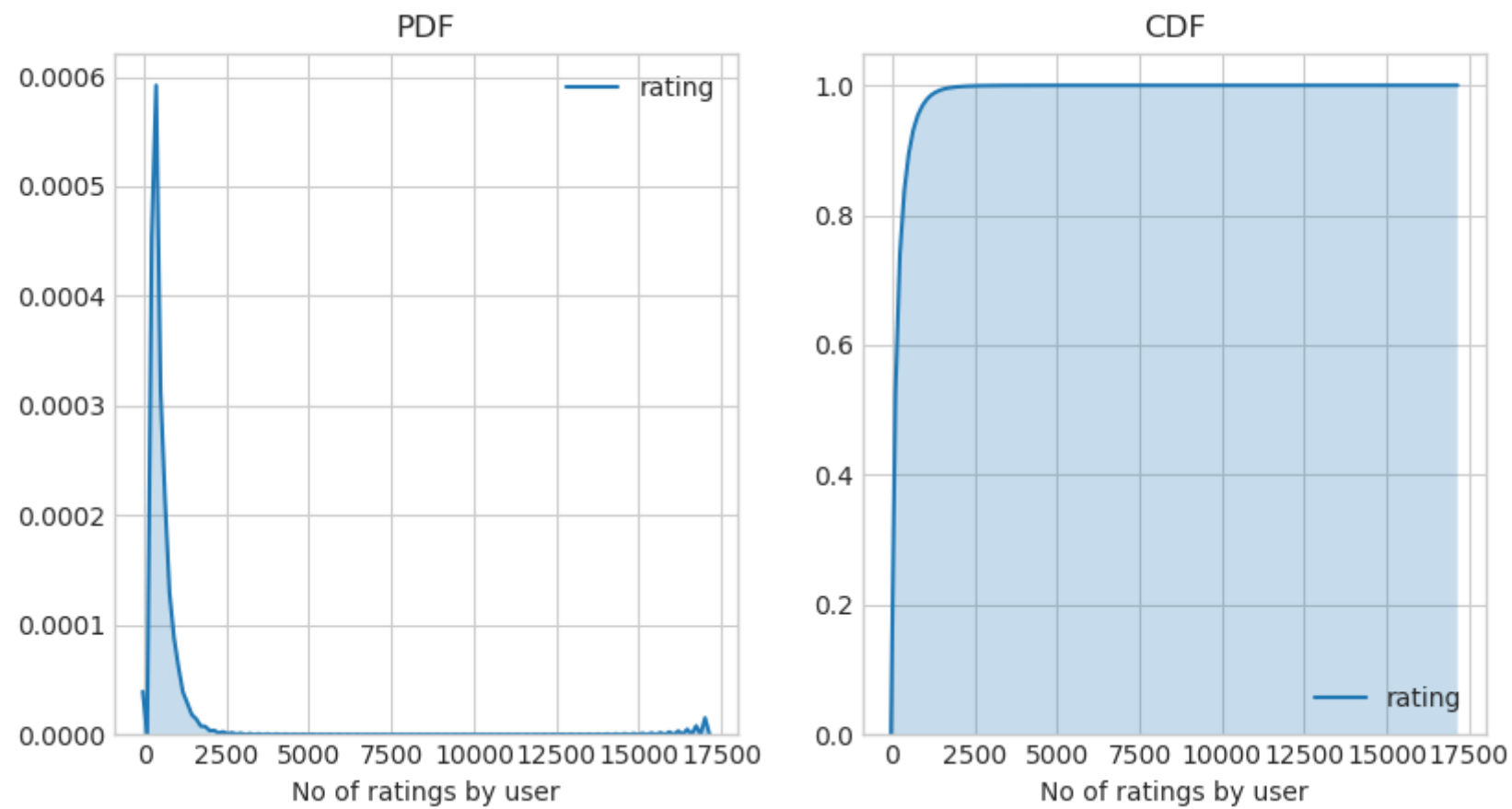
```
Out[0]: user
305344    17112
2439493    15896
387418     15402
1639792     9767
1461435     9447
Name: rating, dtype: int64
```

```
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
```

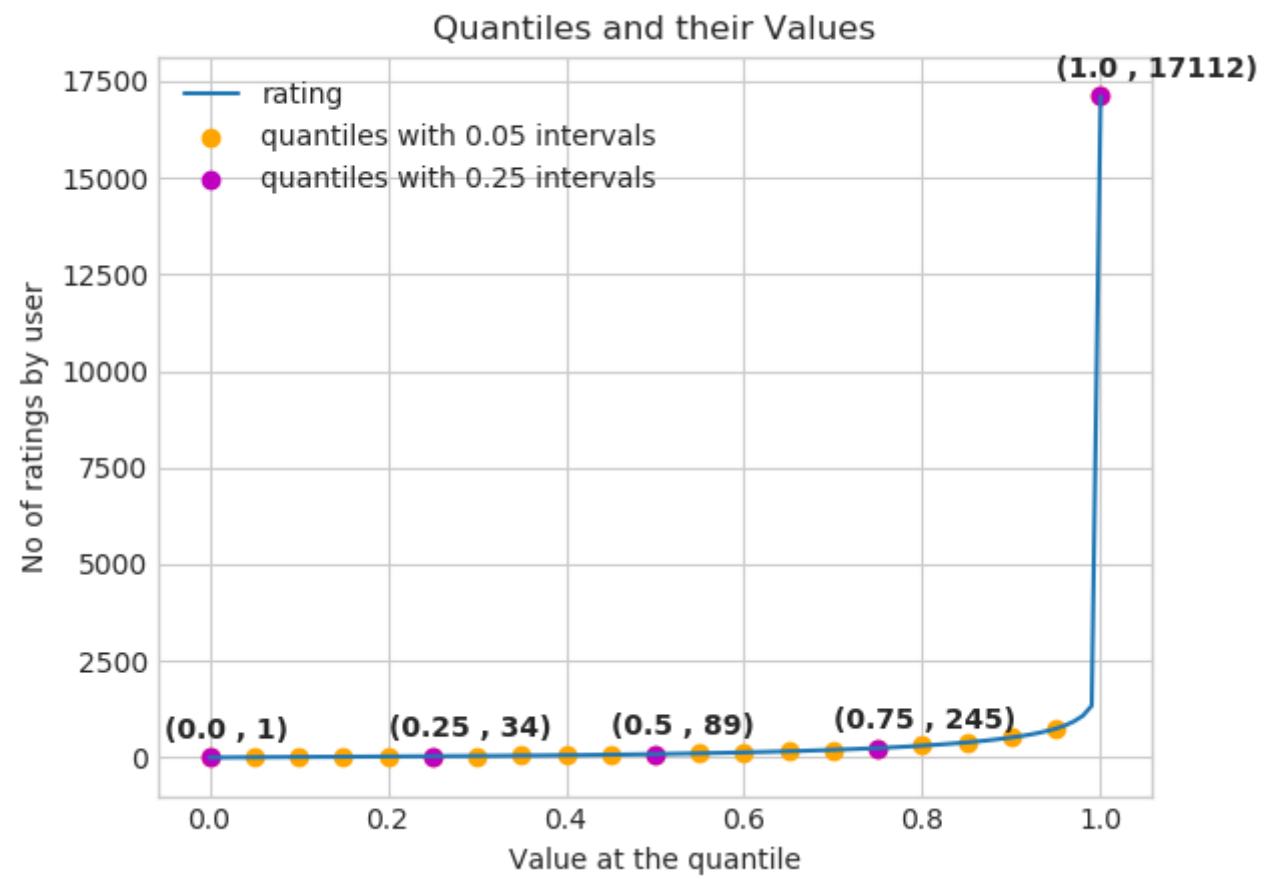
There, is something interesting going on with the quantiles..

```
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??

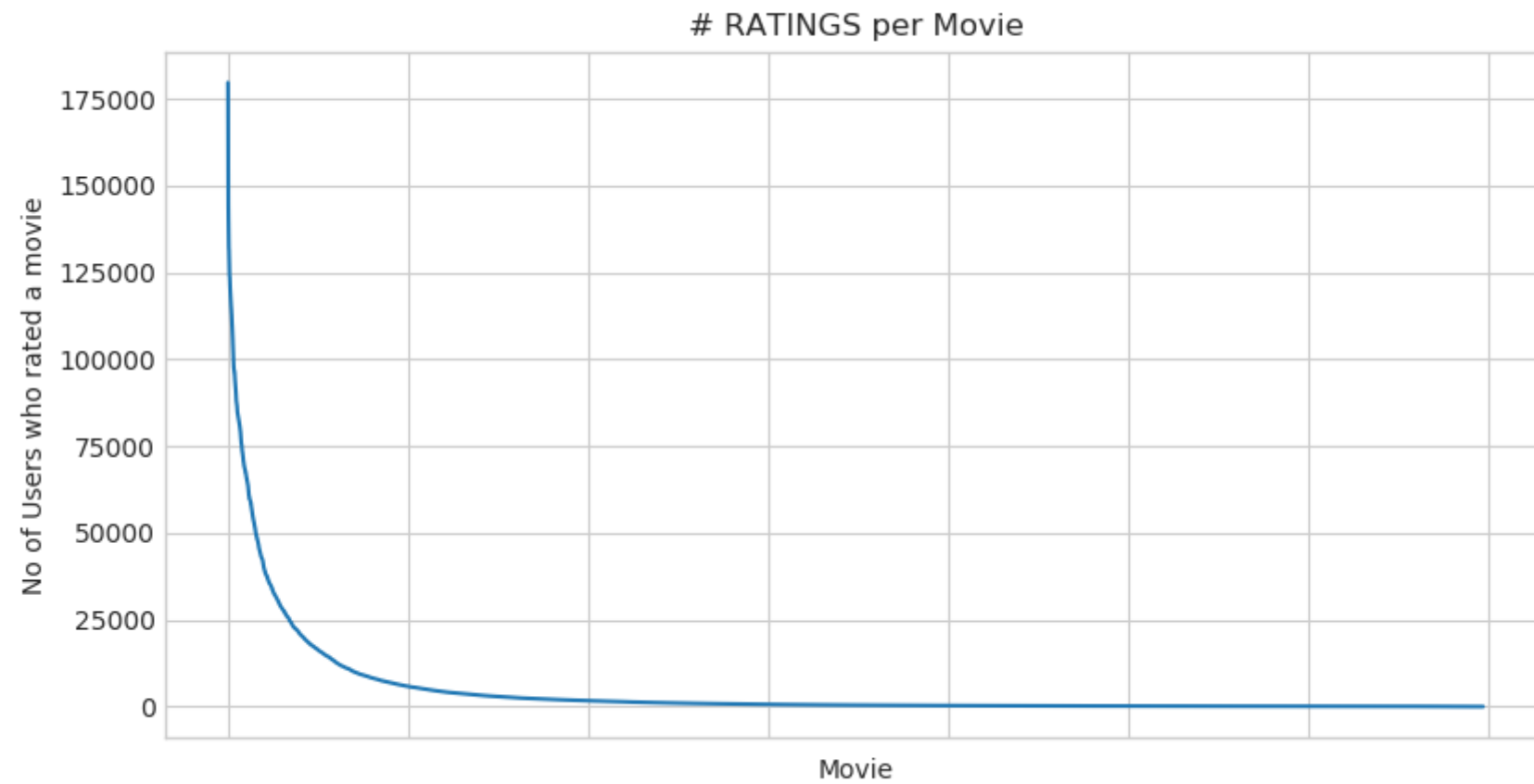
```
In [0]: print('\n No of ratings at last 5 percentile : {}'.format(sum(no_of Rated movies per user >= 749)) )
        No of ratings at last 5 percentile : 20305
```

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([])

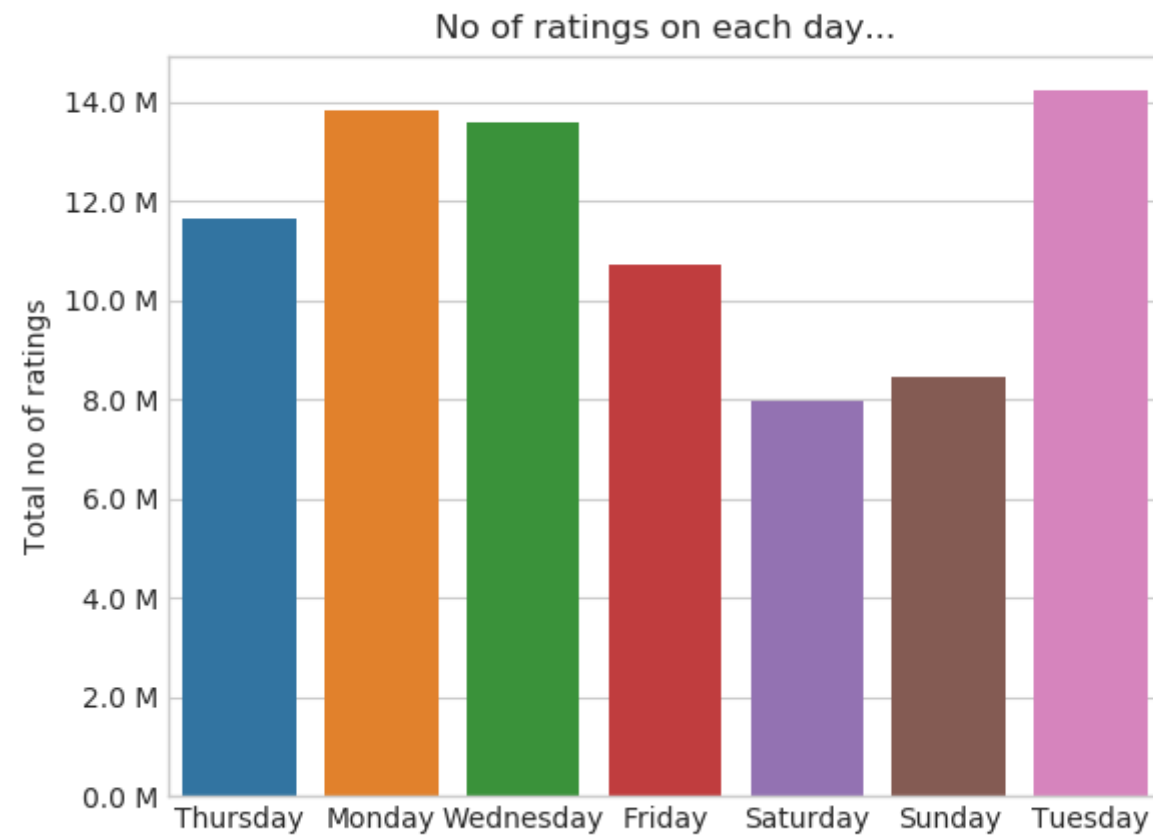
plt.show()
```



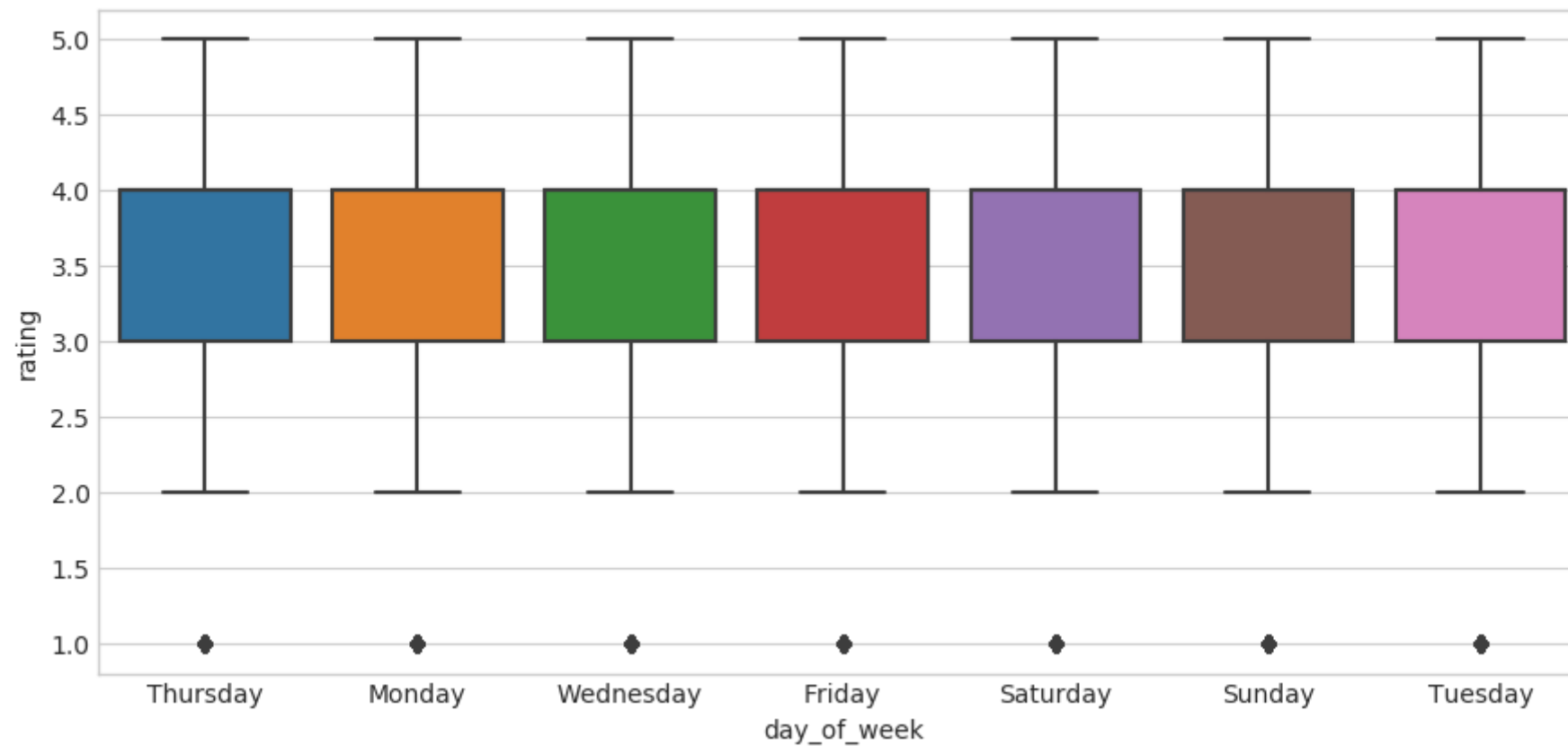
- It is very skewed.. just like number of ratings given per user.
 - There are some movies (which are very popular) which are rated by huge number of users.
 - But most of the movies(like 90%) got some hundereds of ratings.

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



3.3.6.1 Creating sparse matrix from train data frame

```
In [0]: start = datetime.now()
if os.path.isfile(dir_path+'/data_folder/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(dir_path+'/data_folder/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)
```

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

DONE..

0:00:07.413799

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(dir_path+'/data_folder/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(dir_path+'/data_folder/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)
```

It is present in your pwd, getting it from disk....
 DONE..
 0:00:02.278454

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)
    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
```

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('\n AVerage rating of movie 15 : ',train_averages['movie'][15])
```

```
AVerage rating of movie 15 : 3.3038461538461537
```

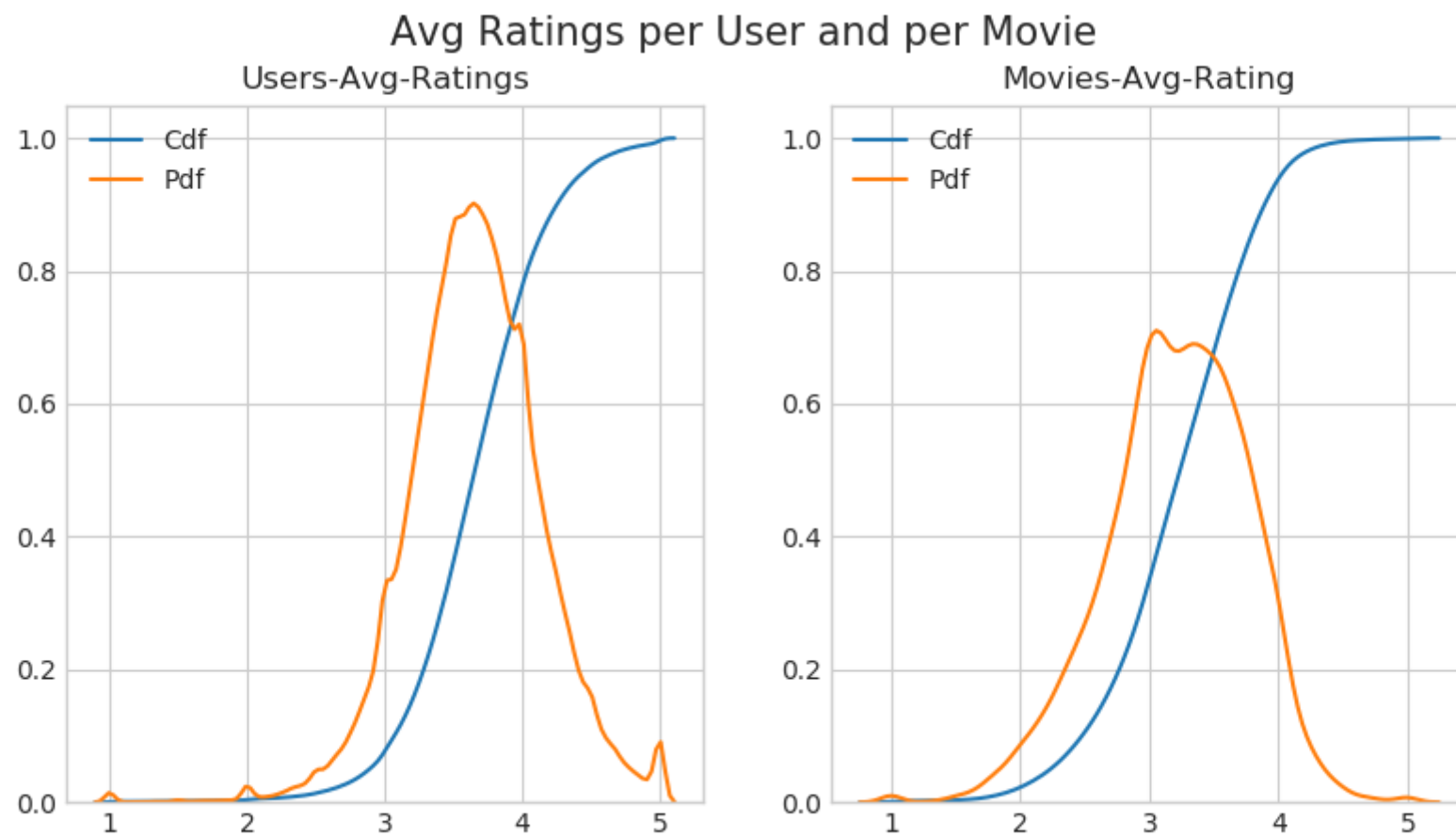
3.3.7.4 PDF's & CDF's of Avg.Ratings of Users & Movies (In Train Data)

```
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,
              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)))
```

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()

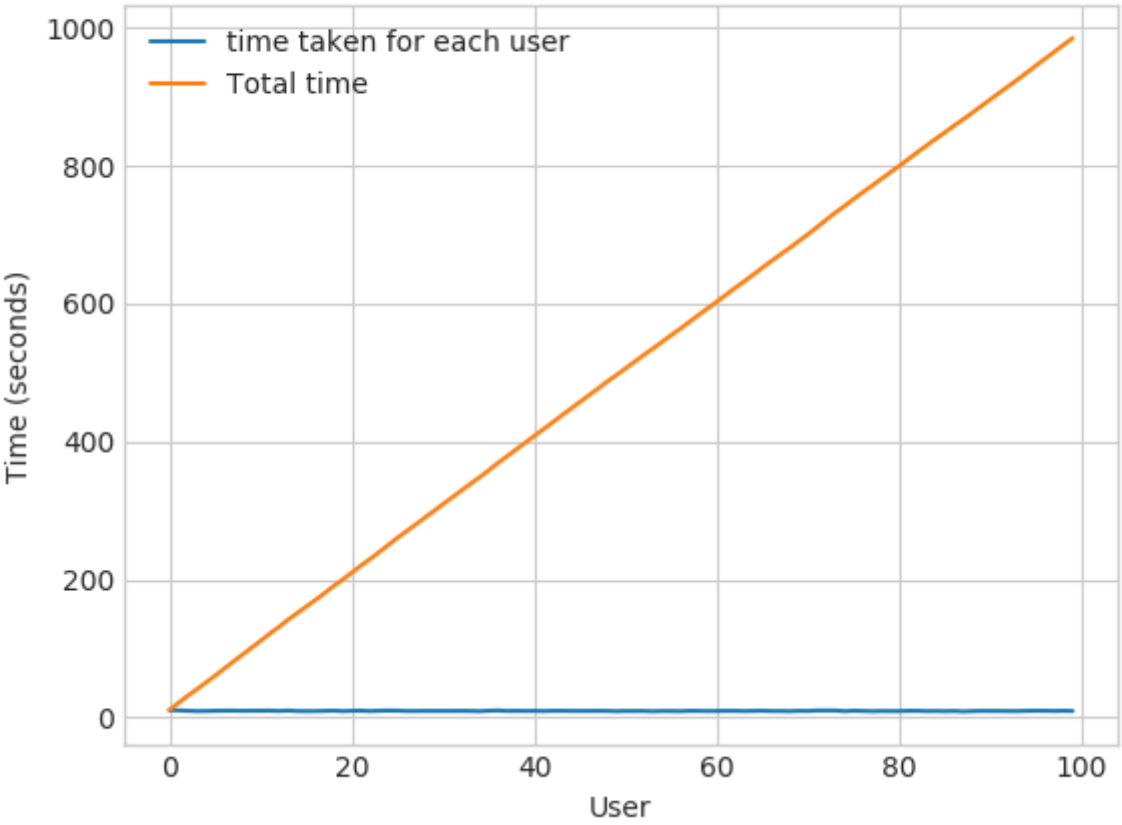
    return sparse.csr_matrix((data, (rows, cols)), shape=(no_of_users, no_of_users)), time_taken

```

```
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.
- $405041 \times 8.88 = 3596764.08 \text{ sec} = 59946.068 \text{ min} = 999.101133333 \text{ hours} = 41.629213889 \text{ days} \dots$
 - Even if we run on 4 cores parallelly (a typical system now a days), It will still take almost **10 and 1/2** days.

IDEA: Instead, we will try to reduce the 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()

        # initilaize the algorithm with some parameters..
        # All of them are default except n_components. n_itr 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)
```

Here,

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

```
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))

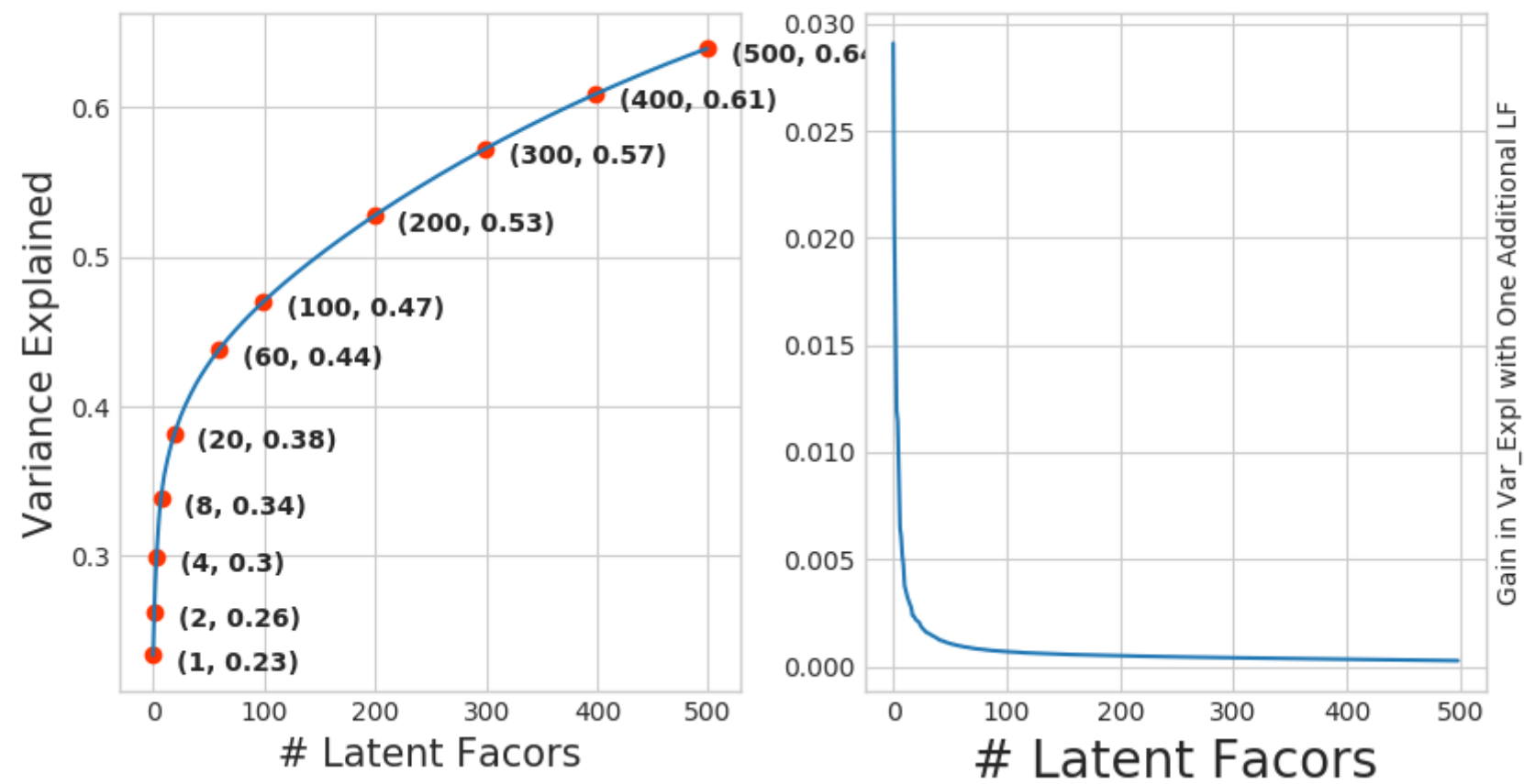
ax1.set_ylabel("Variance Explained", fontsize=15)
ax1.set_xlabel("# Latent Facors", fontsize=15)
ax1.plot(expl_var)
# annotate some (latentfactors, expl_var) to make it clear
ind = [1, 2,4,8,20, 60, 100, 200, 300, 400, 500]
ax1.scatter(x = [i-1 for i in ind], y = expl_var[[i-1 for i in ind]], c='#ff3300')
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 Facors", 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 factore too it, the **_gain in expained variance** with that addition is decreasing. (Obviously, because they are sorted that way).
- **LHS Graph:**
 - **x** --- (No of latent factos),
 - **y** --- (The variance explained by taking x latent factors)
- **More decrease in the line (RHS graph) :**
 - We are getting more expained variance than before.
- **Less decrease in that line (RHS graph) :**
 - We are not getting benifitted from adding latent factor furthur. This is what is shown in the plots.
- **RHS Graph:**
 - **x** --- (No of latent factors),
 - **y** --- (Gain n Expl_Var by taking one additional latent factor)

```
In [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(dir_path+'/data_folder/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:
        print("Loading..")
        trunc_sparse_matrix = sparse.load_npz(dir_path+'/data_folder/trunc_sparse_matrix.npz')
```

Loading..

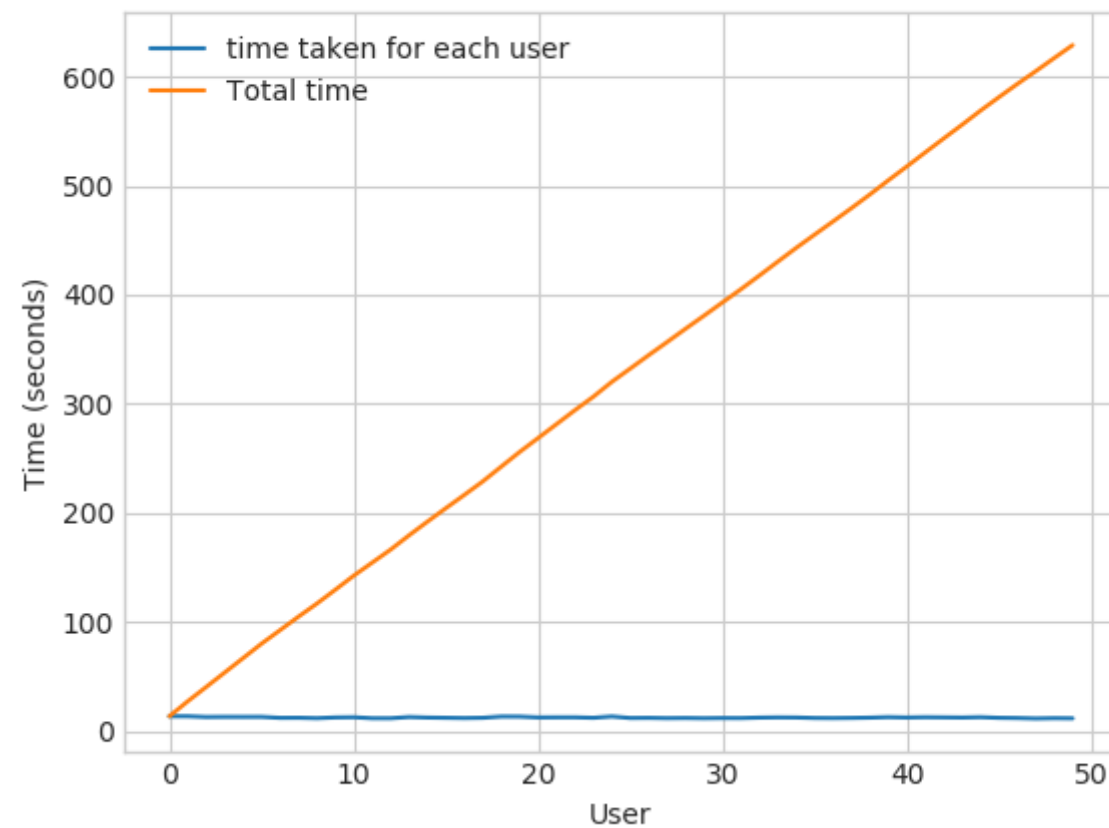
```
In [0]: trunc_sparse_matrix.shape
```

```
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 simlilar users for **one user**
- We have **405041 users** with us in training set.
- 405041×12.18 ===== 4933399.38 sec ===== 82223.323 min ===== 1370.388716667 hours ===== 57.099529861 days...
 - Even we run on 4 cores parallelly (a typical system now a days), It will still take almost **(14 - 15)** days.
- **Why did this happen...??**
 - Just think about it. It's not that difficult.

-----(*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, whenenver required (ie., **Run time**)

- We maintain a binary Vector for users, which tells us whether we already computed or not..
- *****If not***** :
 - Compute top (let's just say, 1000) most similar users for this given user, and add this to our datastructure, so that we can just access it(similar users) without recompu ting 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]: # Recalculating the file m_m_sim_sparse.npz and saving it, as the original
# file throws error while loading
start = datetime.now()
if not os.path.isfile(dir_path+'/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(dir_path+"/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(dir_path+'/m_m_sim_sparse.npz')
    print("Done ...")

print("It's a ",m_m_sim_sparse.shape," dimensional matrix")

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

```
It is there, We will get it.
Done ...
It's a (17771, 17771) dimensional matrix
0:01:46.253380
```

```
In [0]: # /content/m_m_sim_sparse.npz
# !/content/drive/My Drive/Colab Notebooks/AppliedAI/Netflix_Recommendation/data_folder/m_m_sim_sparse.npz
# !cp /content/m_m_sim_sparse.npz "/content/drive/My Drive/Colab Notebooks/AppliedAI/Netflix_Recommendation/"
```

```
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,
                 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(dir_path+"/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: 6.13 ms
Type conversion took: 16.01 ms
Parser memory cleanup took: 0.11 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 = 200

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 -----> The Fall of the Roman Empire

It has 43 Ratings from users.

We have 17231 movies which are similarto this and we will get only top most..

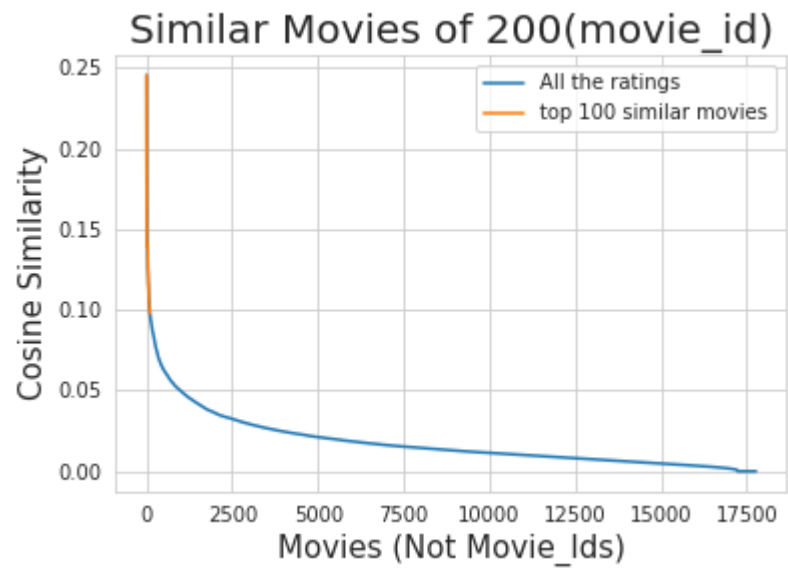
```
In [0]: similarities = m_m_sim_sparse[mv_id].toarray().ravel()

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]: %matplotlib inline
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)
        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]: # loading for 10k+ crashes the system
start = datetime.now()
# path = "sample/small/sample_train_sparse_matrix.npz"
path = dir_path+'/data_folder/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
    print("Calculating..")
    sample_train_sparse_matrix = get_sample_sparse_matrix(train_sparse_matrix,
                                                            no_users=22000, no_movies=3000,path = path)

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

It is present in your pwd, getting it from disk....
DONE..
0:00:00.555343

```
In [0]: sample_train_sparse_matrix.shape
```

```
Out[0]: (2649405, 17724)
```

4.1.2 Build sample test data from the test data

```
In [0]: start = datetime.now()

path = dir_path+"/data_folder/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
    sample_test_sparse_matrix = get_sample_sparse_matrix(test_sparse_matrix,
                                                            no_users=5000, no_movies=500,
                                                            path = path)

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

It is present in your pwd, getting it from disk....
DONE..
0:00:00.211586

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': 3.586696968854172}
```

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 : 3.923076923076923
```

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('\nAverage rating of movie 15153 :',sample_train_averages['movie'][15153])
```

```
Average rating of movie 15153 : 2.765217391304348
```

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 : 755061
```

```
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'):
if os.path.isfile(dir_path+'/data_folder/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:
    with open(dir_path+'/new_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 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=" ")

            #----- 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 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, end=" : -- ")

            #-----prepare the row to be stores in a file-----#
            row = list()
            row.append(user)
            row.append(movie)
            # Now add the other features to this data...
            row.append(sample_train_averages['global']) # first feature
            # next 5 features are similar_users "movie" ratings
            row.extend(top_sim_users_ratings)
            # next 5 features are "user" ratings for similar_movies
            row.extend(top_sim_movies_ratings)
            # Avg_user rating
            row.append(sample_train_averages['user'][user])
            # Avg_movie rating
            row.append(sample_train_averages['movie'][movie])

            # finalley, The actual Rating of this user-movie pair...
            row.append(rating)
            count = count + 1

            # add rows to the file opened..
            reg_data_file.write(','.join(map(str, row)))
            reg_data_file.write('\\n')
        if (count)%10000 == 0:
            # print(','.join(map(str, row)))
            print("Done for {} rows----- {}".format(count, datetime.now() - start))
```

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

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

0:00:00.000938

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'):
if os.path.isfile(dir_path+'/data_folder/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:
    with open(dir_path+'/data_folder/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 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=" ")

            #----- 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 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, end=" : -- ")

            #-----prepare the row to be stores in a file-----#
            row = list()
            row.append(user)
            row.append(movie)
            # Now add the other features to this data...
            row.append(sample_train_averages['global']) # first feature
            # next 5 features are similar_users "movie" ratings
            row.extend(top_sim_users_ratings)
            # next 5 features are "user" ratings for similar_movies
            row.extend(top_sim_movies_ratings)
            # Avg_user rating
            row.append(sample_train_averages['user'][user])
            # Avg_movie rating
            row.append(sample_train_averages['movie'][movie])

            # finalley, The actual Rating of this user-movie pair...
            row.append(rating)
            count = count + 1

            # add rows to the file opened..
            reg_data_file.write(','.join(map(str, row)))
            reg_data_file.write('\\n')
        if (count)%10000 == 0:
            # print(','.join(map(str, row)))
            print("Done for {} rows----- {}".format(count, datetime.now() - start))
```

```
print(datetime.now() - start)
File already exists you don't have to prepare again...
0:00:00.001799
```

Reading from the file to make a Train_dataframe

```
In [0]: reg_train = pd.read_csv(dir_path+'/data_folder/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]: 3.586696968854172


```

In [0]: start = datetime.now()

if os.path.isfile(dir_path+'/data_folder/reg_test.csv'):
    print("It is already created...")
else:
    print('preparing {} tuples for the dataset..\\n'.format(len(sample_test_ratings)))
    with open(dir_path+'/data_folder/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 similar 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 its 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

```


- **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]: !pip install surprise
```

```
Collecting surprise
  Downloading https://files.pythonhosted.org/packages/61/de/e5cba8682201fcf9c3719a6fdda95693468ed061945493dea2dd37c5618b/surprise-0.1-py2.py3-none-any.whl
Collecting scikit-surprise
  Downloading https://files.pythonhosted.org/packages/f5/da/b5700d96495fb4f092be497f02492768a3d96a3f4fa2ae7dea46d4081cfa/scikit-surprise-1.1.0.tar.gz (6.4MB)
    |████████████████████| 6.5MB 3.4MB/s
Requirement already satisfied: joblib>=0.11 in /usr/local/lib/python3.6/dist-packages (from scikit-surprise->surprise) (0.14.0)
Requirement already satisfied: numpy>=1.11.2 in /usr/local/lib/python3.6/dist-packages (from scikit-surprise->surprise) (1.17.3)
Requirement already satisfied: scipy>=1.0.0 in /usr/local/lib/python3.6/dist-packages (from scikit-surprise->surprise) (1.3.1)
Requirement already satisfied: six>=1.10.0 in /usr/local/lib/python3.6/dist-packages (from scikit-surprise->surprise) (1.12.0)
Building wheels for collected packages: scikit-surprise
  Building wheel for scikit-surprise (setup.py) ... done
  Created wheel for scikit-surprise: filename=scikit_surprise-1.1.0-cp36-cp36m-linux_x86_64.whl size=1678060 sha256=5baf109afb1b5e79c11062949064b8423ea44055318d7bdd51b7b07cf7c54a4d
  Stored in directory: /root/.cache/pip/wheels/cc/fa/8c/16c93fccce688aebde7d979ff102f7bee980d9cfeb8641bcf
Successfully built scikit-surprise
Installing collected packages: scikit-surprise, surprise
Successfully installed scikit-surprise-1.1.0 surprise-0.1
```

```
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 (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 : {}'.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

```

```

In [0]: # it is just to makesure that all of our algorithms should produce same results
# everytime they run...

my_seed = 15
random.seed(my_seed)
np.random.seed(my_seed)

#####
# get (actual_list , predicted_list) ratings given list
# of predictions (prediction is a class in Surprise).
#####
def get_ratings(predictions):
    actual = np.array([pred.r_ui for pred in predictions])
    pred = np.array([pred.est for pred in predictions])

    return actual, pred

#####
# get 'rmse' and 'mape' , given list of prediction objecs
#####
def get_errors(predictions, print_them=False):

    actual, pred = get_ratings(predictions)
    rmse = np.sqrt(np.mean((pred - actual)**2))
    mape = np.mean(np.abs(pred - actual)/actual)

    return rmse, mape*100

#####
# It will return predicted ratings, rmse and mape of both train and 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 : {}\n\nMAPE : {}\n".format(train_rmse, train_mape))

```

```

#store them in the train dictionary
if verbose:
    print('adding train results in the dictionary..')
train['rmse'] = train_rmse
train['mape'] = train_mape
train['predictions'] = train_pred_ratings

#----- 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

```

4.4.1 XGBoost with initial 13 features

```

In [0]: import xgboost as xgb
from sklearn.metrics import confusion_matrix
from sklearn.metrics import roc_curve, auc, mean_squared_error
from sklearn.model_selection import GridSearchCV

```

```

In [0]: # scoring = ['neg_mean_absolute_error', 'neg_mean_squared_error']

```

```

In [0]: %matplotlib inline
# Code Copied from Random Forests Assignment
def GBDT_Classifier(X_train, y_train):
    max_depth = np.array([3, 6, 9, 12, 15])
    learning_rate = np.array([0.01, 0.05, 0.1])
    n_estimators = np.array([20, 35, 50, 70, 100])
    # max_depth = np.array([3, 6])
    # learning_rate = np.array([0.01, 0.05, 0.1])
    # n_estimators = np.array([20, 35, 50, 70])
    params_dict = [{'max_depth': max_depth, 'learning_rate': learning_rate,
                    'n_estimators': n_estimators}]

    xgb_optimal = xgb.XGBRegressor(random_state=15, n_jobs=-1)

    grid = GridSearchCV(estimator=xgb_optimal,
                        param_grid=params_dict,
                        scoring='neg_mean_squared_error', n_jobs=-1, cv=5,
                        return_train_score=True)

    grid_result = grid.fit(X_train, y_train)
    # print(grid_result.cv_results_.keys())
    # print(grid_result.cv_results_)
    train_score = grid_result.cv_results_['mean_train_score']
    train_score_std = grid_result.cv_results_['std_train_score']
    cv_score = grid_result.cv_results_['mean_test_score']
    cv_score_std = grid_result.cv_results_['std_test_score']
    # print('='*50)
    print("Optimal Parameters : ", grid_result.best_estimator_.get_params())

    train_score = train_score.reshape(len(learning_rate), len(max_depth),
                                      len(n_estimators))
    cv_score = cv_score.reshape(len(learning_rate), len(max_depth),
                                len(n_estimators))

    for lr in range(len(learning_rate)):
        plt.figure(figsize=(10.0, 8.0))
        # print(" Learning Rate : ", learning_rate[lr])
        # print(" Scores : ", train_score[lr,:,:])
        ax = sns.heatmap(train_score[lr,:,:],
                        annot=True, square=False, cmap="Oranges",
                        xticklabels=["nE = "+str(ne) for ne in n_estimators],
                        yticklabels=["mD = "+str(md) for md in max_depth])

        plt.title("Training scores for max_depth and num_estimators "+
                  "with learning_rate="+str(learning_rate[lr]))
        plt.show()
        print('')

        plt.figure(figsize=(10.0, 8.0))
        ax = sns.heatmap(cv_score[lr,:,:],
                        annot=True, square=False, cmap="Blues",
                        xticklabels=["nE = "+str(ne) for ne in n_estimators],
                        yticklabels=["md = "+str(md) for md in max_depth])
        plt.title("Cross-val scores for max_depth and num_estimators "+
                  "with learning_rate="+str(learning_rate[lr]))
        plt.show()

```



```
In [0]: %matplotlib inline
def GBDT_Classifier_Test(n_estimators, maxDepth, learning_rate,
                        X_train, y_train, X_test, y_test):
    # Setting up the classifier using optimal params

    xgb_optimal = xgb.XGBRegressor(max_depth=maxDepth,
                                   learning_rate=learning_rate,
                                   n_estimators=n_estimators,
                                   n_jobs=-1, random_state=15)

    # we have to fit the SGDClassifier so that we can access the coef_
    xgb_optimal.fit(X_train, y_train)

    # Prediction on training and test set using optimal regressor
    pred_train = xgb_optimal.predict(X_train)
    pred_test = xgb_optimal.predict(X_test)
    print("Using max depth value for tree - ", maxDepth)
    print("Using num estimators for tree - ", n_estimators)
    print("Using learning rate for tree - ", learning_rate)
    train_rmse, train_mape = get_error_metrics(y_train, pred_train)
    print("Train Error Metrics. \n\tRMSE: {}\n\tMAPE: {}".
          format(train_rmse, train_mape))
    test_rmse, test_mape = get_error_metrics(y_test, pred_test)
    print("Test Error Metrics. \n\tRMSE: {}\n\tMAPE: {}".
          format(test_rmse, test_mape))
```

```
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()
```

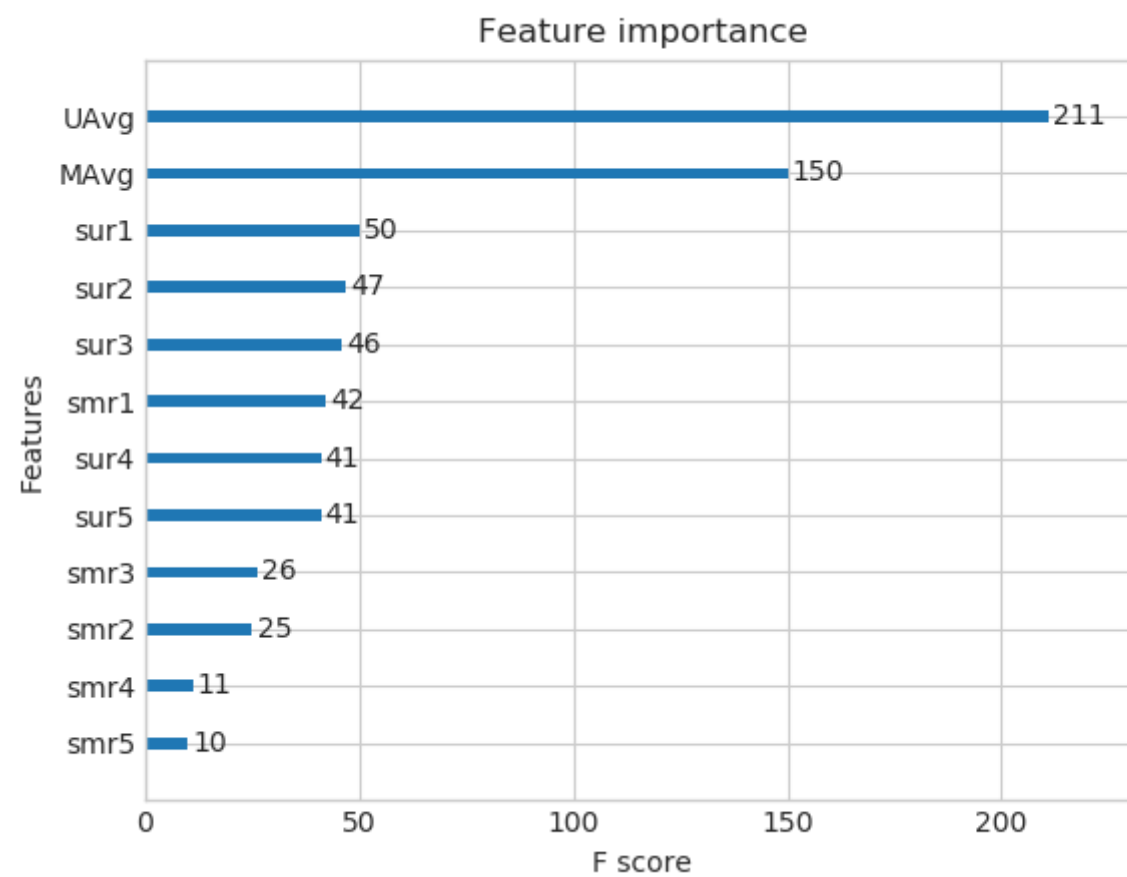
Training the model..
Done. Time taken : 0:00:01.795787

Done

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

TEST DATA

RMSE : 1.0761851474385373
MAPE : 34.504887593204884



```
In [0]: # Tuning the XGBoost
# 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 [0]: print("Train shapes : ", x_train.shape)
print("Test shapes : ", x_test.shape)
```

```
Train shapes : (129286, 13)
Test shapes : (7333, 13)
```

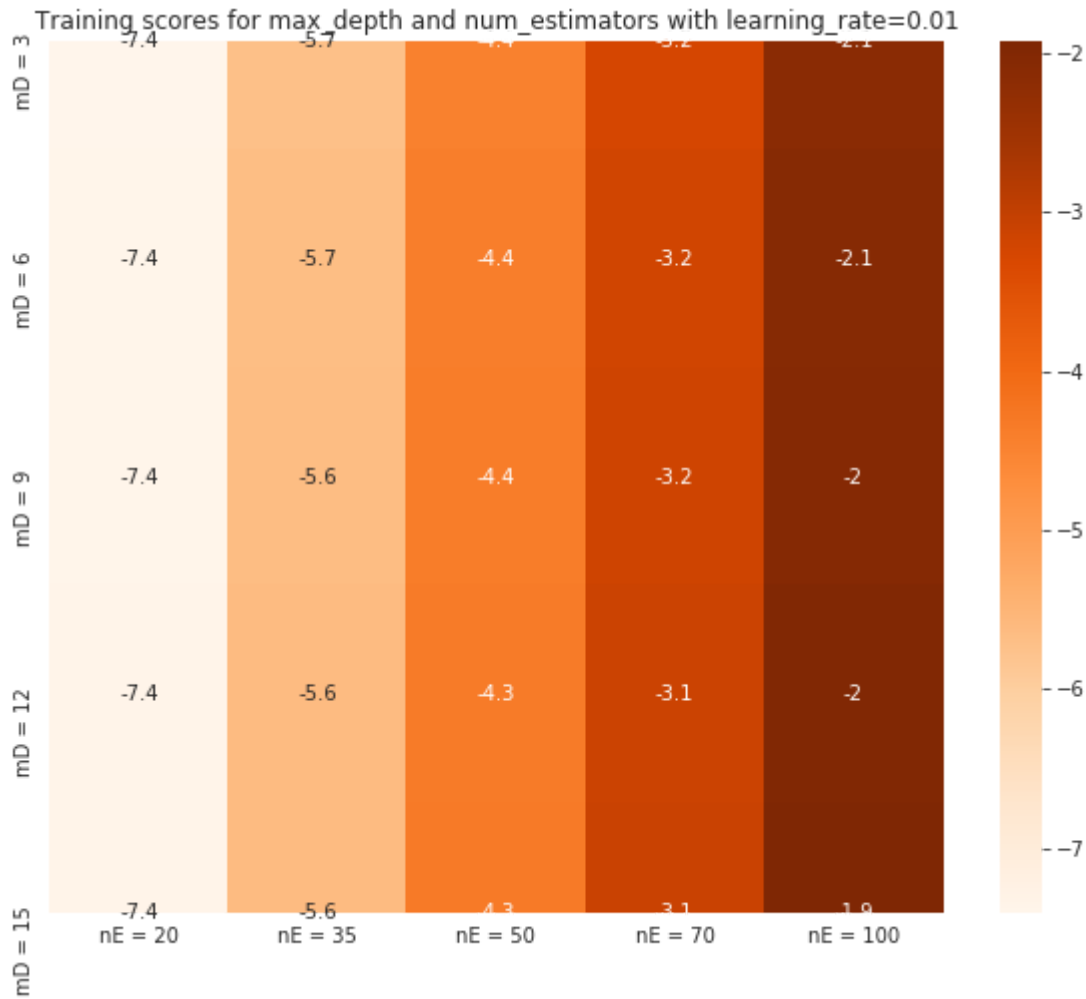
```
In [0]: import sklearn
print(sklearn.metrics.SCORERS.keys())
```

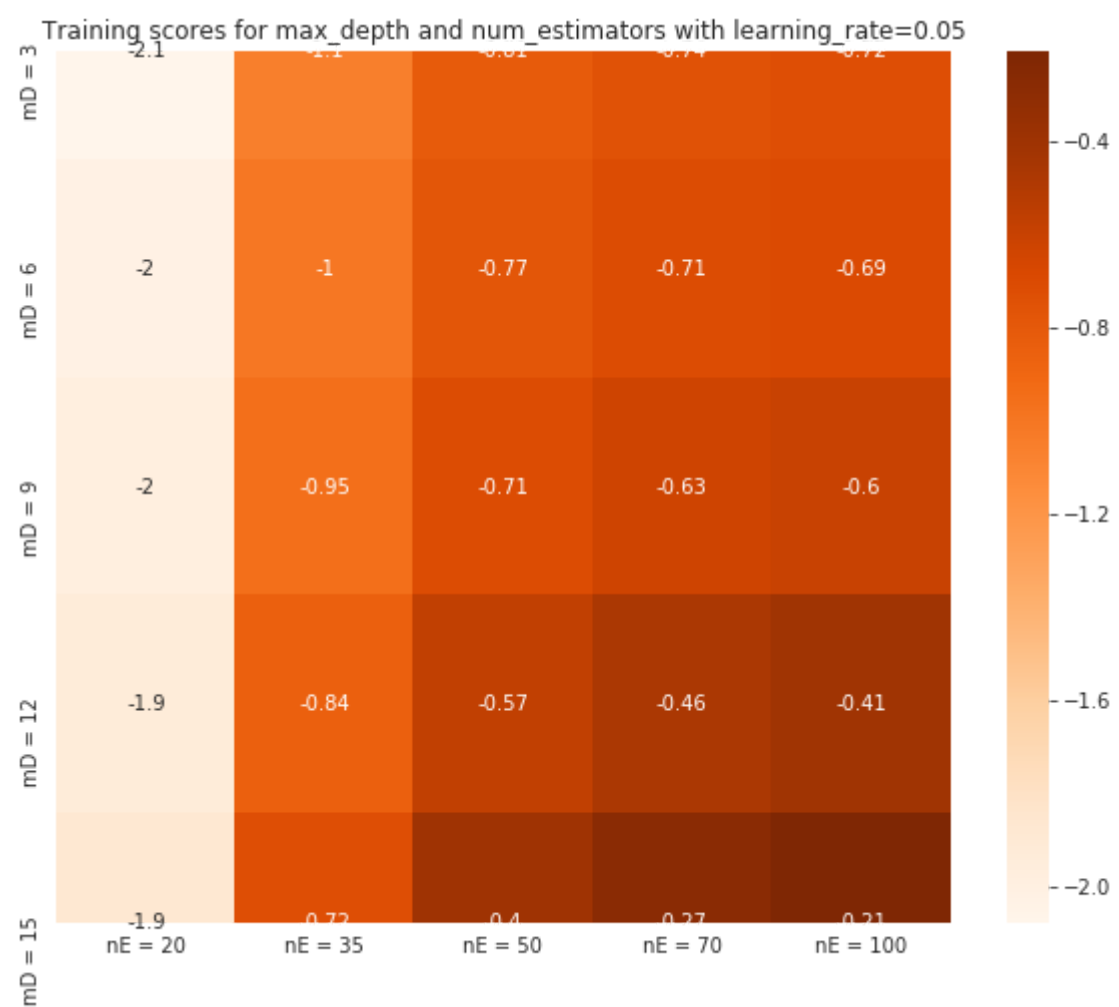
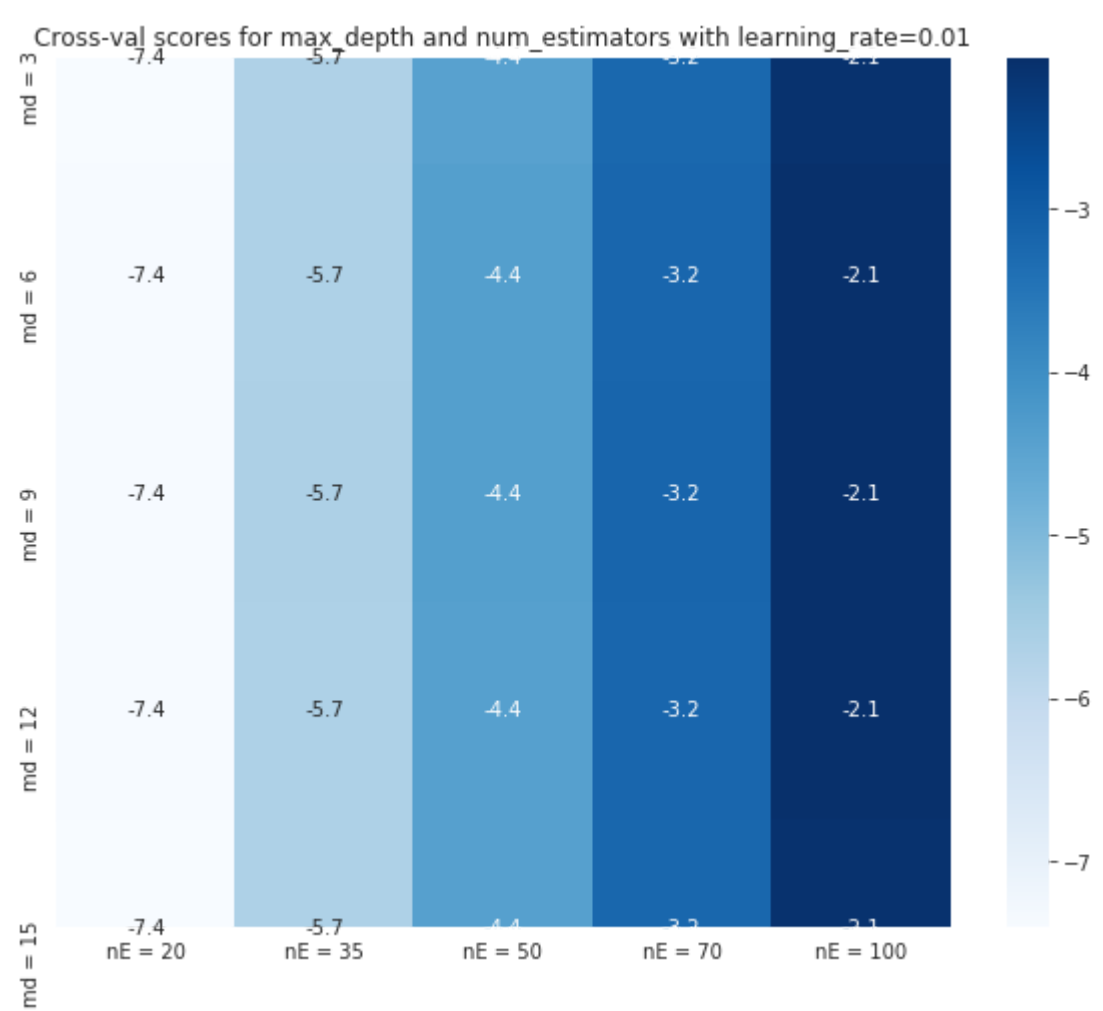
```
dict_keys(['explained_variance', 'r2', 'max_error', 'neg_median_absolute_error', 'neg_mean_absolute_error', 'neg_mean_squared_error', 'neg_mean_squared_log_error', 'accuracy', 'roc_auc', 'balanced_accuracy', 'average_precision', 'neg_log_loss', 'brier_score_loss', 'adjusted_rand_score', 'homogeneity_score', 'completeness_score', 'v_measure_score', 'mutual_info_score', 'adjusted_mutual_info_score', 'normalized_mutual_info_score', 'fowlkes_mallows_score', 'precision', 'precision_macro', 'precision_micro', 'precision_samples', 'precision_weighted', 'recall', 'recall_macro', 'recall_micro', 'recall_samples', 'recall_weighted', 'f1', 'f1_macro', 'f1_micro', 'f1_samples', 'f1_weighted', 'jaccard', 'jaccard_macro', 'jaccard_micro', 'jaccard_samples', 'jaccard_weighted'])
```

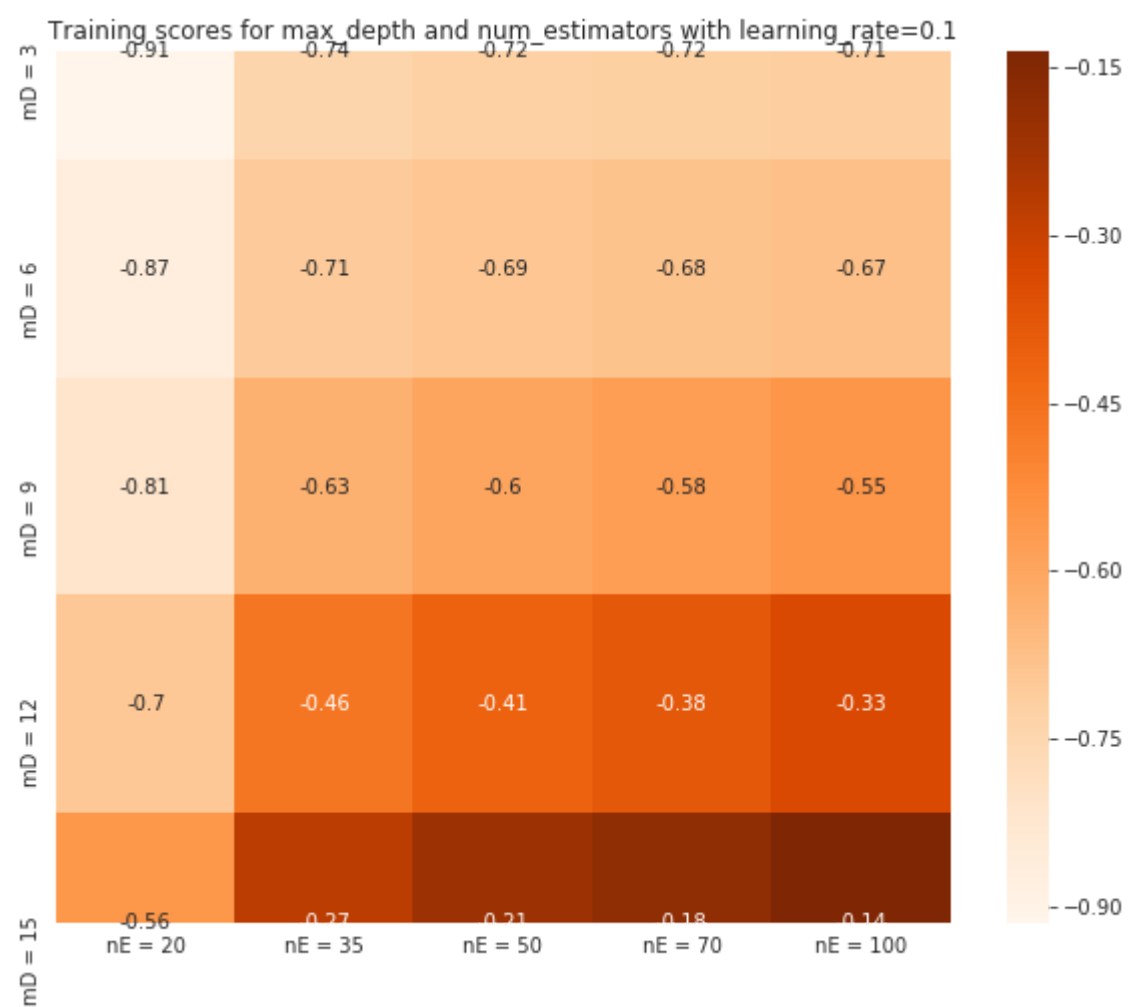
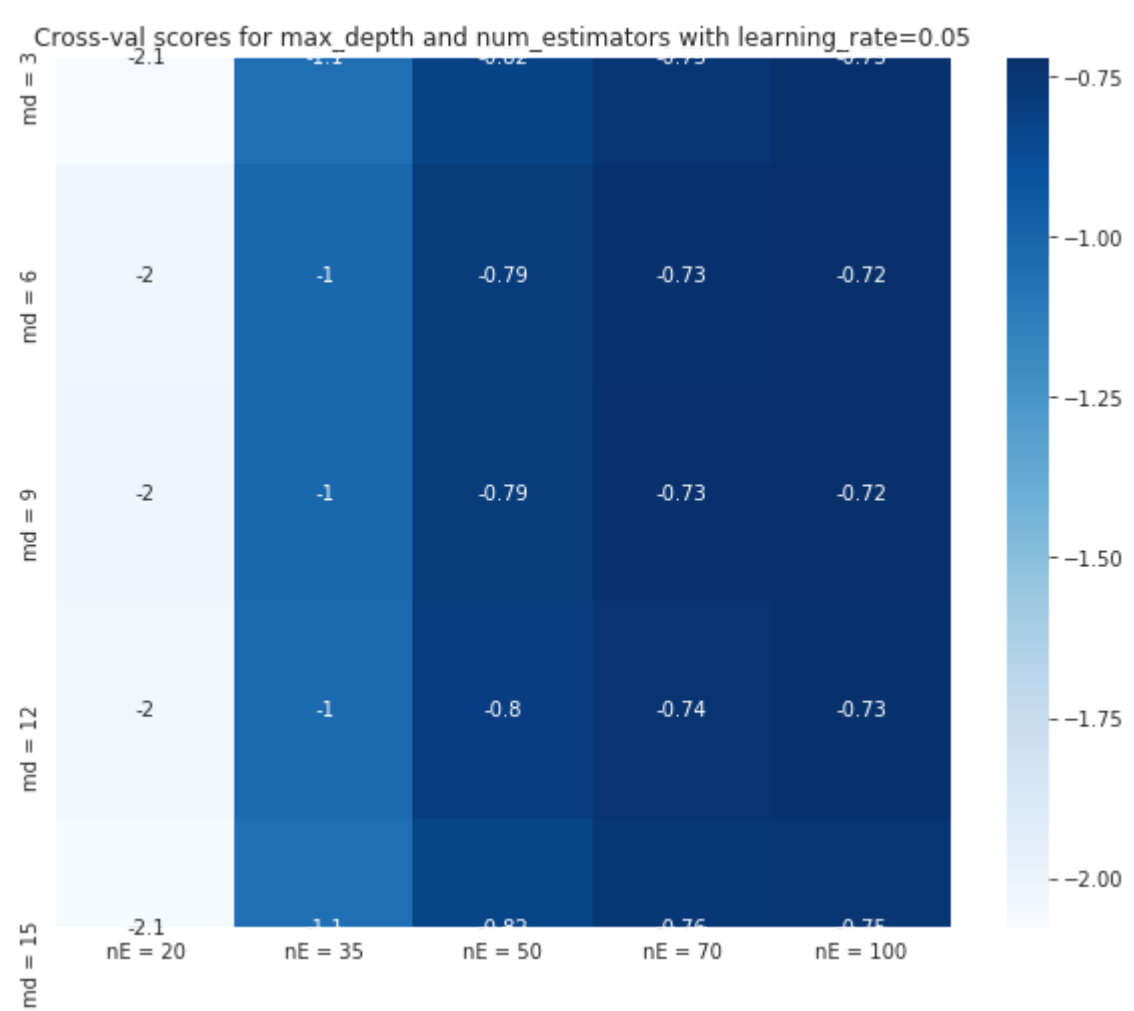
```
In [0]: GBDT_Classifier(x_train, y_train)
```

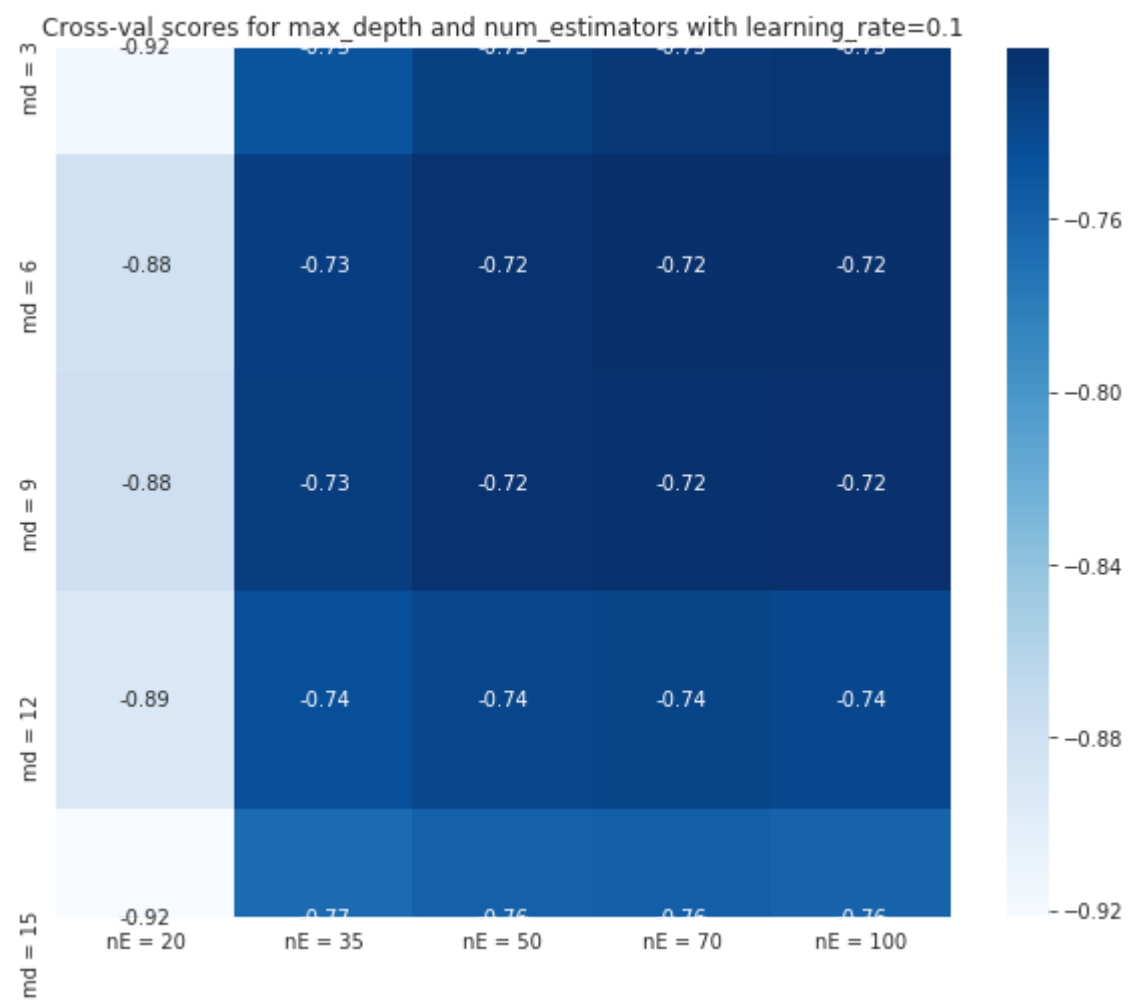
```
/usr/local/lib/python3.6/dist-packages/joblib/externals/loky/process_executor.py:706: UserWarning: A worker stopped while some jobs were given to the executor. This can be caused by a too short worker timeout or by a memory leak.
"timeout or by a memory leak.", UserWarning
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[20:32:35] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
Optimal Parameters : {'base_score': 0.5, 'booster': 'gbtree', 'colsample_bylevel': 1, 'colsample_bynode': 1, 'colsample_bytree': 1, 'gamma': 0, 'importance_type': 'gain', 'learning_rate': 0.1, 'max_delta_step': 0, 'max_depth': 6, 'min_child_weight': 1, 'missing': None, 'n_estimators': 100, 'n_jobs': -1, 'nthread': None, 'objective': 'reg:linear', 'random_state': 15, 'reg_alpha': 0, 'reg_lambda': 1, 'scale_pos_weight': 1, 'seed': None, 'silent': None, 'subsample': 1, 'verbosity': 1}
```









```
In [0]: %matplotlib inline
maxDepth, learning_rate, n_estimators = 6,0.1,100
GBDT_Classifier_Test(n_estimators, maxDepth, learning_rate, x_train,
                      y_train, x_test, y_test)
```

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[20:37:31] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

Using max depth value for tree - 6

Using num estimators for tree - 100

Using learning rate for tree - 0.1

Train Error Metrics.

RMSE: 0.8236817352589477

MAPE: 24.356018006801605

Test Error Metrics.

RMSE: 1.0859752804049099

MAPE: 33.91879278809667


```
In [0]: # initialize Our optimal XGBoost model...
opt_xgb = xgb.XGBRegressor(max_depth=maxDepth, learning_rate=learning_rate,
                           n_estimators=n_estimators,
                           n_jobs=-1, random_state=1)
train_results, test_results = run_xgboost(opt_xgb, x_train, y_train,
                                          x_test, y_test)

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

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

Training the model..

[05:52:03] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

Done. Time taken : 0:00:10.783202

Done

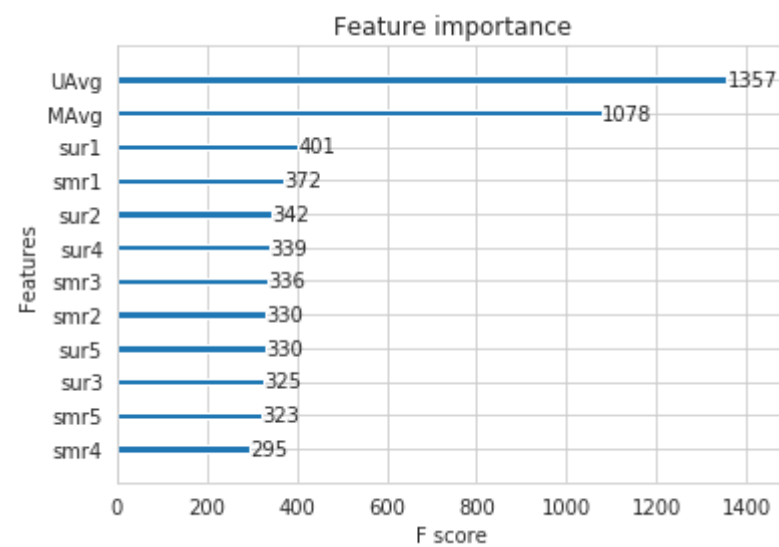
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.0859752804049099

MAPE : 33.918792788096624



```
In [0]: table.add_row(['XGBoost',
                      'n_estimators = 100\nmax_depth = 6\nlearning_rate = 0.1',
                      1.0859752804049099-1.0761851474385373,
                      33.918792788096624-34.504887593204884
                      ])
print(table)
```

Model	Hyperparams	RMSE Improv	MAPE Improv
XGBoost	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.009790132966372544	-0.5860948051082602

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_algorithms.baseline_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

$$\sum_{r_{ui} \in R_{train}} \left(r_{ui} - (\mu + b_u + b_i)\right)^2 + \lambda \left(b_u^2 + b_i^2\right) . \text{ [mimimize } b_u, b_i]$$

```
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 : 0:00:00.842440

Evaluating the model with train data..
time taken : 0:00:01.026435

Train Data

RMSE : 0.9347153928678286

MAPE : 29.389572652358183

adding train results in the dictionary..

Evaluating for test data...
time taken : 0:00:00.060573

Test Data

RMSE : 1.0730330260516174

MAPE : 35.04995544572911

storing the test results in test dictionary...

Total time taken to run this algorithm : 0:00:01.931917

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)
```

[illegible]

```
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..
[02:08:01] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

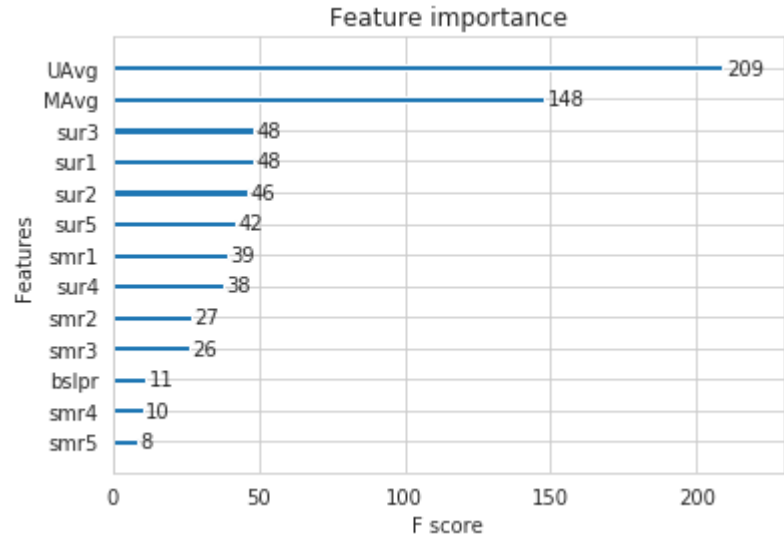
Done. Time taken : 0:00:06.520669

Done

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

TEST DATA

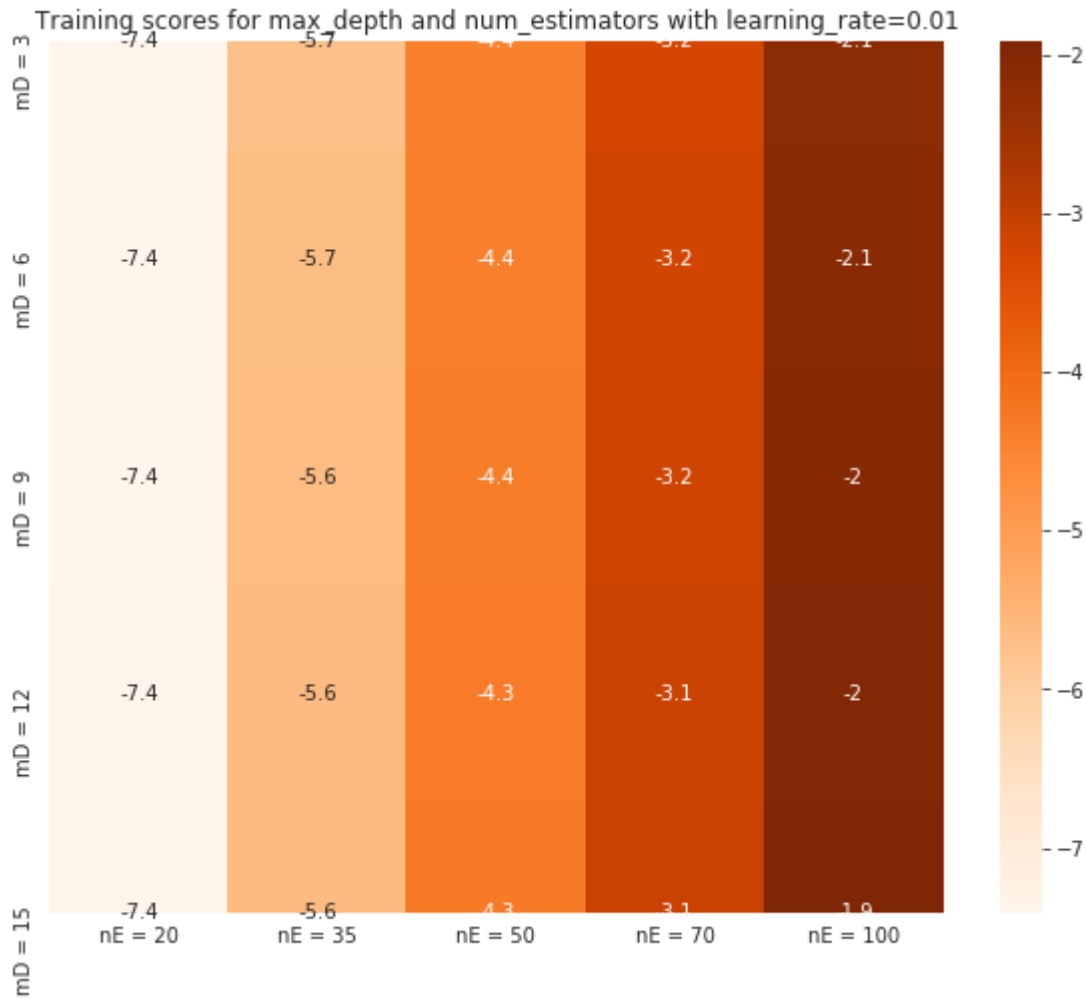
RMSE : 1.0765603714651855
MAPE : 34.4648051883444

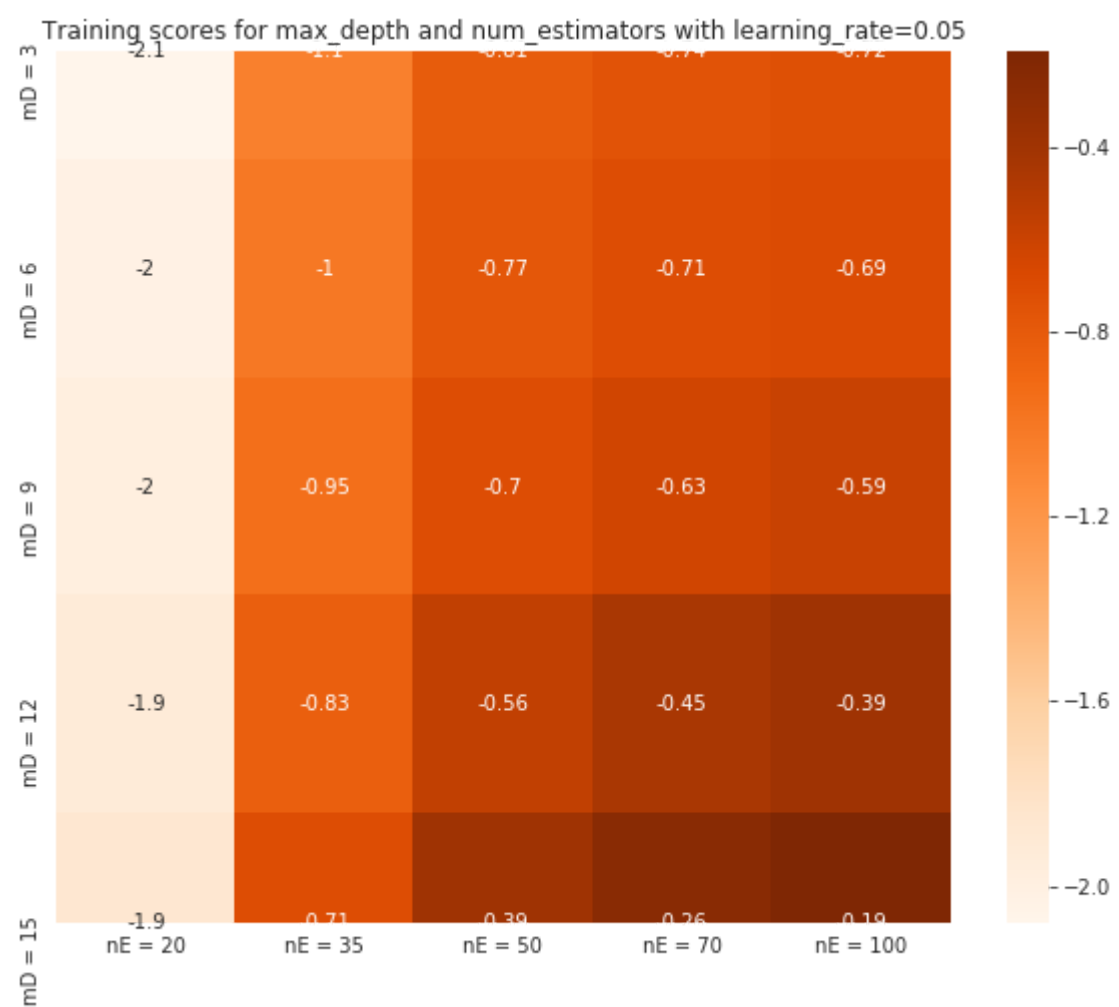
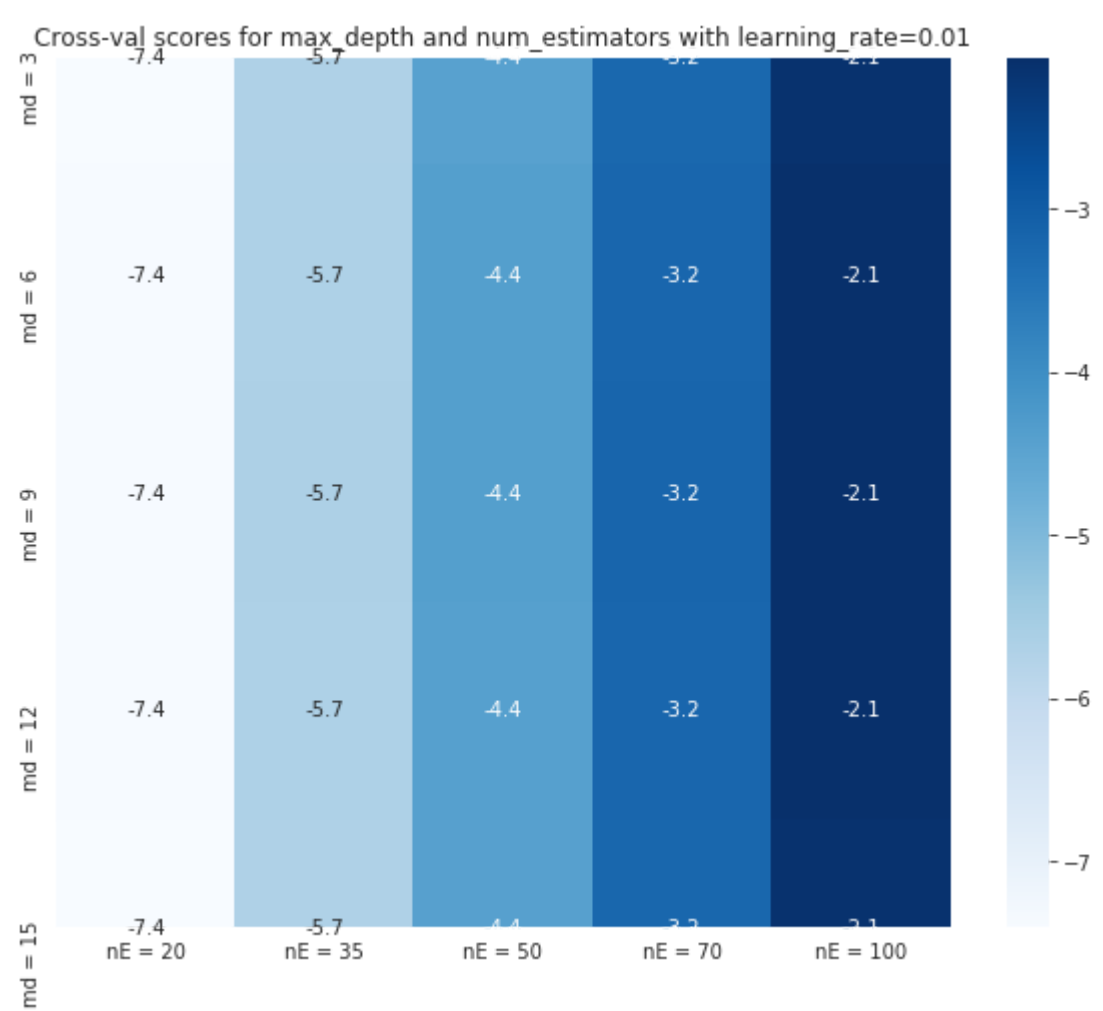


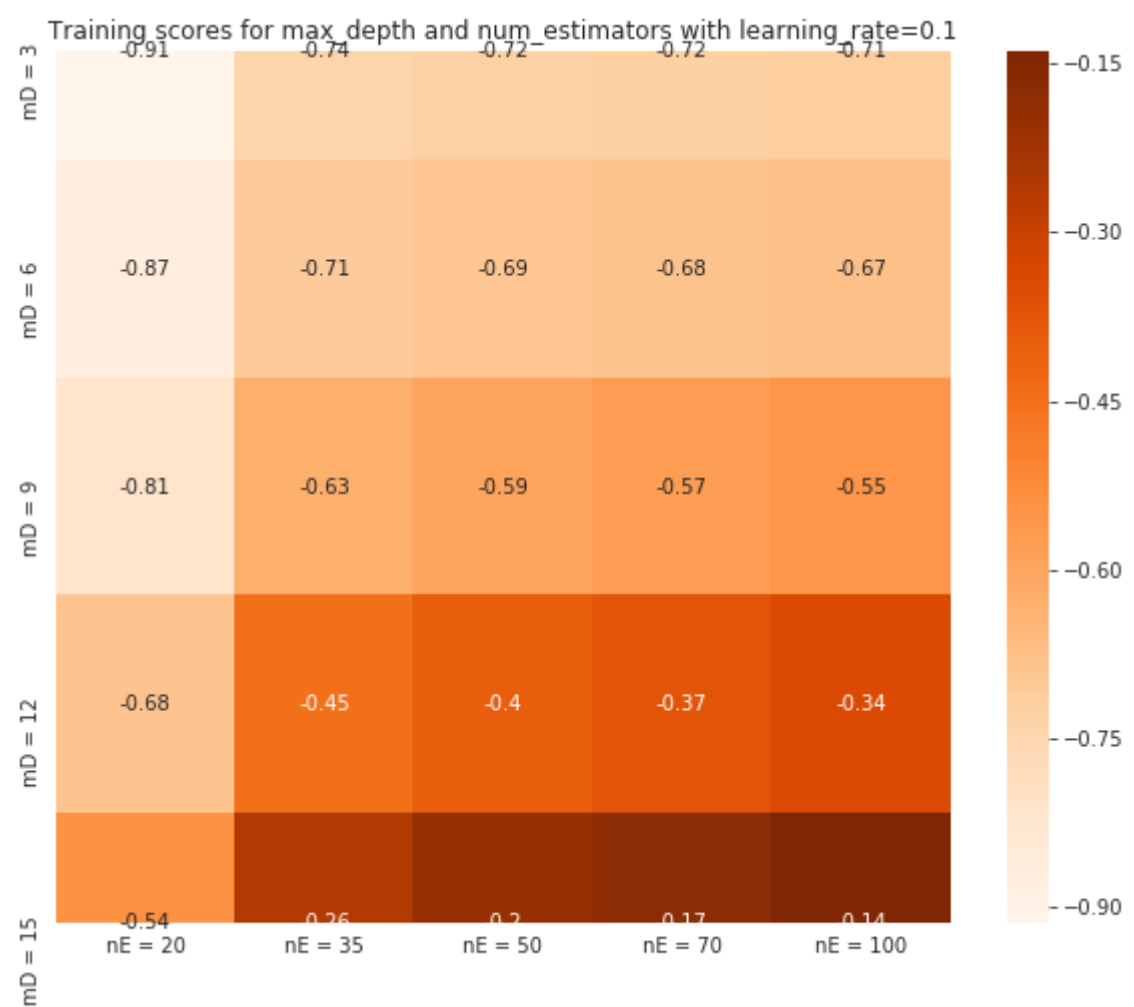
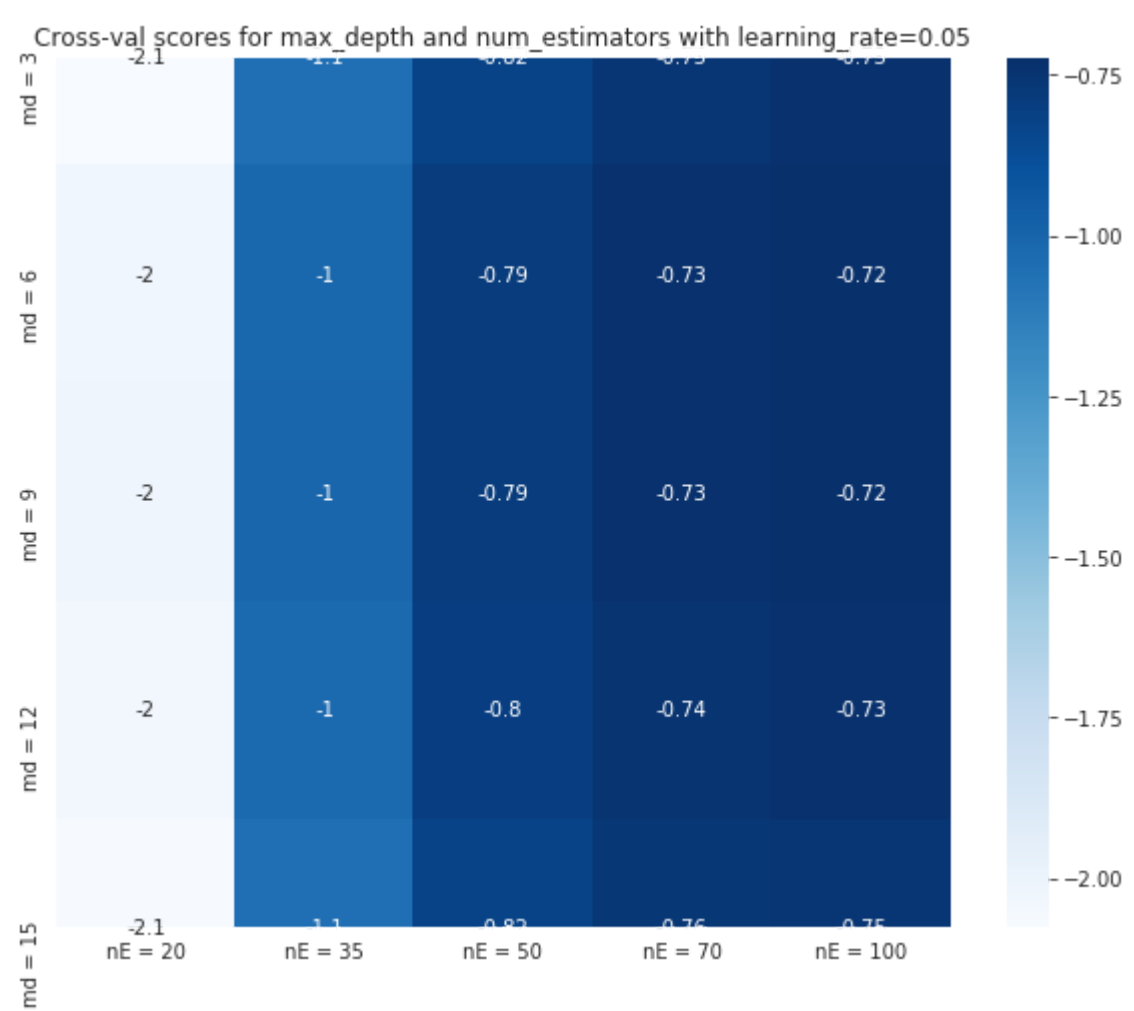
```
In [0]: GBDT_Classifier(x_train, y_train)
```

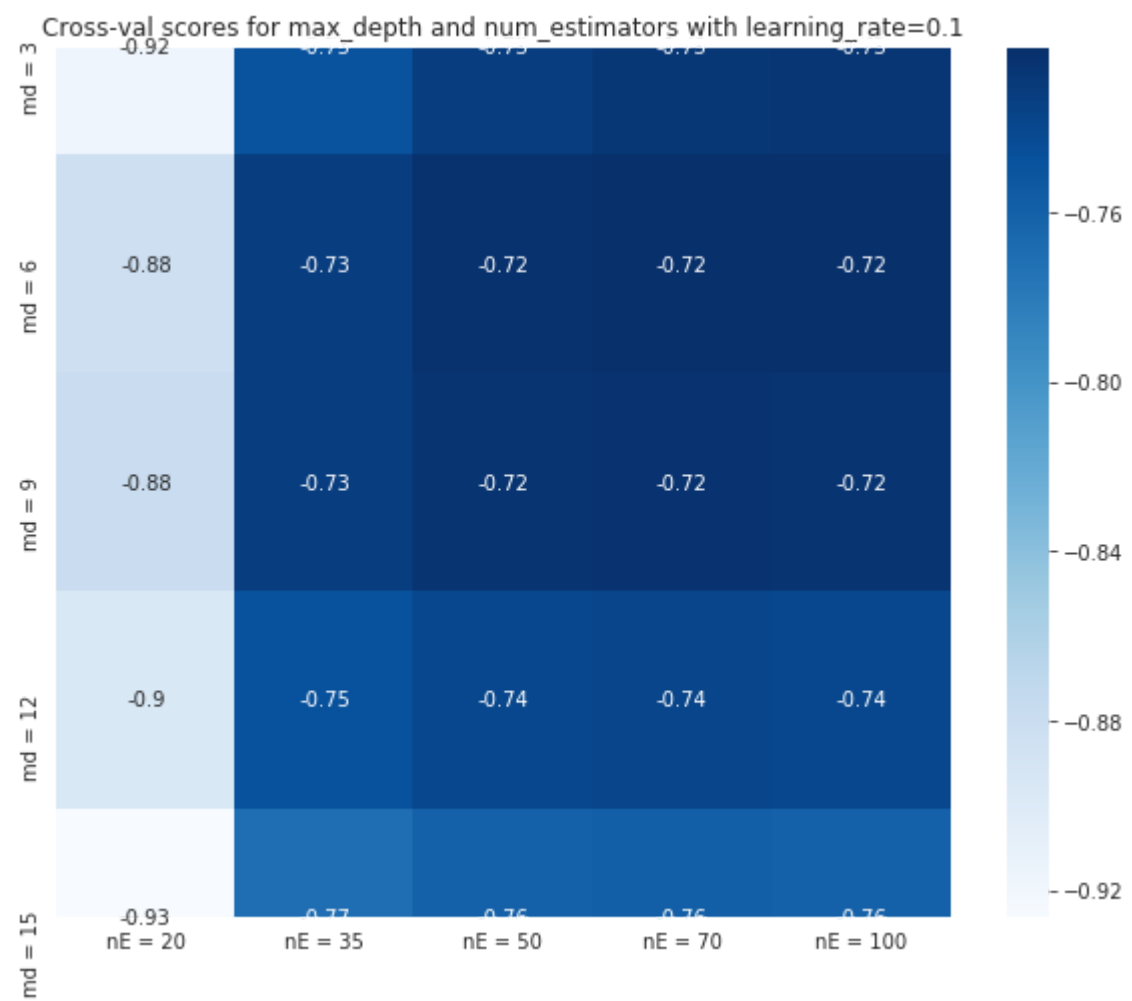
```
/usr/local/lib/python3.6/dist-packages/joblib/externals/loky/process_executor.py:706: UserWarning: A worker stopped while some jobs were given to the executor. This can be caused by a too short worker timeout or by a memory leak.
"timeout or by a memory leak.", UserWarning
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[21:58:44] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
Optimal Parameters : {'base_score': 0.5, 'booster': 'gbtree', 'colsample_bylevel': 1, 'colsample_bynode': 1, 'colsample_bytree': 1, 'gamma': 0, 'importance_type': 'gain', 'learning_rate': 0.1, 'max_delta_step': 0, 'max_depth': 6, 'min_child_weight': 1, 'missing': None, 'n_estimators': 100, 'n_jobs': -1, 'nthread': None, 'objective': 'reg:linear', 'random_state': 15, 'reg_alpha': 0, 'reg_lambda': 1, 'scale_pos_weight': 1, 'seed': None, 'silent': None, 'subsample': 1, 'verbosity': 1}
```









```
In [0]: %matplotlib inline
maxDepth, learning_rate, n_estimators = 6,0.1,100
GBDT_Classifier_Test(n_estimators, maxDepth, learning_rate, x_train,
                      y_train, x_test, y_test)
```

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[02:08:18] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

Using max depth value for tree - 6

Using num estimators for tree - 100

Using learning rate for tree - 0.1

Train Error Metrics.

RMSE: 0.8242508346248251

MAPE: 24.39083158969879

Test Error Metrics.

RMSE: 1.09087019695902

MAPE: 33.71978233719782

```
In [0]: # initialize Our optimal XGBoost model...
xgb_bsl_opt = xgb.XGBRegressor(silent=False, n_jobs=-1, random_state=15,
                               n_estimators=100, max_depth=maxDepth, learning_rate=learning_rate)
train_results, test_results = run_xgboost(xgb_bsl_opt, x_train, y_train,
                                           x_test, y_test)

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

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

Training the model..

[02:16:34] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

Done. Time taken : 0:00:13.385596

Done

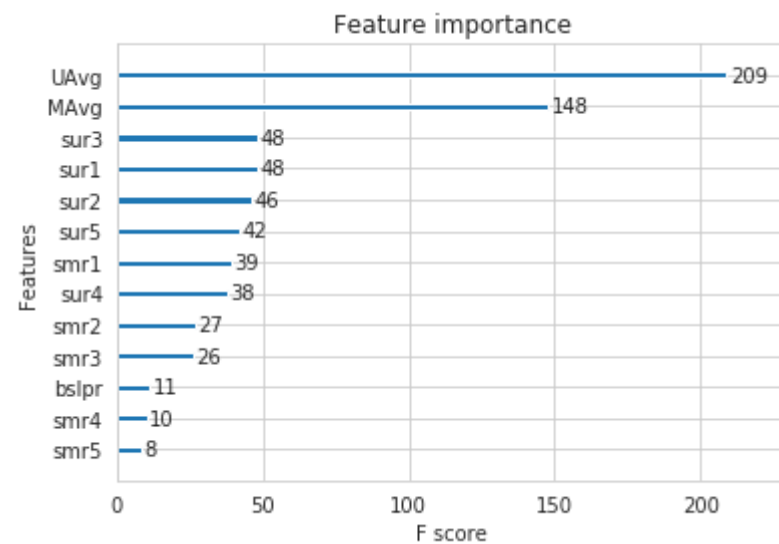
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.09087019695902

MAPE : 33.719782337198865



```
In [0]: table.add_row(['XGBoost + Baseline',
                        'n_estimators = 100\nmax_depth = 6\nlearning_rate = 0.1',
                        1.09087019695902-1.0765603714651855,
                        33.719782337198865-34.4648051883444
                        ])
print(table)
```

Model	Hyperparams	RMSE Improv	MAPE Improv
XGBoost	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.009790132966372544	-0.5860948051082602
XGBoost + Baseline	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.014309825493834527	-0.745022851145535

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 (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 (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> (http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf)

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

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

- b_{ui} - Baseline prediction of (user,movie) rating
- $N_i^k(\mathbf{u})$ - 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):

$$\hat{r}_{ui} = b_{ui} + \frac{\sum_{j \in N_u^k(i)} \text{sim}(i, j) \cdot (r_{uj} - b_{uj})}{\sum_{j \in N_u^k(j)} \text{sim}(i, j)}$$

- **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_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 : 0:00:38.019228
```

```
Evaluating the model with train data..
time taken : 0:01:42.734410
```

```
-----
Train Data
-----
RMSE : 0.33642097416508826
```

```
MAPE : 9.145093375416348
```

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

```
Evaluating for test data...
time taken : 0:00:00.066741
```

```
-----
Test Data
-----
RMSE : 1.0726493739667242
```

```
MAPE : 35.02094499698424
```

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

```
-----
Total time taken to run this algorithm : 0:02:20.826126
```

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.
Done. time taken : 0:00:01.193851
```

```
Evaluating the model with train data..
time taken : 0:00:09.165527
```

```
-----
Train Data
```

```
-----
RMSE : 0.32584796251610554
```

```
MAPE : 8.447062581998374
```

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

```
Evaluating for test data...
time taken : 0:00:00.065103
```

```
-----
Test Data
```

```
-----
RMSE : 1.072758832653683
```

```
MAPE : 35.02269653015042
```

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

```
-----
Total time taken to run this algorithm : 0:00:10.426188
```

```
In [0]: print(models_evaluation_train)

{'bsl_algo': {'rmse': 0.9347153928678286, 'mape': 29.389572652358183, 'predictions': array([3.89898205, 3.37140265, 3.3237082 , ..., 3.40556302, 3.54788112,
      3.6428903 ])}, 'xgb_bsl': {'rmse': 0.8462748657913641, 'mape': 25.260044089775825, 'predictions': array([3.9474435, 4.276455 , 4.3666797, ..., 3.2462447, 3.695614
      ,
      3.9359388], dtype=float32)}, 'xgb_bsl_opt': {'rmse': 0.8242508346248251, 'mape': 24.390688424418894, 'predictions': array([4.0228033, 4.1147118, 4.3464355, ..., 3.
      0944526, 3.5988698,
      3.980101 ], dtype=float32)}, 'knn_bsl_u': {'rmse': 0.33642097416508826, 'mape': 9.145093375416348, 'predictions': array([3.93001981, 3.17732964, 3.57250332, ...,
      3.
      , 4.
      , 4.
      ])}, 'knn_bsl_m': {'rmse': 0.32584796251610554, 'mape': 8.447062581998374, 'predictions': array([3.86795834, 3.07630234, 3.40117708, ..., 3.
      , 4.
      , 4.
      ])}, 'xgb_knn_bsl': {'rmse': 0.8462124756538578, 'mape': 25.264808220626723, 'predictions': array([3.9455762, 4.2816877, 4.3721066, ..., 3.2520492, 3.697
      1312,
      3.9310563], dtype=float32)}}

```

```
In [0]: print(models_evaluation_test)

{'bsl_algo': {'rmse': 1.0730330260516174, 'mape': 35.04995544572911, 'predictions': array([3.58167938, 3.58167938, 3.58167938, ..., 3.58167938, 3.58167938,
      3.58167938])}, 'xgb_bsl': {'rmse': 1.0765603714651855, 'mape': 34.4648051883444, 'predictions': array([3.501289, 3.501289, 3.501289, ..., 3.501289, 3.501289, 3.501
      289],
      dtype=float32)}, 'xgb_bsl_opt': {'rmse': 1.09087019695902, 'mape': 33.719782337198865, 'predictions': array([3.3909614, 3.3909614, 3.3909614, ..., 3.3909614, 3.3909
      614,
      3.3909614], dtype=float32)}, 'knn_bsl_u': {'rmse': 1.0726493739667242, 'mape': 35.02094499698424, 'predictions': array([3.58167938, 3.58167938, 3.58167938, ..., 3.
      58167938, 3.58167938,
      3.58167938])}, 'knn_bsl_m': {'rmse': 1.072758832653683, 'mape': 35.02269653015042, 'predictions': array([3.58167938, 3.58167938, 3.58167938, ..., 3.58167938, 3.581
      67938,
      3.58167938])}, 'xgb_knn_bsl': {'rmse': 1.0767793575625662, 'mape': 34.44745951378593, 'predictions': array([3.4986265, 3.4986265, 3.4986265, ..., 3.4986265, 3.4986
      265,
      3.4986265], dtype=float32)}}

```

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

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

Preparing Train data

```
In [0]: # 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[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_bsl_u	knn_bsl_m
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	3.93002	3.867958
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	3.17733	3.076302

Preparing Test data

```
In [0]: 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[0]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_bsl_u	knn_bsl_m
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	3.581679	5	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	3.581679	4	3.581679	3.581679	3.581679


```
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..
[09:35:26] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

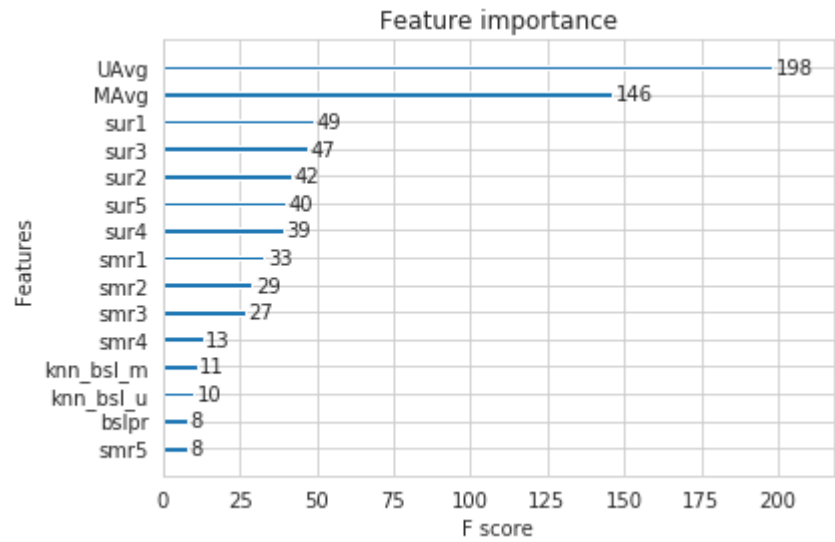
Done. Time taken : 0:00:07.848627

Done

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

TEST DATA

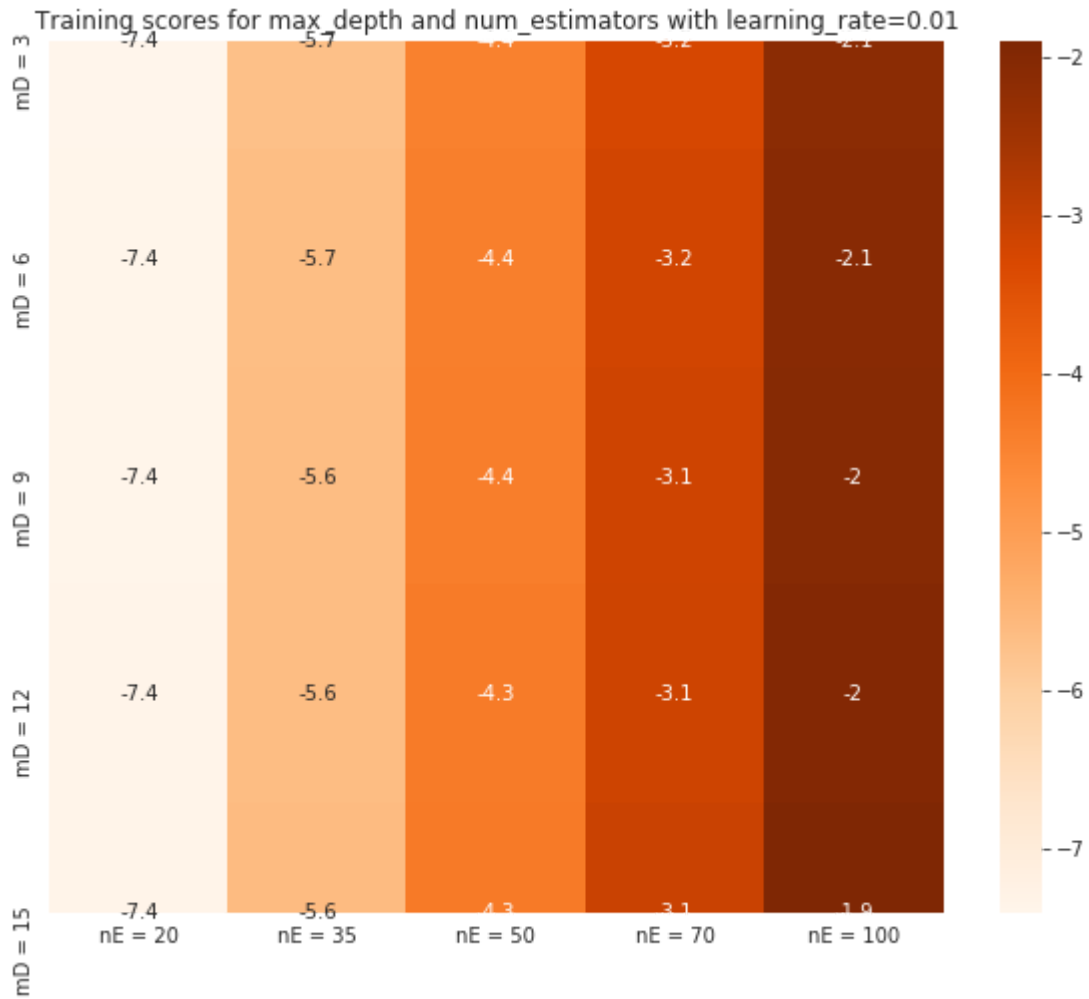
RMSE : 1.0767793575625662
MAPE : 34.44745951378593

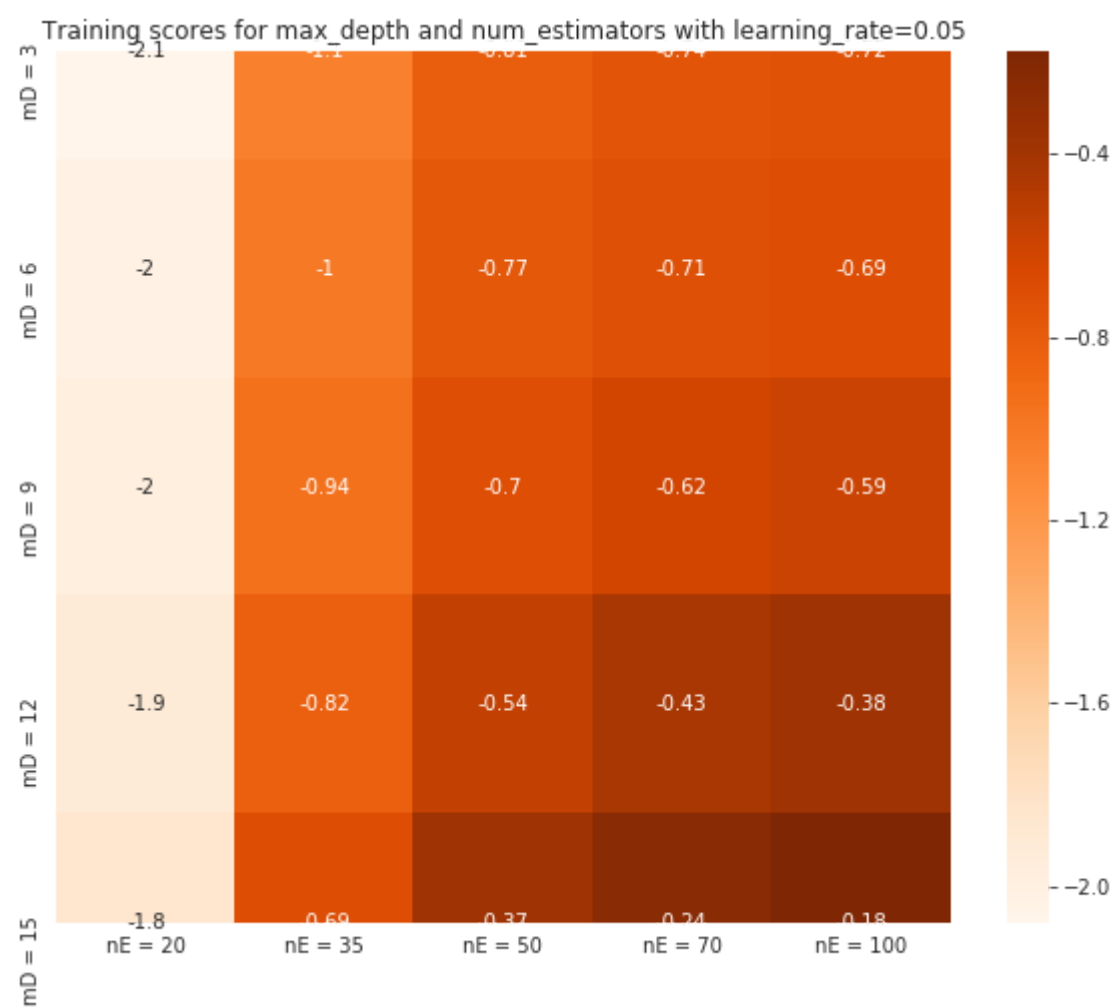
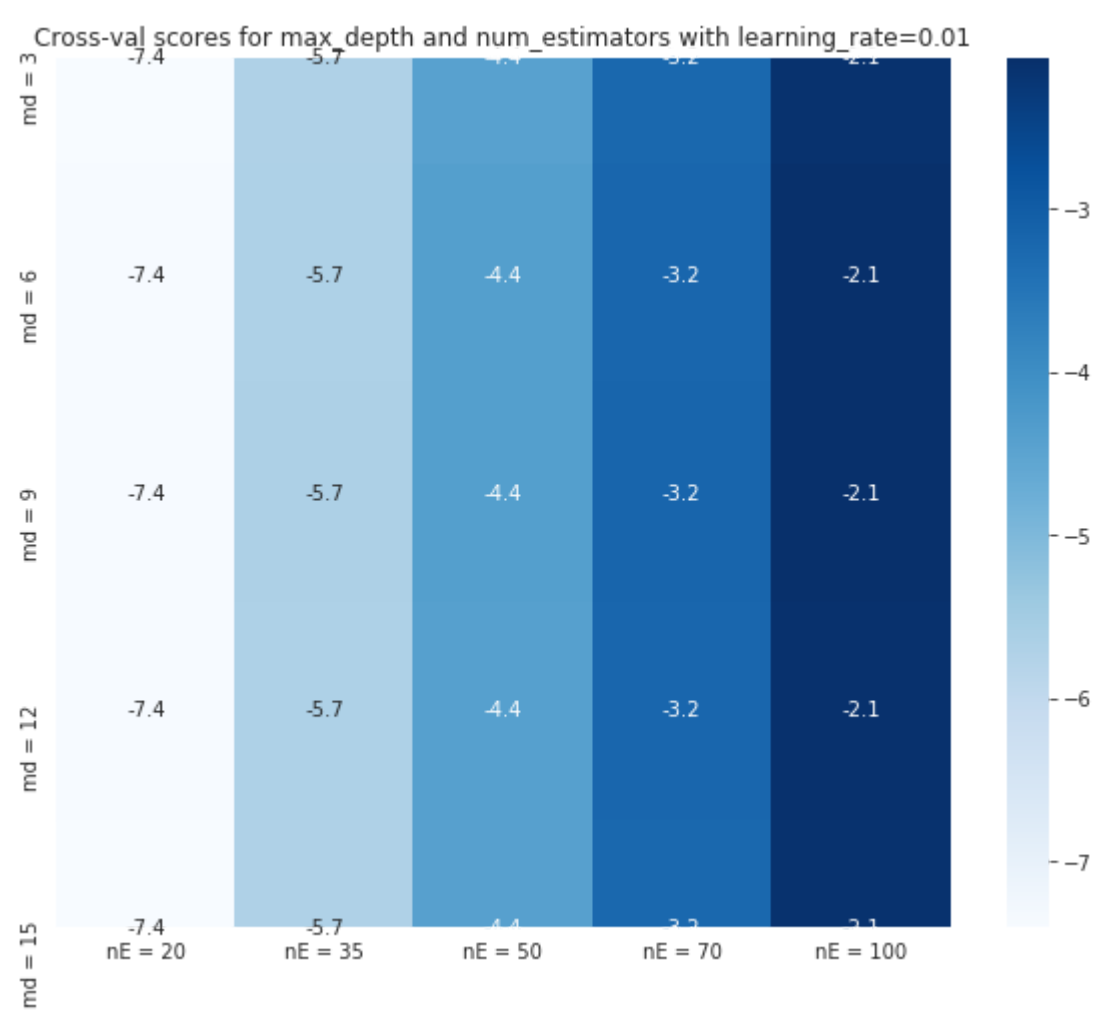


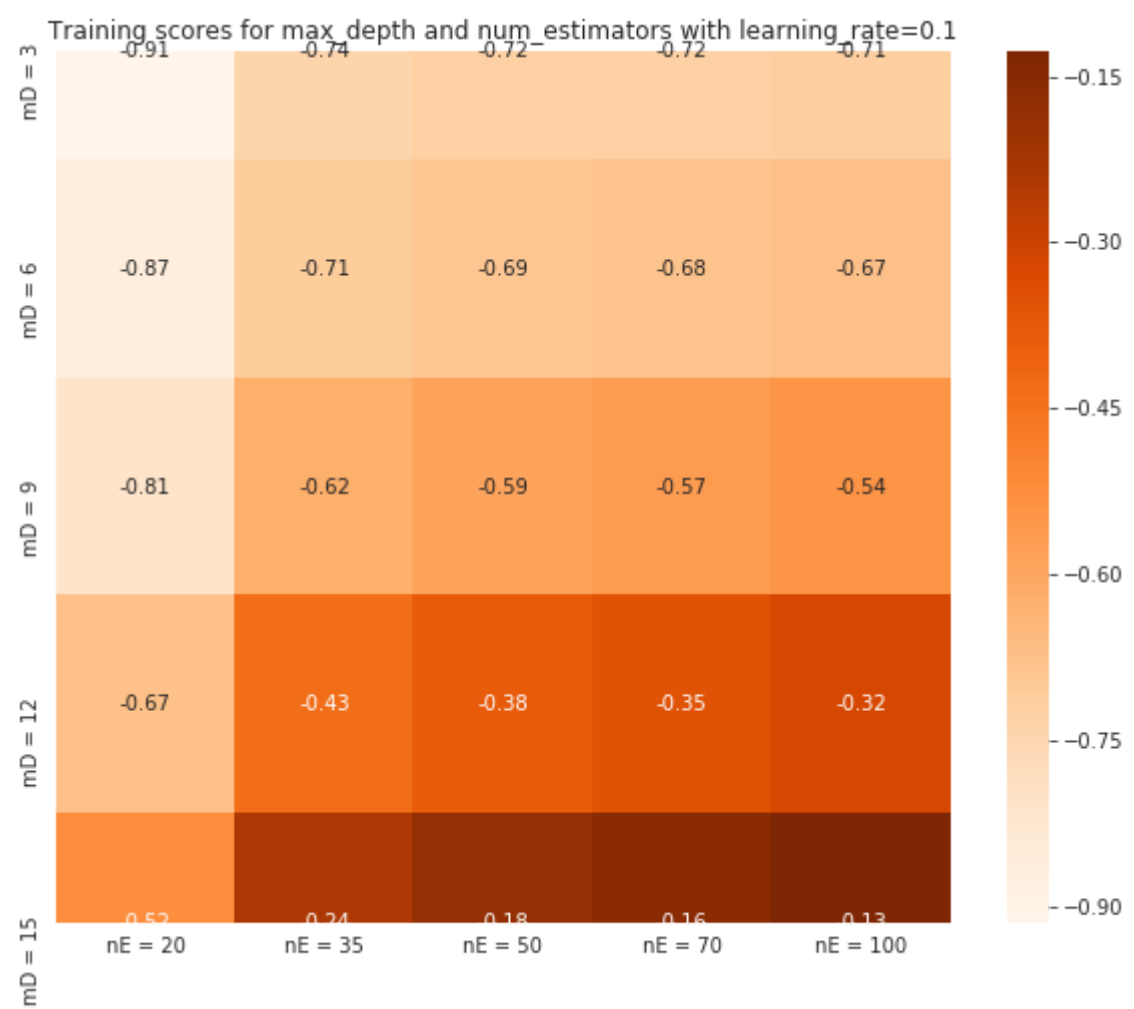
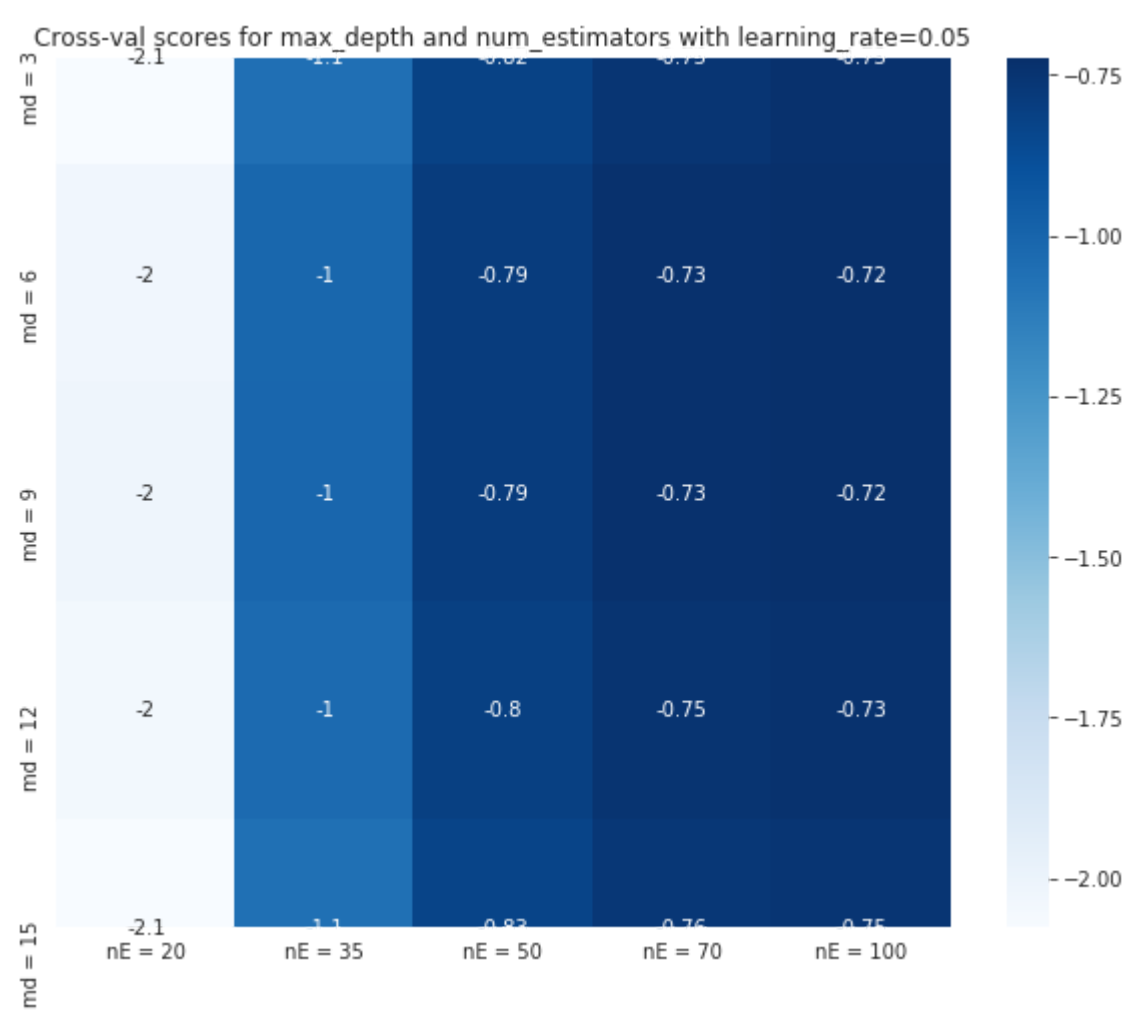
```
In [0]: GBDT_Classifier(x_train, y_train)
```

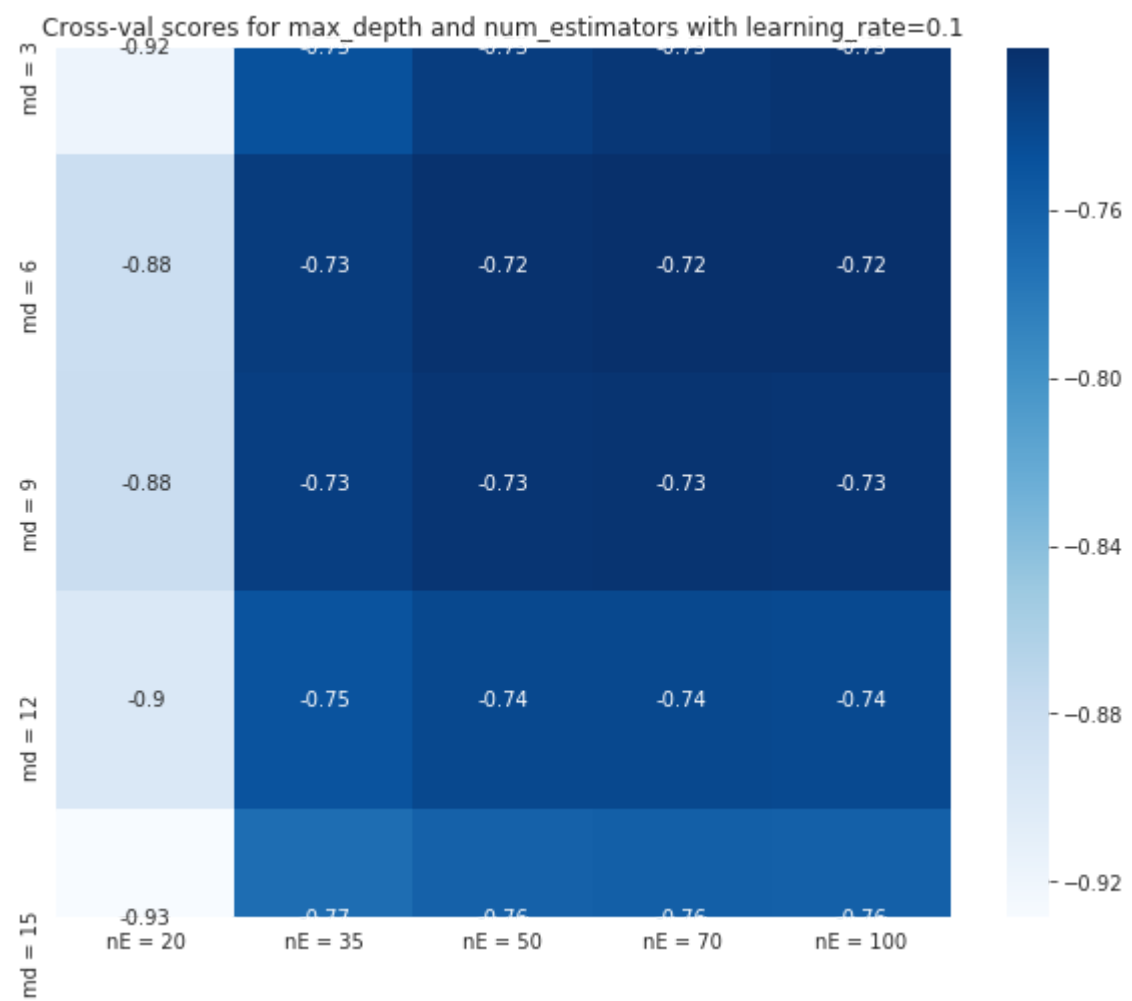
```
/usr/local/lib/python3.6/dist-packages/joblib/externals/loky/process_executor.py:706: UserWarning: A worker stopped while some jobs were given to the executor. This can be caused by a too short worker timeout or by a memory leak.
"timeout or by a memory leak.", UserWarning
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[10:56:34] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
Optimal Parameters : {'base_score': 0.5, 'booster': 'gbtree', 'colsample_bylevel': 1, 'colsample_bynode': 1, 'colsample_bytree': 1, 'gamma': 0, 'importance_type': 'gain', 'learning_rate': 0.1, 'max_delta_step': 0, 'max_depth': 6, 'min_child_weight': 1, 'missing': None, 'n_estimators': 100, 'n_jobs': -1, 'nthread': None, 'objective': 'reg:linear', 'random_state': 15, 'reg_alpha': 0, 'reg_lambda': 1, 'scale_pos_weight': 1, 'seed': None, 'silent': None, 'subsample': 1, 'verbosity': 1}
```









```
In [0]: %matplotlib inline
maxDepth, learning_rate, n_estimators = 6,0.1,100
GBDT_Classifier_Test(n_estimators, maxDepth, learning_rate, x_train,
                      y_train, x_test, y_test)
```

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[11:10:09] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

Using max depth value for tree - 6

Using num estimators for tree - 100

Using learning rate for tree - 0.1

Train Error Metrics.

RMSE: 0.8242651321024628

MAPE: 24.403220415115356

Test Error Metrics.

RMSE: 1.0814263161853939

MAPE: 34.12581744966419

```
In [0]: # declare the optimal model
xgb_knn_bsl_opt = xgb.XGBRegressor(n_jobs=-1, random_state=15, max_depth=6,
                                   learning_rate=0.1, n_estimators=100)

train_results, test_results = run_xgboost(xgb_knn_bsl_opt, x_train, y_train, x_test, y_test)

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

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

Training the model..

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

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

Done. Time taken : 0:00:16.141539

Done

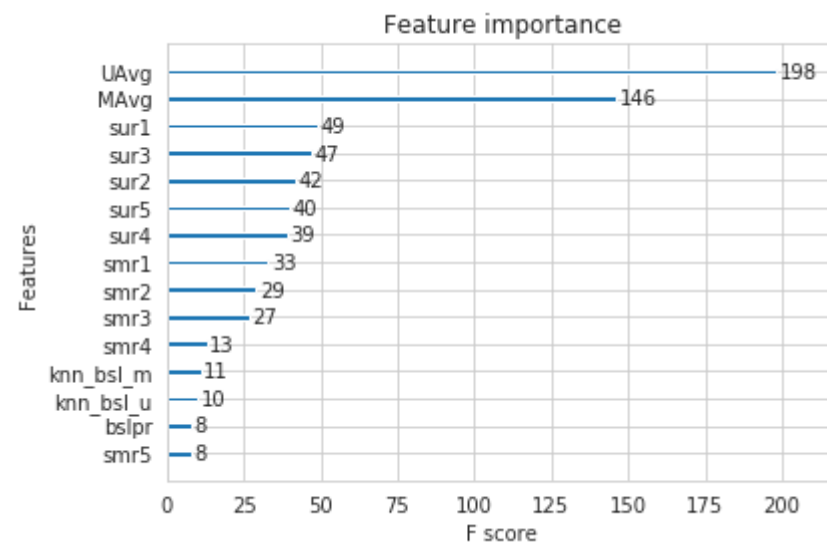
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.0814263161853939

MAPE : 34.12581744966325



```
In [0]: table.add_row(['XGBoost + Baseline +\nKNNBaseline',
                    'n_estimators = 100\nmax_depth = 6\nlearning_rate = 0.1',
                    1.0814263161853939-1.0767793575625662,
                    34.12581744966325-34.44745951378593
                    ])
print(table)
```

Model	Hyperparams	RMSE Improv	MAPE Improv
XGBoost	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.009790132966372544	-0.5860948051082602
XGBoost + Baseline	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.014309825493834527	-0.745022851145535
XGBoost + Baseline + KNNBaseline	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.004646958622827713	-0.3216420641226776

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 (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) ([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)

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

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


```
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 : 0:00:07.570324

Evaluating the model with train data..

time taken : 0:00:01.397330

Train Data

RMSE : 0.6574721240954099

MAPE : 19.704901088660474

adding train results in the dictionary..

Evaluating for test data...

time taken : 0:00:00.197129

Test Data

RMSE : 1.0726046873826458

MAPE : 35.01953535988152

storing the test results in test dictionary...

Total time taken to run this algorithm : 0:00:09.167004

```
In [0]: from surprise import SVDpp
```

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

- Predicted Rating :

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

- 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)

-
$$\sum_{r_{ui} \in R_{\text{train}}} \left(r_{ui} - \hat{r}_{ui} \right)^2 + \lambda \left(b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2 + \|y_j\|^2 \right)$$

```
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 19
Done. time taken : 0:01:59.980253

Evaluating the model with train data..
time taken : 0:00:06.931103
-----
Train Data
-----
RMSE : 0.6032438403305899

MAPE : 17.49285063490268

adding train results in the dictionary..

Evaluating for test data...
time taken : 0:00:00.062512
-----
Test Data
-----
RMSE : 1.0728491944183447

MAPE : 35.03817913919887

storing the test results in test dictionary...

-----
Total time taken to run this algorithm : 0:02:06.976336
```

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	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_bsl_u	knn_bsl_m	svd	svdpp
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	3.93002	3.867958	4.303764	3.621664
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	3.17733	3.076302	3.278967	3.538247

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	smr3	smr4	smr5	UAvg	MAvg	rating	bslpr	knn_bsl_u	knn_bsl_m	svd	svdpp
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	3.581679	5	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	3.581679	4	3.581679	3.581679	3.581679	3.581679	3.581679

```
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()
```

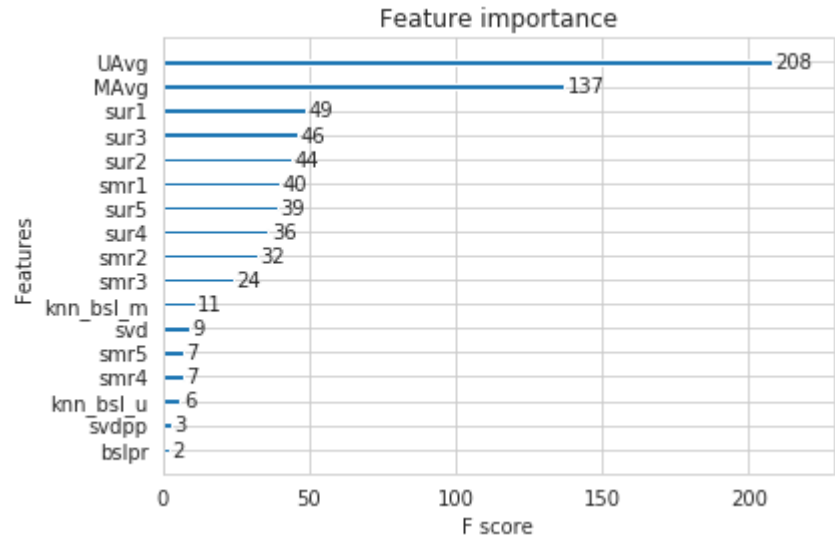
Training the model..
[11:26:38] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \
Done. Time taken : 0:00:09.618888

Done

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

TEST DATA

RMSE : 1.0769599573828592
MAPE : 34.431788329400995



4.4.8 XgBoost with Surprise Baseline + Surprise KNNbaseline + MF Techniques

```
In [0]: # prepare train data
# I think this feature('bslpr') got missed which is for Baseline
x_train = reg_train[['bslpr', 'knn_bsl_u', 'knn_bsl_m', 'svd', 'svdpp']]
y_train = reg_train['rating']

# test data
x_test = reg_test_df[['bslpr', 'knn_bsl_u', 'knn_bsl_m', 'svd', 'svdpp']]
y_test = reg_test_df['rating']

xgb_all_models = xgb.XGBRegressor(n_jobs=-1, 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..

[11:37:50] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

Done. Time taken : 0:00:06.156549

Done

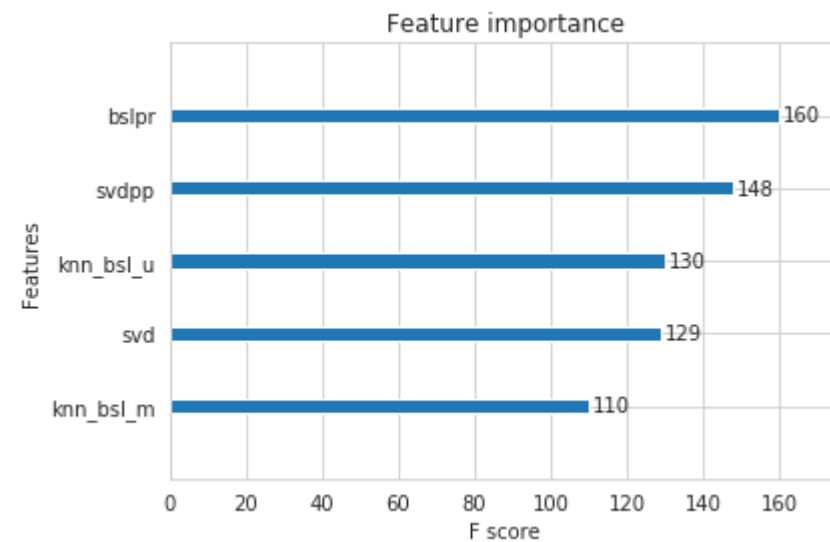
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.075231513488211

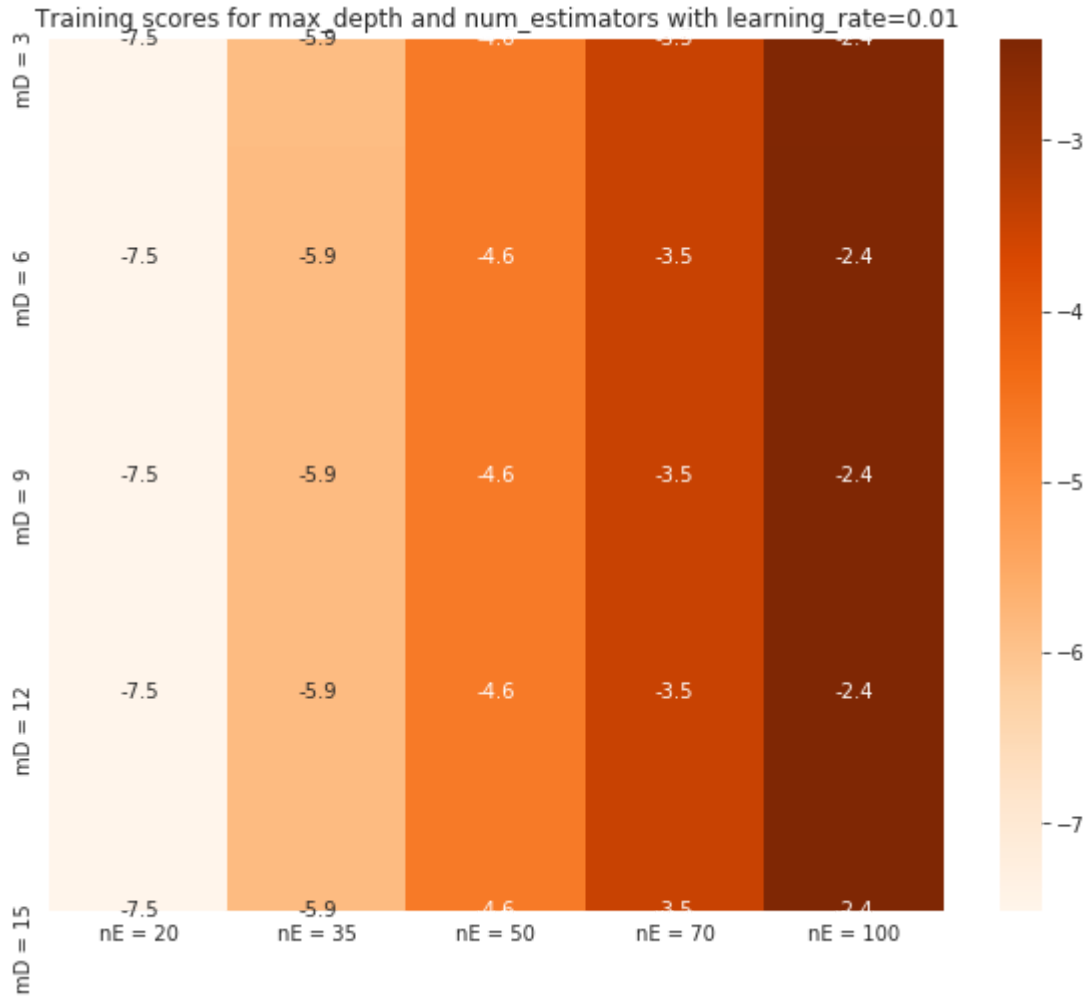
MAPE : 35.10069576370331

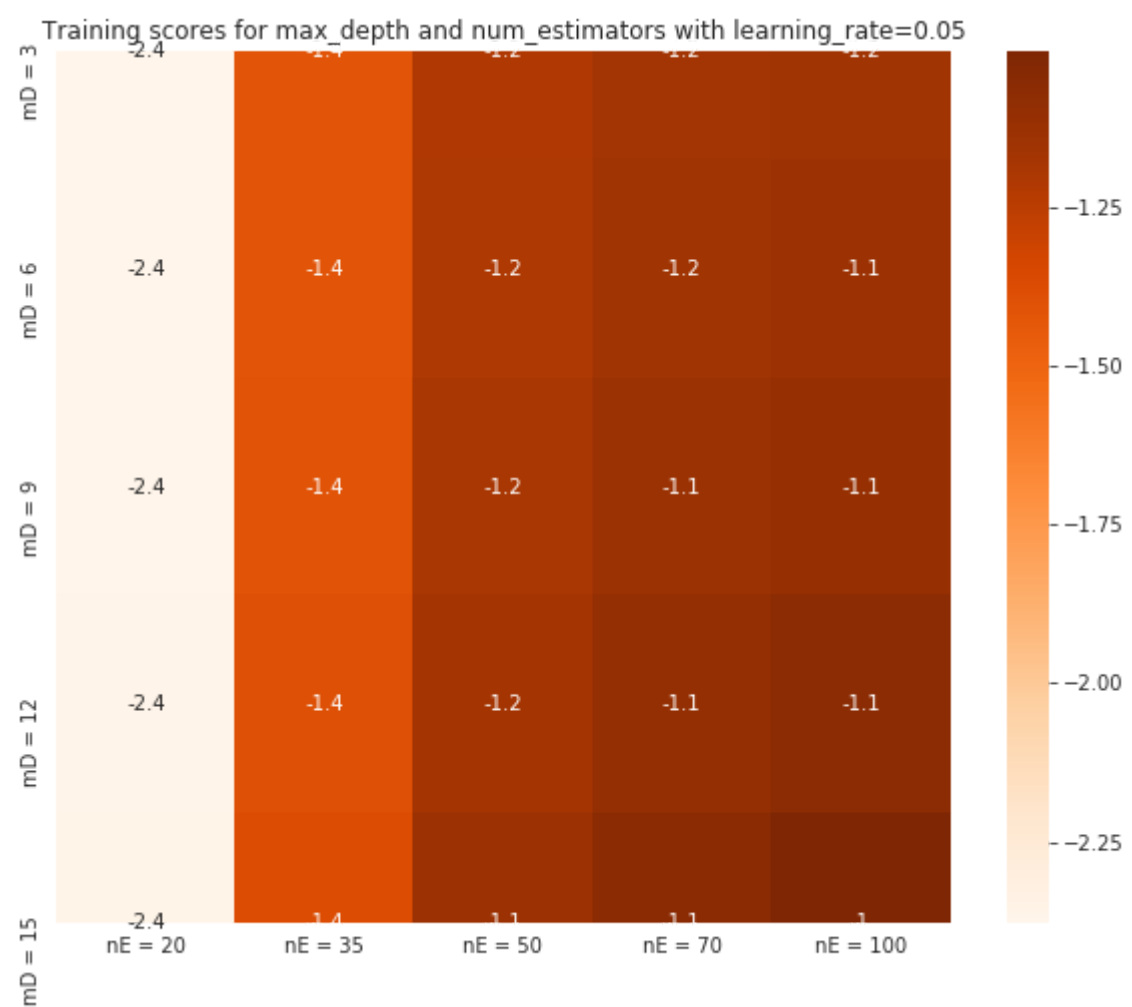
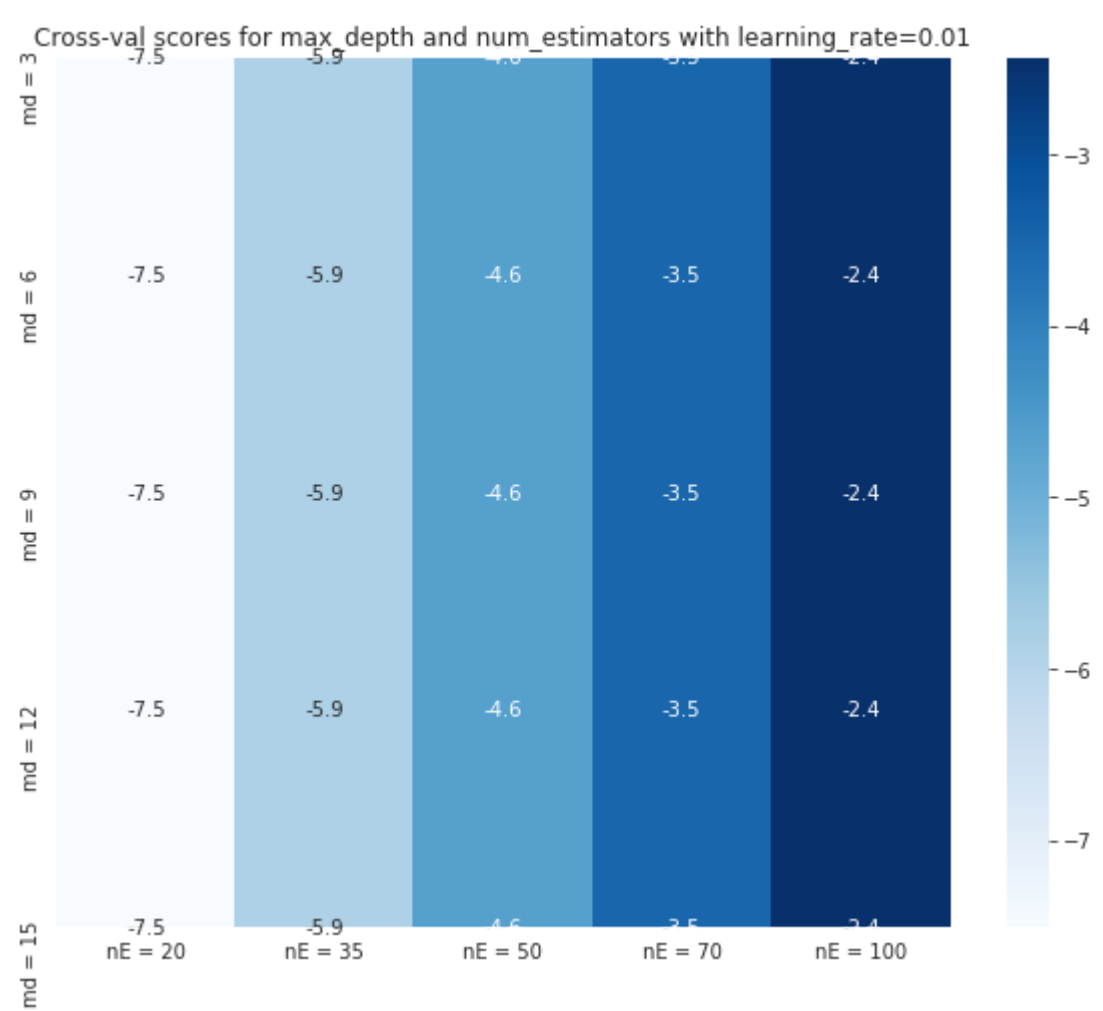


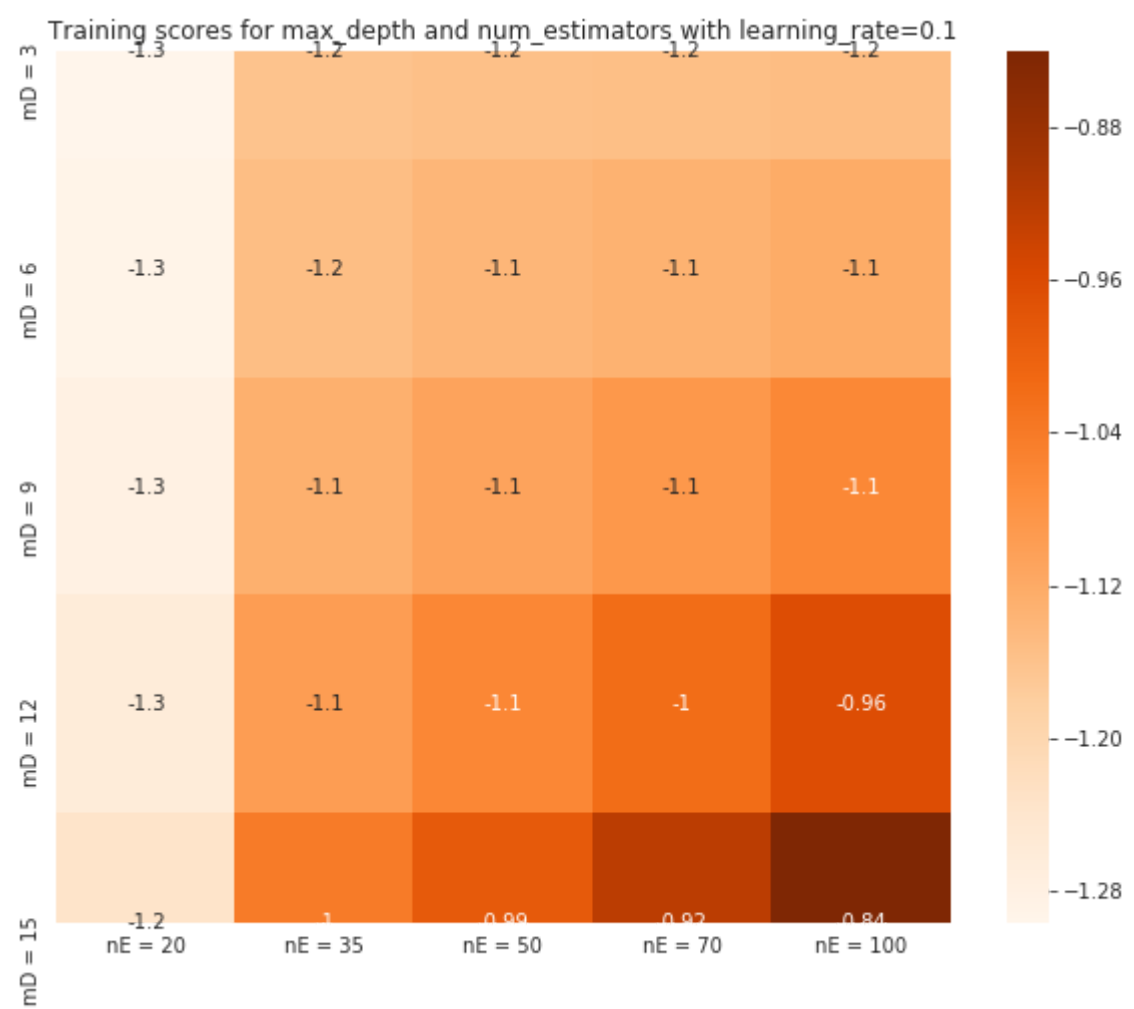
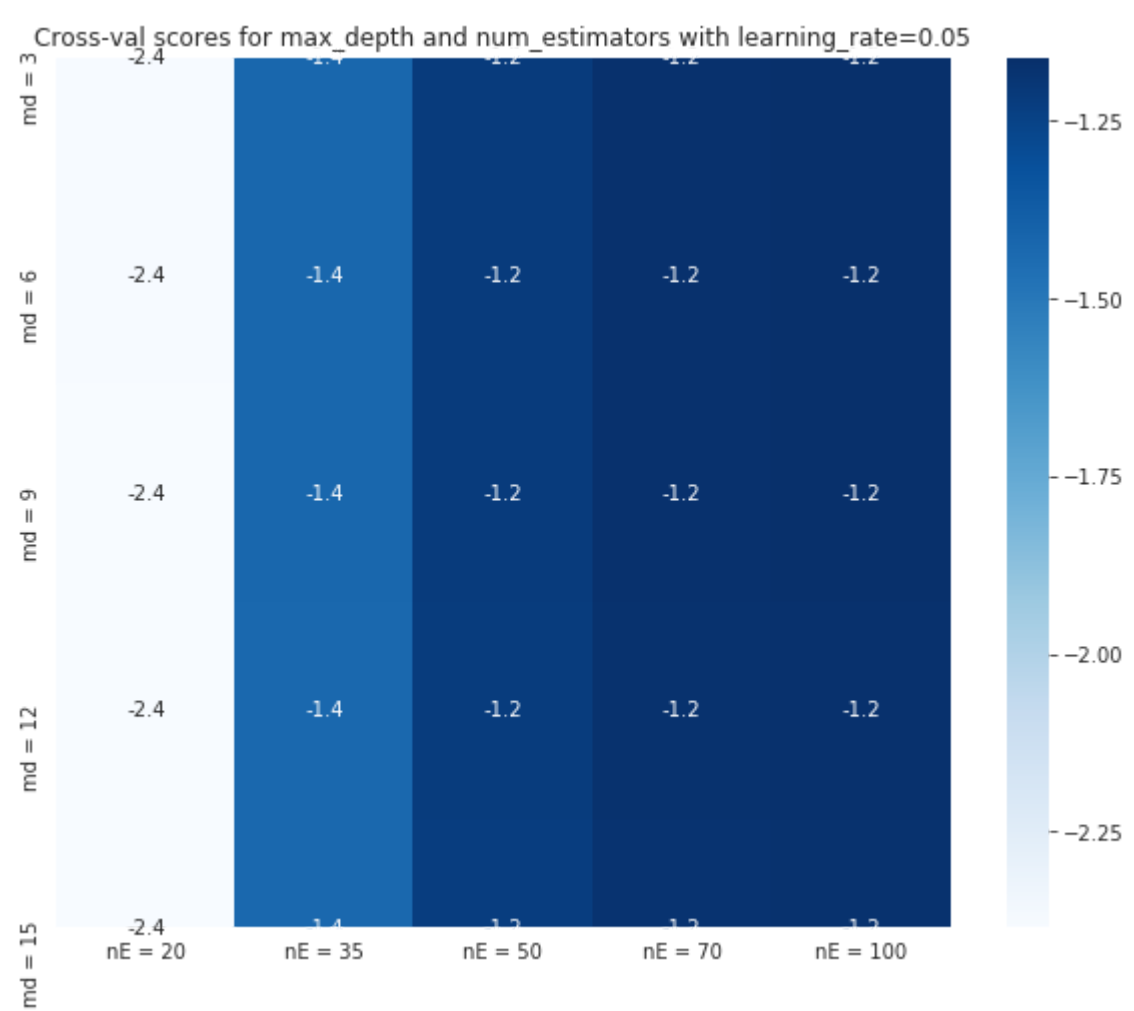
```
In [0]: GBDT_Classifier(x_train, y_train)
```

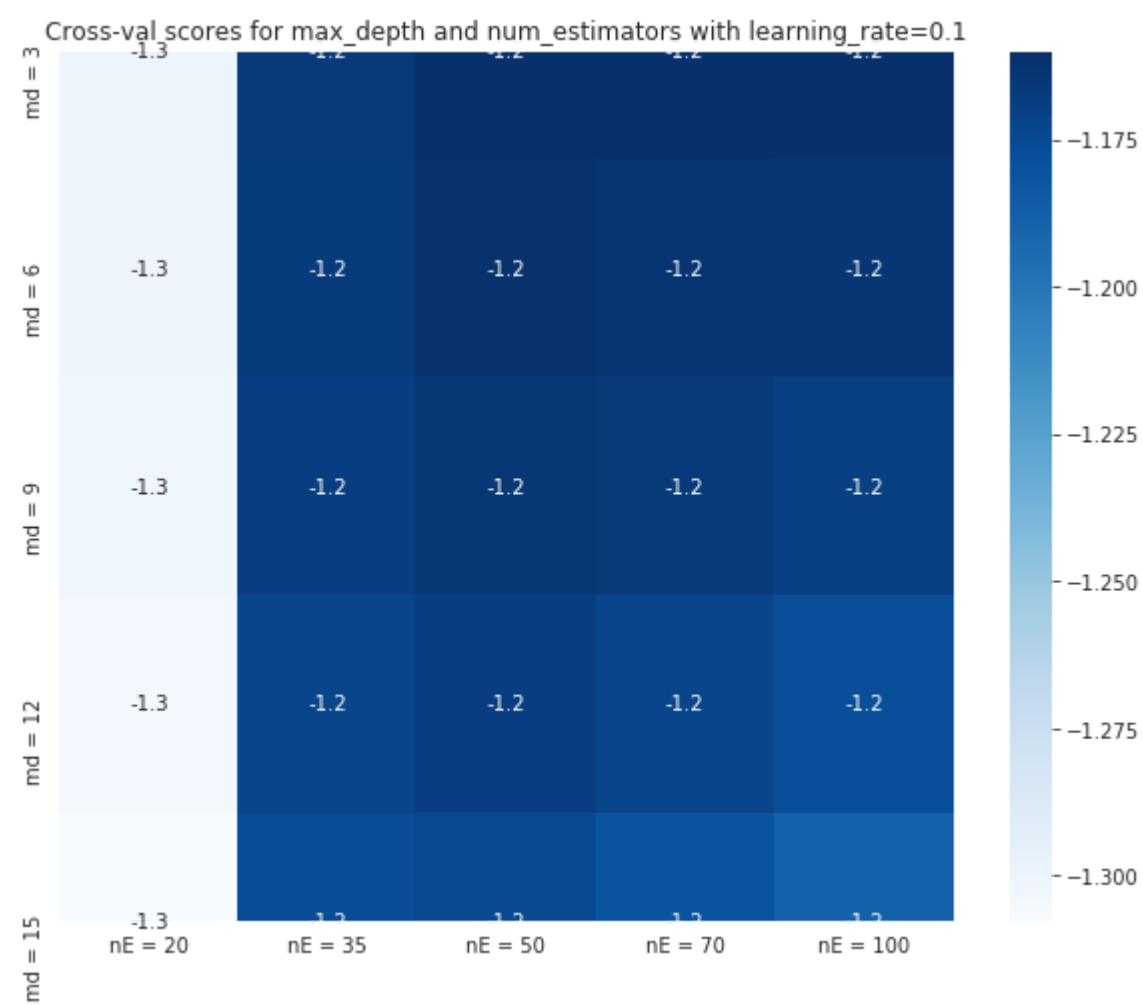
```
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base is deprecated and will be removed in a future version
  if getattr(data, 'base', None) is not None and \
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
  data.base is not None and isinstance(data, np.ndarray) \

[12:25:00] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.
Optimal Parameters : {'base_score': 0.5, 'booster': 'gbtree', 'colsample_bylevel': 1, 'colsample_bynode': 1, 'colsample_bytree': 1, 'gamma': 0, 'importance_type': 'gain', 'learning_rate': 0.1, 'max_delta_step': 0, 'max_depth': 3, 'min_child_weight': 1, 'missing': None, 'n_estimators': 70, 'n_jobs': -1, 'nthread': None, 'objective': 'reg:linear', 'random_state': 15, 'reg_alpha': 0, 'reg_lambda': 1, 'scale_pos_weight': 1, 'seed': None, 'silent': None, 'subsample': 1, 'verbosity': 1}
```









```
In [0]: %matplotlib inline
maxDepth, learning_rate, n_estimators = 3,0.1,70
GBDT_Classifier_Test(n_estimators, maxDepth, learning_rate, x_train,
                      y_train, x_test, y_test)
```

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

[12:54:57] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

Using max depth value for tree - 3

Using num estimators for tree - 70

Using learning rate for tree - 0.1

Train Error Metrics.

RMSE: 1.0740477920881069

MAPE: 35.26226580142975

Test Error Metrics.

RMSE: 1.0752413513209593

MAPE: 35.09243345866484

```
In [0]: xgb_all_models_opt = xgb.XGBRegressor(n_jobs=-1, random_state=15,
                                             n_estimators=70, max_depth=3, learning_rate=0.1)
train_results, test_results = run_xgboost(xgb_all_models_opt, 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..

[12:57:40] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of reg:squarederror.

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

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:588: FutureWarning: Series.base is deprecated and will be removed in a future version
data.base is not None and isinstance(data, np.ndarray) \

Done. Time taken : 0:00:04.352327

Done

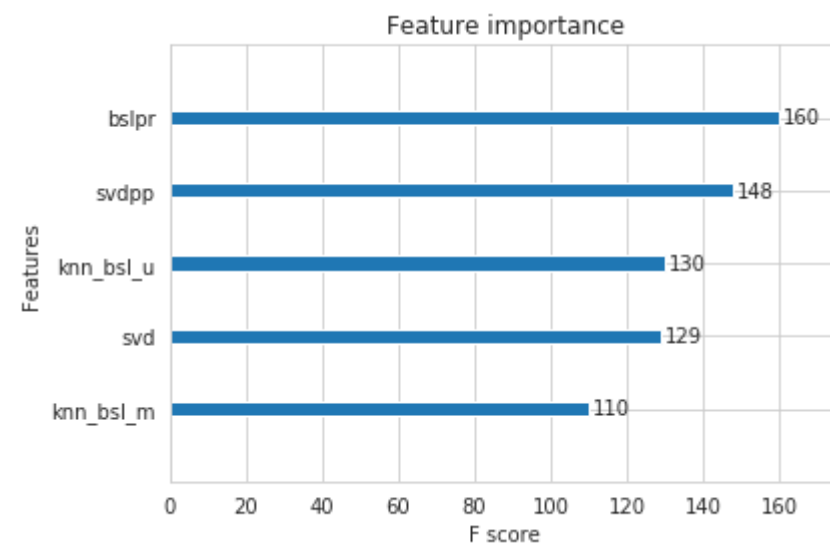
Evaluating the model with TRAIN data...

Evaluating Test data

TEST DATA

RMSE : 1.0752413513209593

MAPE : 35.09243345866448



```
In [0]: table.add_row(['XGBoost + Baseline +\nKNNBaseline + MF',
                    'n_estimators = 70\nmax_depth = 3\nlearning_rate = 0.1',
                    1.0752413513209593-1.075231513488211,
                    35.09243345866448-35.10069576370331
                    ])
print(table)
```

Model	Hyperparams	RMSE Improv	MAPE Improv
XGBoost	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.009790132966372544	-0.5860948051082602
XGBoost + Baseline	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.014309825493834527	-0.745022851145535
XGBoost + Baseline + KNNBaseline	n_estimators = 100 max_depth = 6 learning_rate = 0.1	0.004646958622827713	-0.3216420641226776
XGBoost + Baseline + KNNBaseline + MF	n_estimators = 70 max_depth = 3 learning_rate = 0.1	9.837832748216258e-06	-0.008262305038826412

Final Comparison :

- 1. We tried to tune the hyperparameters of each of the XGBoost models as instructed.
- 2. We monitored the changes in the RMSE and MAPE
- 3. We did not see any major changes in both the metrics. This might be because the models which were our benchmark(using the default hyperparams) are themselves a good fit. We did not see any drastic deviation from the default values and the optimal hyperparams.
- 4. Another thing to note that on one hand we see a slight improvement in the RMSE scores, but on the other hand we see the MAPE score getting slightly off. However, the deviations are not enough to draw some concrete conclusions and we might get a better picture if we run these model on better resources and using more data.

4.5 Comparision 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()-globalstart)
```

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.

```
In [0]: %%javascript
// Converts integer to roman numeral
// https://github.com/kmahelona/ipython_notebook_goodies
// https://kmahelona.github.io/ipython_notebook_goodies/ipython_notebook_toc.js
function romanize(num) {
    var lookup = {M:1000,CM:900,D:500,CD:400,C:100,XC:90,L:50,XL:40,X:10,IX:9,V:5,IV:4,I:1},
        roman = '',
        i;
    for ( i in lookup ) {
        while ( num >= lookup[i] ) {
            roman += i;
            num -= lookup[i];
        }
    }
    return roman;
}

// Builds a <ul> Table of Contents from all <headers> in DOM
function createTOC(){
    var toc = "";
    var level = 0;
    var levels = {}
    $('#toc').html('');

    $(".:header").each(function(i){
        if (this.id=='tocheading'){return;}

        var titleText = this.innerHTML;
        var openLevel = this.tagName[1];

        if (levels[openLevel]){
            levels[openLevel] += 1;
        } else{
            levels[openLevel] = 1;
        }

        if (openLevel > level) {
            toc += (new Array(openLevel - level + 1)).join('<ul class="toc">');
        } else if (openLevel < level) {
            toc += (new Array(level - openLevel + 1)).join("</ul>");
            for (i=level;i>openLevel;i--){levels[i]=0;}
        }

        level = parseInt(openLevel);

        if (this.id==''){this.id = this.innerHTML.replace(/ /g,"-")}
        var anchor = this.id;

        toc += '<li><a style="text-decoration:none", href="#" + encodeURIComponent(anchor) + ">' + titleText + '</a></li>';

    });

    if (level) {
        toc += (new Array(level + 1)).join("</ul>");
    }

    $('#toc').append(toc);
};

// Executes the createToc function
setTimeout(function(){createTOC();},100);
```

```
// Rebuild to TOC every minute  
setInterval(function(){createTOC();},60000);
```