Assignment 2 & 3

Introduction

Language used: Python

Tools used: Jupyter Notebooks and Docker

Process: Exploratory Data Analysis, Feature Engineering, Feature

Selection.

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Abstract

It is important to predict the energy demand and consumption of energy by houses as they contributes as the major part of energy consumption. We have conducted an in-depth analysis to provide insights on feature engineering and machine learning and predicting energy consumed by various equipment, seasonality and attributes like temperature and humidity and then predict aggregate energy use.

Exploratory Data Analysis

Performed Exploratory Data Analysis from the dataset available at https://github.com/LuisM78/Appliances-energy-prediction-data using the following libraries:-

- 1. Plotly
- 2. Matplotlib
- 3. Seaborn

We explored the data using the following libraries:-

- 1. MissingNo which gives the missing values in our dataset
- 2. Pivottables Drag and drop Pivot Tables and Charts to understand the dataset
- 3. Pandas Profiling It generates profile report and gives the summary
- 4. ipythonwidgets.interact Automatically creating UI interface which gives controls for exploring code and data interactively
- 5. Logging To log all the files

Generated Extra features:-

1. NSM - Number of Seconds from Midnight

```
In [5]: #It will give the number of rows and columns in a dataset
data.shape
Out[5]: (19735, 29)
```

Added Number of Seconds From Midnight column

```
In [7]: data.shape
Out[7]: (19735, 30)
```

2. Classified Days of the week - Monday to Sunday

Generated the column weekday

```
In [17]: def dayoftheweek(day):
             if(day==0):
                 return("Monday")
             if(day==1):
                 return("Tuesday")
              if(day==2):
                 return("Wednesday")
              if(day==3):
                 return("Thurday")
              if(day==4):
                 return("Friday")
              if(day==5):
                 return("Saturday")
              if(day==6):
                 return("Sunday")
         data["dayoftheweek"] = data['date']
         data["dayoftheweek"] = data['dayoftheweek'].apply(lambda x: dayoftheweek(x.dayofweek))
         data.groupby('dayoftheweek').count()["date"]
         data.head
```

```
LIVITAGE
15
                  24.884962 2016-01-11 19:30:00
                                                         Monday
       24.884962
16
       35.880925
                  35.880925 2016-01-11 19:40:00
                                                         Monday
                                                         Monday
17
       49.595305
                  49.595305 2016-01-11 19:50:00
                                                         Monday
18
       19.001759
                  19.001759 2016-01-11 20:00:00
19
                  38.872261 2016-01-11 20:10:00
                                                         Monday
       38.872261
20
       46.735262
                  46.735262 2016-01-11 20:20:00
                                                         Monday
21
                  10.607126 2016-01-11 20:30:00
                                                         Monday
       10.607126
22
                                                         Monday
       32.583688
                  32.583688 2016-01-11 20:40:00
23
        6.277755
                   6.277755 2016-01-11 20:50:00
                                                         Monday
24
       13.361033
                  13.361033 2016-01-11 21:00:00
                                                         Monday
25
       19.305705
                  19.305705 2016-01-11 21:10:00
                                                         Monday
                                                         Monday
26
        0.669517
                   0.669517 2016-01-11 21:20:00
27
       19.119398
                  19.119398 2016-01-11 21:30:00
                                                         Monday
28
       43.484542 43.484542 2016-01-11 21:40:00
                                                         Monday
29
                 17.017450 2016-01-11 21:50:00
                                                         Monday
       17.017450
. . .
              . . .
19705
       32.420348
                  32.420348 2016-05-27 13:10:00
                                                         Friday
                  49.189027 2016-05-27 13:20:00
19706
       49.189027
                                                         Friday
                                                         Friday
19707
       15.081162
                  15.081162 2016-05-27 13:30:00
       45.226866
                                                         Friday
19708
                  45.226866 2016-05-27 13:40:00
                                                         Friday
19709
                   5.773431 2016-05-27 13:50:00
        5.773431
                                                         Friday
19710
       41.515044
                  41.515044 2016-05-27 14:00:00
       19.540642
                                                         Friday
19711
                  19.540642 2016-05-27 14:10:00
                                                         Friday
19712
       16.977597
                  16.977597 2016-05-27 14:20:00
19713
        8.991420
                   8.991420 2016-05-27 14:30:00
                                                         Friday
19714
      40.409885 40.409885 2016-05-27 14:40:00
                                                         Friday
```

3. Classified day as WeekDay or Weekend

Generated WeekDayType Column

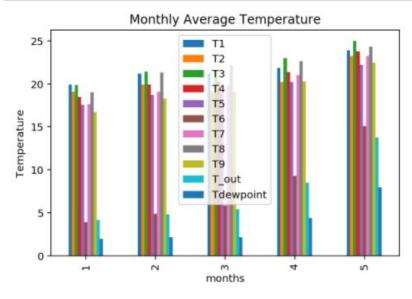
```
def weekdaytype(day):
      if(day=="Saturday" or day == "Sunday"):
          return "weekend"
      else:
          return "Weekday"
: data["WeekDayType"] = data["dayoftheweek"]
  data["WeekDayType"] = data['WeekDayType'].apply(lambda x: weekdaytype(x))
  data.groupby('WeekDayType').count()["date"]
: WeekDayType
  Weekday
             14263
  weekend
              5472
  Name: date, dtype: int64
  4. TimeDelta - Represents a duration between two dates or times
 years = data["date"].map(lambda x : x.year)
 years indata = years.unique()
 print(years_indata)
 [2016]
 months = data["date"].map(lambda x: x.month)
 months_indata = months.unique()
 print(months indata)
 [1 2 3 4 5]
 data["TimeDelta"] = (data["date"]-data["date"].shift()).fillna(0)
 data.groupby('TimeDelta').count()["date"]
 TimeDelta
 00:00:00
                1
 00:10:00 19734
 Name: date, dtype: int64
```

Plotted Graphs of the following:-

1. Monthly Average Temperature

Average of the total temperature was highest in the month of May

```
temp = ['T1', 'T2', 'T3', 'T4', 'T5', 'T6', 'T7', 'T8', 'T9', 'T_out', 'Tdewpoint']
df = data_new.groupby(['months'])[temp].mean()
df.plot.bar()
plt.ylabel('Temperature')
plt.title("Monthly Average Temperature")
plt.savefig("./Result/"+"Monthly Average Temperature.png")
```

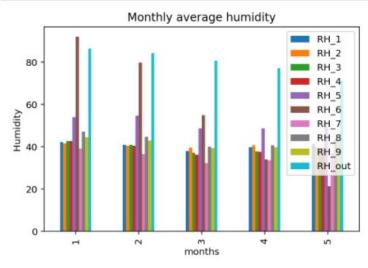


2. Monthly Average Humidity

Average of Overall Humidity was highest in the month of January

```
humidity = ['RH\_1', 'RH\_2', 'RH\_3', 'RH\_4', 'RH\_5', 'RH\_6', 'RH\_7', 'RH\_8', 'RH\_9', 'RH\_out']
```

```
df = data_new.groupby(['months'])[humidity].mean()
df.plot.bar()
plt.ylabel('Humidity')
plt.title("Monthly average humidity")
plt.savefig("./Result/"+"Monthly average humidity")
```



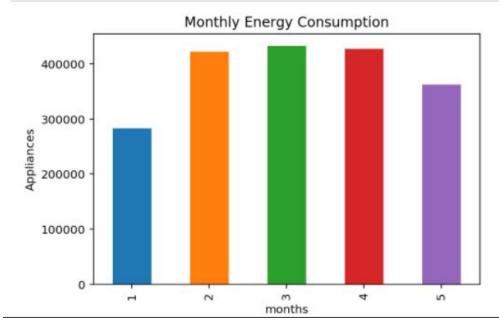
3. Monthly Energy Consumption

The monthly energy consumption is highest in March

```
#Monthly energy consumption
data_new.groupby(['months'])['Appliances'].apply(lambda x : sum(x))

months
1    283510
2    421550
3    432800
4    427200
5    362950
Name: Appliances, dtype: int64
```

```
df2 = data_new.groupby(['months'])['Appliances'].sum()
df2.plot.bar()
plt.ylabel('Appliances')
plt.title("Monthly Energy Consumption")
plt.savefig("./Result/"+"Monthly Energy Consumption.png")
```

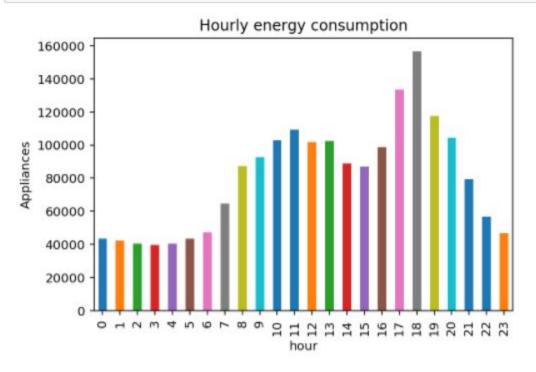


The hourly energy consumption is highest in evening

```
# Hourly energy consumption
data_new.groupby(['hour'])['Appliances'].apply(lambda x : sum(x))
hour
0
       43390
1
       42190
2
       40340
3
       39650
4
       40570
5
       43350
6
       47440
7
       64650
8
       87250
9
       92710
10
      103060
11
      109430
12
      101630
13
      102540
14
       89010
15
       86990
16
       98560
17
      133600
18
      156670
19
      117600
20
      104380
```

Name: Appliances, dtype: int64

```
df2 = data_new.groupby(['hour'])['Appliances'].sum()
df2.plot.bar()
plt.ylabel('Appliances')
plt.title("Hourly energy consumption")
plt.savefig("./Result/"+"Hourly energy consumption.png")
```

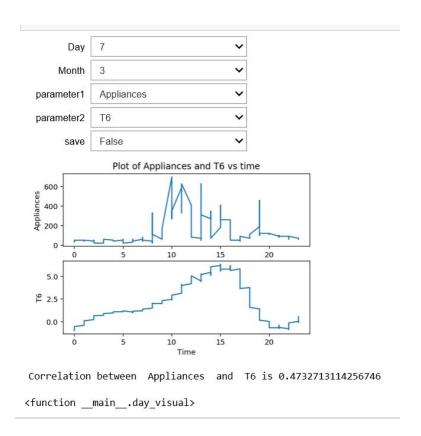


5. The function day_visual() shows the relation between any two parameters of a particular day in a month

Correlation Analysis

The function day_visual() shows the relation between any two parameters of a particular day in a month

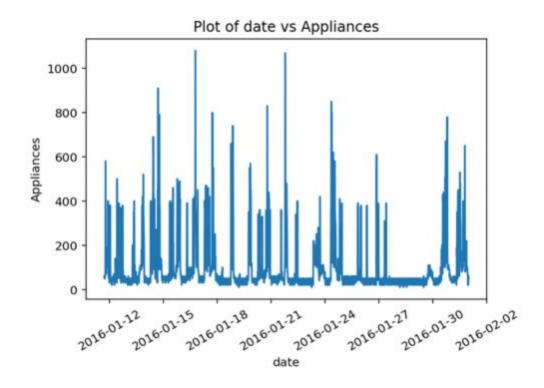
```
%matplotlib inline
day date = range(1, 32)
month_date = range(1, 6)
save = {False, True}
def day_visual(Day,Month, parameter1, parameter2,save):
    new_data = data[(data['date'].map(lambda x: x.day) == Day) & (data['date'].map(lambda x: x.month) == Month)]
    plt.subplot(211)
    title = "plot of "+parameter1+" and " +parameter2+" vs time"
plt.title("Plot of "+parameter1+" and " +parameter2+" vs time" )
    plt.plot(new_data['date'].map(lambda x: x.hour), new_data[parameter1])
    plt.xlabel("Time")
    plt.ylabel(parameter1)
    plt.subplot(212)
    plt.plot(new_data['date'].map(lambda x: x.hour), new_data[parameter2])
    plt.ylabel(parameter2)
    plt.xlabel("Time")
    if(save):
         plt.savefig("./Result/"+str(Month)+"_"+title.replace(" ","_")+".png")
     return print("Correlation between ",parameter1," and ",parameter2,"is",str(new_data[parameter1].corr(new_data[parameter2])))
interact(day_visual,Day=day_date,Month=month_date, parameter1 = list(data),parameter2 = list(data), save=save)
```



6. The function month_visual shows the relation between any two parameters of a particular month

The function month_visual shows the relation between any two parameters of a particular month

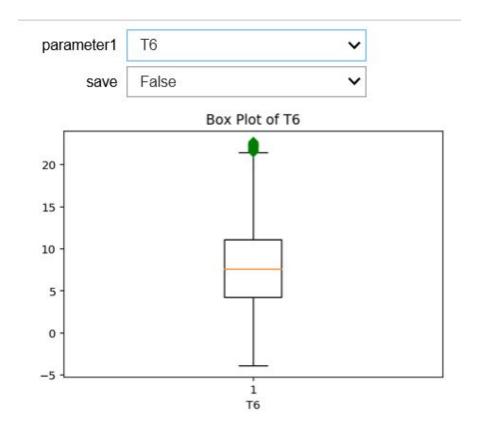
```
%matplotlib inline
day_date = range(1, 32)
month_date = range(1, 6)
save = {False,True}
def month_visual(Month, parameterx, parametery,save):
    new_data = data[(data['date'].map(lambda x: x.month) == Month)]
    title = "Plot of "+parameterx+" vs " +parametery
    plt.title(title)
    plt.plot(new_data[parameterx], new_data[parametery])
    plt.xlabel(parameterx)
    plt.ylabel(parameterx)
    plt.ylabel(parametery)
    plt.xticks(rotation = 30)
    if(save):
        plt.savefig("./Result/"+str(Month)+"_"+title.replace(" ","_")+".png")
    plt.show()
interact(month_visual,Month=month_date, parameterx = list(data),parametery = list(data), save=save)
```



Detected the outliers using Boxplot.

The function box_visual shows the Quartile range and outliers of a particular variable

```
%matplotlib inline
day_date = range(1, 32)
month_date = range(1, 6)
save = {False,True}
def box_visual(parameter1,save):
    new_data = data
    title = "Box Plot of "+parameter1
    plt.title(title)
# plt.figure()
plt.boxplot(data[parameter1], 0, 'gD')
plt.xlabel(parameter1)
if(save):
    plt.savefig("./Result/"+str(Month)+"_"+title.replace(" ","_")+".png")
plt.show()
interact(box_visual,Month=month_date, parameter1 = list(data)[1:], save=save)
```



Detecting Outliers -

Proceed with the following steps to detect outliers in the dataset:

- 1. Arrange all the dataset points and calculate median
- 2. Calculate the upper quartile
- 3. Calculate the lower quartile
- 4. Calculate the interquartile range

Product of numeric value of 1.5 and difference of the upper quartile (75%) and lower quartile (25%)

- 1.5 X (Upper Quartile Lower Quartile)
- 5. Calculate the inner fences for the dataset

Set of numerical boundaries which is classified as major and minor outlier:

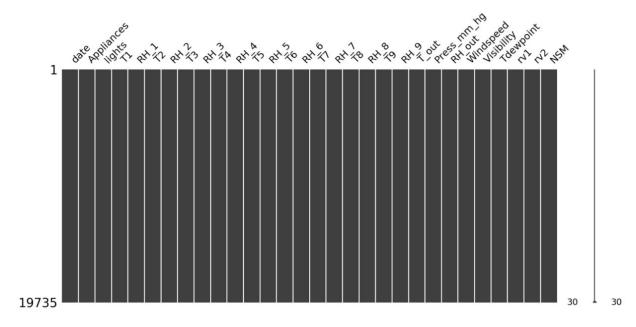
- Major Outlier = Upper Quartile + Interquartile Range
- Minor Outlier = Lower Quartile Interquartile Range

```
def remove_outlier(df_in, col_name):
    q1 = df_in[col_name].quantile(0.25)
    q3 = df_in[col_name].quantile(0.75)
    iqr = q3-q1 #Interquartile range
    fence_low = q1-(1.5*iqr)
    fence_high = q3+(1.5*iqr)
    df_out = df_in.loc[(df_in[col_name] > fence_low) & (df_in[col_name] < fence_high)]
    return df_out

data_new = data

for column in list(data_new.drop(columns=['date','Appliances','lights','NSM','dayoftheweek','rv1','rv2','WeekDayType','TimeDelta'
    print(column)
    data_new = remove_outlier(data_new, column)
data_new = remove_outlier(data_new, column)
data_new.info()</pre>
```

Detecting Missing Values



There is no missing data, the dataset is clean

Generated the summary using PandasProfiling.

Generating profile report that summarizes the dataset

pandas_profiling.ProfileReport(data)

Overview

Dataset info

Number of variables	30
Number of observations	19735
Total Missing (%)	0.0%
Total size in memory	4.5 MiB
Average record size in memory	240.0 B

Variables types

5
0
0
1
1
3
0

Warnings

- T9 is highly correlated with T7 ($\rho = 0.94478$) Rejected
- \underline{T} out is highly correlated with $\underline{T6}$ ($\rho = 0.97479$) Rejected
- lights has 15252 / 77.3% zeros Zeros
- $\underline{rv2}$ is highly correlated with $\underline{rv1}$ ($\rho = 1$) Rejected

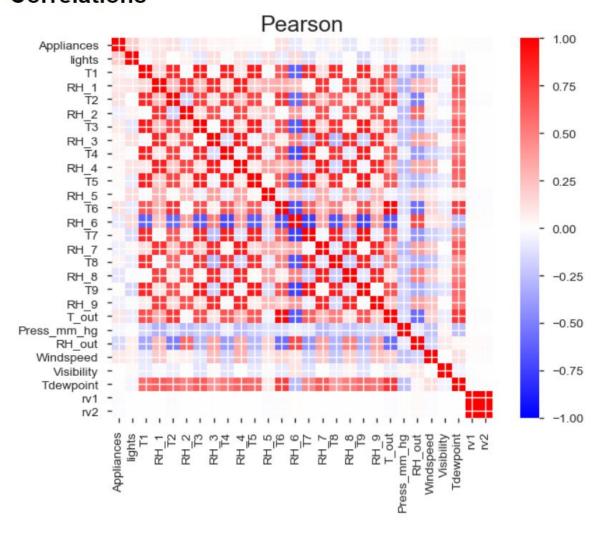
ıriables			
Distinct count	92	Mean	97.695
neric Unique (%)	0.5%	Minimum	10
Missing (%)	0.0%	Maximum	1080
Missing (n)	0	Zeros (%)	0.0%
Infinite (%)	0.0%		
Infinite (n)	0		
M Distinct count	19735	Minimum	2016-01
Unique (%)	100.0%	Maximum	2016-05-
Missing (%)	0.0%		
Missing (n)	0		
Infinite (%)	0.0%		
Infinite (n)	0		
ss_mm_hg Distinct count	2189	Mean	755.52
neric Unique (%)	11.1%	Minimum	729.3
Missing (%)	0.0%	Maximum	772.3
Missing (n)	0	Zeros (%)	0.0%
Infinite (%)	0.0%		
Infinite (n)	0		
1 Distinct count	2547	Mean	40.26
neric Unique (%)	12.9%	Minimum	27.023
	12.570		

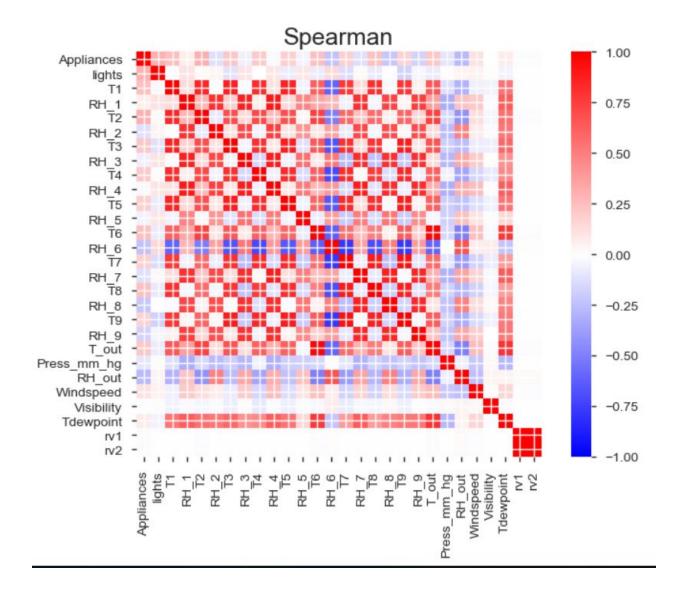
There are many more data in between from T1 to T9 $\,$

date	First 3 v	alues		La	st 3 values		
Categorical, Unique	2016-01-23 19:30:00			2016-02-	2016-02-27 05:00:00		
	2016-05-12 17:	10:00		2016-04-	01 09:20:00		
	2016-04-04 05:	10:00		2016-05-	10 14:20:00		
lights	Distinct count	8		Mea	n 3.8019		
Numeric	Unique (%)	0.0%		Minimu	m 0		
	Missing (%)	0.0%		Maximu	m 70		
	Missing (n)	0		Zeros (%	6) 77.3%		
	Infinite (%)	0.0%					
	Infinite (n)	0					
rv1	Distinct count	19735		Mea	n 24.988		
Numeric	Unique (%)	100.0%		Minimu	m 0.0053217		
	Missing (%)	0.0%		Maximu	m 49.997		
	Missing (n)	0		Zeros (%	0.0%		
	Infinite (%)	0.0%					
	Infinite (n)	0					
rv2	This variable is	s highly c	orrelated with	rv1 Correlat	ion 1		
Highly correlated	and should be	ignored f	or analysis				

The correlations are shown below:

Correlations





Feature Engineering

The following libraries are used :-

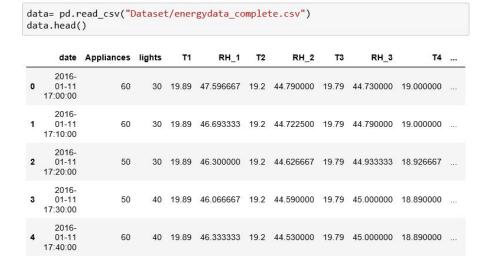
- 1. Pandas
- 2. Matplotlib
- 3. Numpy
- 4. Seaborn
- 5. ipythonwidgets.interact
- 6. Datetime

Importing Libraries

```
%matplotlib inline
import matplotlib.pyplot as plt
import pandas as pd
import time
import numpy as np
import seaborn as sns
import datetime
from __future__ import print_function
from ipywidgets import interact, interactive, fixed, interact_manual
import ipywidgets as widgets
```

For loading dataset used pandas.read_csv

Importing our Data set



To find the type of the data we have used data.info()-

```
data.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 19735 entries, 0 to 19734
Data columns (total 29 columns):
date
               19735 non-null object
               19735 non-null int64
Appliances
               19735 non-null int64
lights
               19735 non-null float64
T1
RH 1
               19735 non-null float64
               19735 non-null float64
T2
               19735 non-null float64
RH 2
               19735 non-null float64
T3
               19735 non-null float64
RH 3
               19735 non-null float64
T4
RH 4
               19735 non-null float64
T5
               19735 non-null float64
RH 5
               19735 non-null float64
T6
               19735 non-null float64
               19735 non-null float64
RH 6
               19735 non-null float64
T7
               19735 non-null float64
RH 7
               19735 non-null float64
T8
               19735 non-null float64
RH 8
               19735 non-null float64
T9
               19735 non-null float64
RH 9
               19735 non-null float64
T out
Press mm hg
               19735 non-null float64
               19735 non-null float64
RH out
Windspeed
               19735 non-null float64
Visibility
               19735 non-null float64
Tdewpoint
               19735 non-null float64
rv1
               19735 non-null float64
               19735 non-null float64
rv2
dtypes: float64(26), int64(2), object(1)
```

memory usage: 4.4+ MB

Feature Engineering -It's used to understand our dataset properly by generating

new columns.

New Columns Date

Day of the Week - Monday to Sunday

WeekDayType - Weekday or Weekend
partOfTheDay - Day or Night

Active Hours

Minutes to Midnight

Seasons

Feature Engineering From Date-Time Column

Converting Date into Date Time format from String

```
# Convert argument to datetime
data["date_time"] = pd.to_datetime(data["date"],format="%Y-%m-%d %H:%M:%S")
```

```
data.info()
```

Determining The Day of the Week

```
def dayoftheweek(day):
    if(day==0):
        return("Monday")
    if(day==1):
        return("Tuesday")
    if(day==2):
        return("Wednesday")
    if(day==3):
        return("Thurday")
    if(day==4):
        return("Friday")
    if(day==5):
        return("Saturday")
    if(day==6):
        return("Sunday")
data["dayoftheweek"] = data['date_time']
data["dayoftheweek"] = data['dayoftheweek'].apply(lambda x: dayoftheweek(x.dayofweek))
data.groupby('dayoftheweek').count()["date_time"]
dayoftheweek
Friday
            2845
Monday
            2778
Saturday 2736
Sunday
           2736
Thurday
            2880
Tuesday
           2880
Wednesday
          2880
Name: date_time, dtype: int64
```

From above function we determined the total number of the day of the week So, the least count is for Friday and Maximum count is for Tuesday, Wednesday and Thursday i.e. 2880

Adding Weekday or Weekend Column

```
def weekdaytype(day):
    if(day=="Saturday" or day == "Sunday"):
        return "weekend"
    else:
        return "Weekday"

data["WeekDayType"] = data["dayoftheweek"]
data["WeekDayType"] = data['WeekDayType'].apply(lambda x: weekdaytype(x))
data.groupby('WeekDayType').count()["date_time"]

WeekDayType
Weekday 14263
weekend 5472
Name: date_time, dtype: int64
```

Total number of weekdays are 14263 and weekends are 5472

Adding Day or Night

Considering Sun Rise and Sun Set

Adding Active Hours

The time when human activity is present

```
def awakeTest(time):
    day1 = pd.to_datetime('8:00:00',format="%H:%M:%S")
    day2 = pd.to_datetime('22:00:00',format="%H:%M:%S")
    if(time>=day1.time() and time < day2.time()):
        return "awake"
    else:
        return "sleep"

data['activeStatus'] = data["date_time"].map(lambda x: awakeTest(x.time()))

data.groupby('activeStatus').count()["date_time"]

activeStatus
awake 11515
sleep 8220
Name: date time, dtype: int64</pre>
```

Created function awakeTest() to find the hours spent in day and night time

Adding Minutes to Midnight Column

from 12am to 12pm (minutes)

```
data['NSM'] = pd.to_datetime(data['date_time'])
data['NSM'] = (data['NSM'].dt.hour*60 + data['NSM'].dt.minute)*60 + data['NSM'].dt.second
data['NSM'].head()

0 61200
1 61800
2 62400
3 63000
4 63600
Name: NSM, dtype: int64
```

Calculated Number of hours spent from 12am to 12pm

Adding Week of the year

```
data["weekOfTheYear"] = data['date_time'].apply(lambda x: x.isocalendar()[1])
      T3
             RH_3
                          T4 ... Tdewpoint
                                                           rv2 date_time dayoftheweek WeekDayType timeofDay activeStatus
                                                                 2016-01-
19.790000 44.730000 19.000000 ...
                                  5 300000 13 275433 13 275433
                                                                               Monday
                                                                                            Weekday
                                                                                                           Day
                                                                                                                     awake 61200
                                                                 17:00:00
                                                                 2016-01-
19.790000 44.790000 19.000000 ...
                                  5.200000 18.606195 18.606195
                                                                               Monday
                                                                                            Weekday
                                                                                                           Day
                                                                                                                     awake 61800
                                                                 17:10:00
                                                                 2016-01-
19.790000 44.933333 18.926667 ... 5.100000 28.642668 28.642668
                                                                                                                     awake 62400
                                                                               Monday
                                                                                            Weekday
                                                                                                           Day
                                                                 17:20:00
```

Adding Season

spring

```
n [44]: data['season'] = data['date_time'].apply(lambda x: get_season(x))
     RH_2
                                                             rv2 date_time dayoftheweek WeekDayType timeofDay activeStatus NSM weekOfTheYear season
 44.790000 19.790000 44.730000 19.000000 ... 13.275433 13.275433
                                                                   11
17:00:00
                                                                                 Monday
                                                                                              Weekday
                                                                                                                      awake 61200
                                                                                                                                                    winter
                                                                  2016-01-
 44.722500 19.790000 44.790000 19.000000 ... 18.606195 18.606195
                                                                   11
17:10:00
                                                                                 Monday
                                                                                              Weekday
                                                                                                                      awake 61800
                                                                                                                                                    winter
                                                                  2016-01-
 44.626667 19.790000 44.933333 18.926667 ... 28.642668 28.642668
                                                                   11
17:20:00
                                                                                                                      awake 62400
                                                                  2016-01-
 44.590000 19.790000 45.000000 18.890000 ... 45.410389 45.410389
                                                                                 Monday
                                                                                             Weekday
                                                                                                            Day
                                                                                                                      awake 63000
                                                                   17:30:00
```

```
data['season'].unique()
array(['winter', 'spring'], dtype=object)
```

In our dataset we have 2 seasons, Winter and spring

Prediction Algorithm

```
#Importing Libraries
import matplotlib.pyplot as plt
import pandas as pd
import time
import numpy as np
import seaborn as sns
import datetime
import math

from __future__ import print_function
from ipywidgets import interact, interactive, fixed, interact_manual
import ipywidgets as widgets

%matplotlib inline
```

Load Data

```
data= pd.read_csv("./Dataset/new_data_feature.csv")
data.head()
       date Appliances lights
                                  T1
                                           RH<sub>1</sub>
                                                   T2
                                                           RH<sub>2</sub>
                                                                     Т3
                                                                             RH<sub>3</sub>
                                                                                           T4
      2016-
      01-11
                     60
                            30 19.89 47.596667 19.2 44.790000 19.79 44.730000 19.000000
   17:00:00
      2016-
      01-11
                     60
                            30 19.89 46.693333 19.2 44.722500 19.79 44.790000 19.000000
   17:10:00
      2016-
                            30 19.89 46.300000 19.2 44.626667 19.79 44.933333 18.926667
      01-11
                     50
   17:20:00
      2016-
      01-11
                     50
                            40 19.89 46.066667 19.2 44.590000 19.79 45.000000 18.890000 ...
   17:30:00
```

Libraries, Functions and Variables to Evaluate model

```
#Importing Libraries
from sklearn.metrics import r2_score, mean_squared_error,mean_absolute_error
from sklearn.cross_validation import cross_val_score
rmse dict = {}
def rmse(correct, estimated):
    rmse_val = np.sqrt(mean_squared_error(correct,estimated))
    return rmse_val
# Generating the Table Frame for metrics
evluation_table = pd.DataFrame({ 'Model_desc':[],
                        'Model_param':[],
                        'r2_train': [],
                        'r2 test': [],
                        'rms_train':[],
                        'rms_test': [],
                        'mae_train': [],
                        'mae_test': [],
                        'mape_train':[],
                        'mape_test':[],
                        'cross_val_score' : []})
```

```
# Evaluating the model
def evaluate model(model, model desc, model param, X train, y train, X test, y test):
   global evluation table
   y_train_pred = model.predict(X_train)
   y test pred = model.predict(X test)
   try:
       r2_train = r2_score(y_train, y_train_pred)
       r2_test = r2_score(y_test, y_test_pred)
   except:
       r2 train = "not calculated"
       r2_test = "not calculated"
   trv:
       rms_train = rmse(y_train, y_train_pred)
       rms_test = rmse(y_test, y_test_pred)
   except:
       rms_train = "not calculated"
       rms_test = "not calculated"
       mae_train = mean_absolute_error(y_train, y_train_pred)
       mae_test = mean_absolute_error(y_test, y_test_pred)
   except:
       mae_train = "not calculated"
       mae_test = "not calculated"
   try:
       mape_train = np.mean(np.abs((y_train - y_train_pred) / y_train)) * 100
       mape_test = np.mean(np.abs((y_test - y_test_pred) / y_test)) * 100
       mape_train = "not calculated"
       mape test = "not calculated"
     model_param = pd.DataFrame({'Model_desc':[model_desc],
                                  'Model param': [model param],
                                  'r2 train': [r2 train],
                                  'r2_test': [r2_test],
                                  'rms_train':[rms_train],
                                  'rms_test': [rms_test],
                                  'mae train': [mae train],
                                  'mae_test': [mae_test],
                                  'mape_train':[mape_train],
                                  'mape test':[mape test],
                                  'cross_val_score' : "Not Calculated"})
     evluation_table = evluation_table.append([model_param])
     return evluation table
```

	Model_desc	Model_param	cross_val_score	mae_test	mae_train	mape_test	mape_train	r2_test	r2_train	rms_test	rms_train
0	LinearRegression	LinearRegression (copy_X=True, fit_intercept=Tr	Not Calculated	51.942311	51.777792	61.6528	58.7834	0.198272	0.212148	89.2427	91.827
0	DecisionTreeClassifier	DecisionTreeClassifier (class_weight=None, crit	Not Calculated	37.081475	0.000000	34.2137	0	0.173300	1.000000	90.6219	0
0	RandomForestClassifier	(DecisionTreeClassifier (class_weight=None, cri	Not Calculated	30.766113	0.000000	27.1424	0	0.417652	1.000000	77.9503	0
0	XGBClassifier	XGBClassifier (base_score=0.5, colsample_byleve	Not Calculated	40.287799	31.518141	27.4462	23.4839	0.065761	0.357640	100.245	81.8482
0	GradientBoostingClassifier	([DecisionTreeRegressor (criterion='friedman_ms	Not Calculated	45.717471	31.090467	37.7367	27.6261	-0.227463	0.430312	110.057	78.1591
0	Kmeans	KMeans(algorithm='auto', copy_x=True, init='k	Not Calculated	98.484799	96.765219	99.0614	99.0517	-0.895385	-0.902851	143.443	140.642
0	Keras-LSTM	<keras.models.sequential 0x00000149a<="" at="" object="" p=""></keras.models.sequential>	Not Calculated	43.573487	41.022321	not calculated	not calculated	0.035160	0.057201	not calculated	not calculated

For performing prediction we



For selection

Model Validation and Selection

In this notebook we will be going through varies methods to select a model based upon the following features

- cross validation techniques
- Bias -variance tradeoff
- regularization (L1, L2, Elastic net)
- grid search options.

Definition of Validation

cross validation techniques

Cross-validation is a technique for evaluating ML models by training several ML models on subsets of the available input data and evaluating them on the complementary subset of the data. Use cross-validation to detect overfitting, ie, failing to generalize a pattern.

In ML, you can use the k-fold cross-validation method to perform cross-validation. In k-fold cross-validation, you split the input data into k subsets of data (also known as folds). You train an ML model on all but one (k-1) of the subsets, and then evaluate the model on the subset that was not used for training. This process is repeated k times, with a different subset reserved for evaluation (and excluded from training) each time.

Bias -variance tradeoff

Overview of Bias and Variance In supervised machine learning an algorithm learns a model from training data.

The goal of any supervised machine learning algorithm is to best estimate the mapping function (f) for the output variable (Y) given the input data (X). The mapping function is often called the target function because it is the function that a given supervised machine learning algorithm aims to approximate.

The prediction error for any machine learning algorithm can be broken down into three parts:

- 1. Bias Error
- 2. Variance Error
- 3. Irreducible Error

The irreducible error cannot be reduced regardless of what algorithm is used. It is the error introduced from the chosen framing of the problem and may be caused by factors like unknown variables that influence the mapping of the input variables to the output variable.

Bias Error

Bias are the simplifying assumptions made by a model to make the target function easier to learn.

Generally, parametric algorithms have a high bias making them fast to learn and easier to understand but generally less flexible. In turn, they have lower predictive performance on complex problems that fail to meet the simplifying assumptions of the algorithms bias.

- Low Bias: Suggests less assumptions about the form of the target function.
- **High-Bias**: Suggests more assumptions about the form of the target function.

Examples of low-bias machine learning algorithms include: Decision Trees, k-Nearest Neighbors and Support Vector Machines.

Examples of high-bias machine learning algorithms include: Linear Regression, Linear Discriminant Analysis and Logistic Regression.

Variance Error

Variance is the amount that the estimate of the target function will change if different training data was used.

The target function is estimated from the training data by a machine learning algorithm, so we should expect the algorithm to have some variance. Ideally, it should not change too much from one training dataset to the next, meaning that the algorithm is good at picking out the hidden underlying mapping between the inputs and the output variables.

Machine learning algorithms that have a high variance are strongly influenced by the specifics of the training data. This means that the specifics of the training have influences the number and types of parameters used to characterize the mapping function.

- Low Variance: Suggests small changes to the estimate of the target function with changes to the training dataset.
- High Variance: Suggests large changes to the estimate of the target function with changes to the training dataset.

Generally, nonparametric machine learning algorithms that have a lot of flexibility have a high variance. For example, decision trees have a high variance, that is even higher if the trees are not pruned before use.

Examples of low-variance machine learning algorithms include: Linear Regression, Linear Discriminant Analysis and Logistic Regression.

Examples of high-variance machine learning algorithms include: Decision Trees, k-Nearest Neighbors and Support Vector Machines.

Bias-Variance Trade-Off

The goal of any supervised machine learning algorithm is to achieve low bias and low variance. In turn the algorithm should achieve good prediction performance.

You can see a general trend in the examples above:

- Parametric or linear machine learning algorithms often have a high bias but a low variance.
- Non-parametric or non-linear machine learning algorithms often have a low bias but a high variance.

The parameterization of machine learning algorithms is often a battle to balance out bias and variance.

Below are two examples of configuring the bias-variance trade-off for specific algorithms:

- The k-nearest neighbors algorithm has low bias and high variance, but the trade-off can be changed by increasing the value of k which increases the number of neighbors that contribute t the prediction and in turn increases the bias of the model.
- The support vector machine algorithm has low bias and high variance, but the trade-off can be changed by increasing the C parameter that influences the number of violations of the margin allowed in the training data which increases the bias but decreases the variance.

There is no escaping the relationship between bias and variance in machine learning.

- Increasing the bias will decrease the variance.
- Increasing the variance will decrease the bias.

There is a trade-off at play between these two concerns and the algorithms you choose and the way you choose to configure them are finding different balances in this trade-off for your problem

In reality, we cannot calculate the real bias and variance error terms because we do not know the actual underlying target function. Nevertheless, as a framework, bias and variance provide the tools to understand the behavior of machine learning algorithms in the pursuit of predictive performance.

Regularization (L1, L2, Elastic net)

Regularization is used to fix over fitting of models

$$Error_{L1} = Error + \sum_{i=0}^{N} |\beta_i|$$

where the β_i are the parameters

Regularization adds a penalty on the different parameters of the model to reduce the freedom of the model. Hence, the model will be **less likely to fit the noise** of the training data and will improve the generalization abilities of the model. We will study and compare:

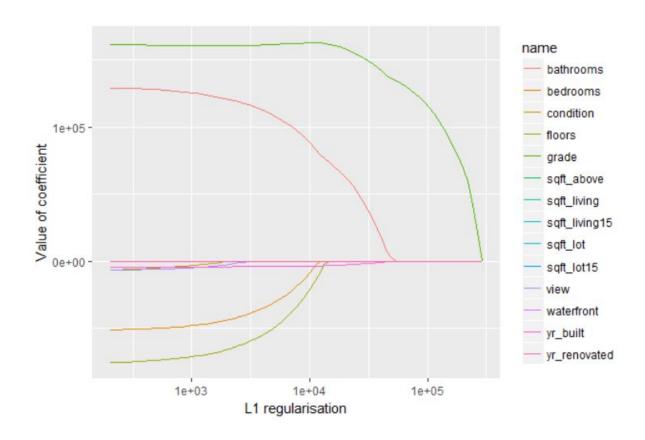
- The L1 regularization (also called Lasso)
- The L2 regularization (also called Ridge)
- The L1/L2 regularization (also called Elastic net)

You can find the R code for regularization at the end of the post.

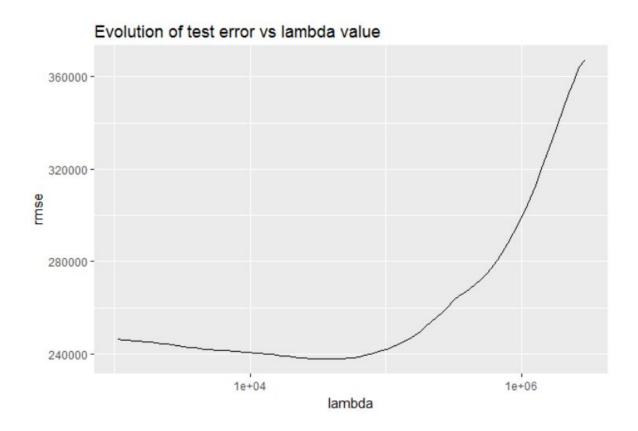
L1 Regularization (Lasso penalisation)

The L1 regularization adds a penalty equal to the sum of the absolute value of the coefficients. The L1 regularization will **shrink some parameters to zero**. Hence some variables will not play any role in the model, L1 regression can be seen as a way to select features in a model.

As lambda grows bigger, more coefficient will be cut. Below is the evolution of the value of the different coefficients while lambda is growing.



As expected, coefficients are cut one by one until no variables remain. Let's see how the test error is evolving:



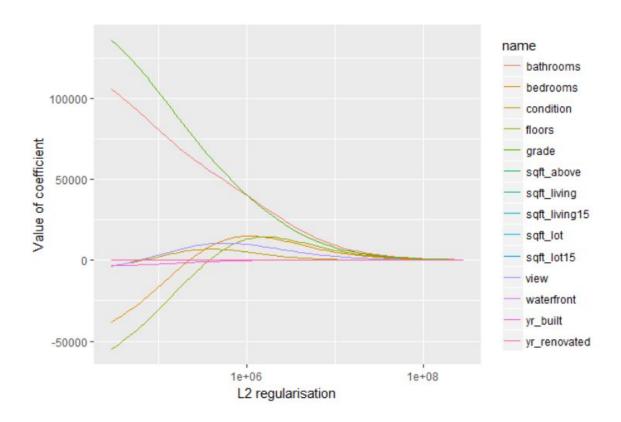
At the beginning, cutting coefficient reduces the overfitting and the generalization abilities of the model. Hence, the test error is decreasing. However, as we are cutting more and more coefficient, the test error start increasing. The model is not able to learn complex pattern with so few variables.

L2 Regularization (Ridge penalisation)

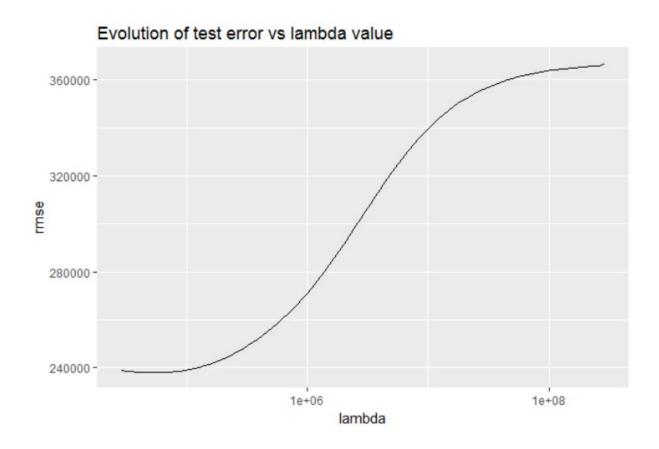
The L2 regularization adds a penalty equal to the sum of the squared value of the coefficients.

$$ERROR_{L2} = ERROR + \sum_{i=0}^{N} \lambda.\beta_i^2$$

The L2 regularization will force **the parameters to be relatively small**, the bigger the penalization, the smaller (and the more robust) the coefficients are.



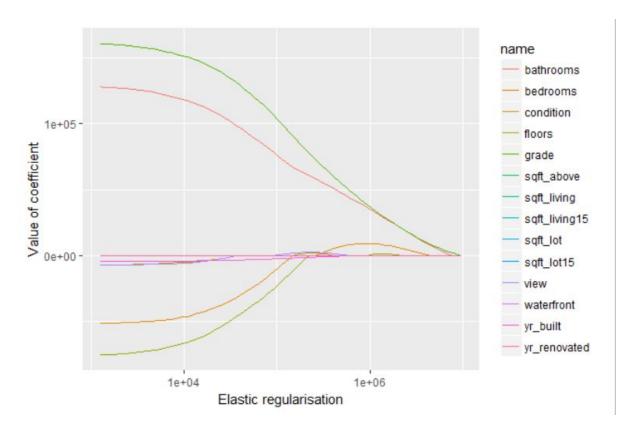
When we compare this plot to the L1 regularization plot, we notice that the coefficients decrease progressively and are not cut to zero. They slowly decrease to zero. That is the behavior we expected. Let's see how the test error evolves:



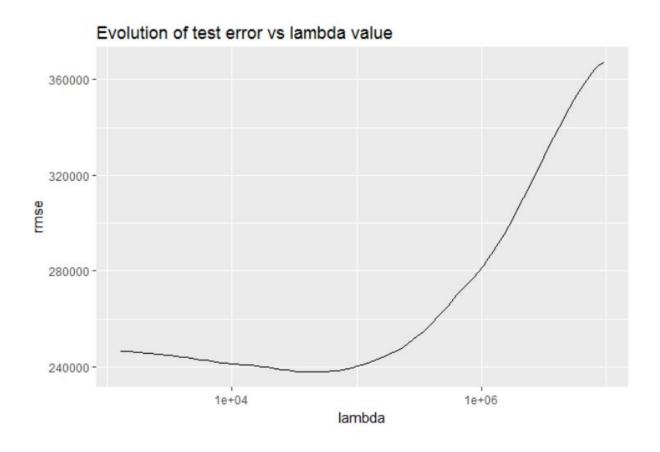
Elastic-net

Elastic-net is a mix of **both L1 and L2 regularizations**. A penalty is applied to the sum of the absolute values and to the sum of the squared values:

Lambda is a shared penalization parameter while alpha sets the ratio between L1 and L2 regularization in the Elastic Net Regularization. Hence, we expect a hybrid behavior between L1 and L2 regularization.



And that's happening: Though coefficients are cut, the cut is less abrupt than the cut with lasso penalization alone.



A geometric perspective on regularization

The Lasso, Ridge and Elastic-net regression can also be viewed as a constraint added to the optimization process.

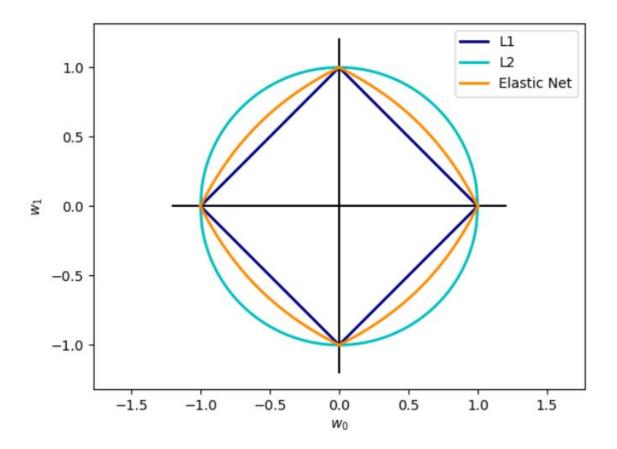
The Lasso error minimization can be rewritten:

$$arg(min_{\beta i}(MSE))$$
 given that $\sum |\beta_i| < t$

And the ridge error minimization can be rewritten:

$$arg(min_{\beta i}(MSE))$$
 given that $\sum \beta_i^2 < t$

When written in this way, it's clear that Lasso restricts the coefficients to a square shape (or an L1 sphere) which diagonals are equal to 2t. The ridge error restricts the coefficients to a circle (or an L2 sphere) of radius t.



Grid Search Options.

Grid search means you have a set of models (which differ from each other in their parameter values, which lie on a grid). What you do is you then train each of the models and evaluate it using cross-validation.

A search consists of:

an estimator (regressor or classifier such as sklearn.svm.SVC());

- a parameter space;
- a method for searching or sampling candidates;
- a cross-validation scheme; and
- a score function.

Final Pipeline

It consist of entire process along with the dockerfile to create the image of each part.

Final Pipeline

```
import pandas as pd
import time
import numpy as np
import datetime
import logging
from sklearn.preprocessing import MinMaxScaler
from sklearn.ensemble import RandomForestRegressor
from sklearn.model_selection import train_test_split
from sklearn.pipeline import make_pipeline
```

Logging Data

The dataset used is - energydata_complete

```
logfilename = 'log_pipeLine.txt'
logging.basicConfig(filename=logfilename, level=logging.DEBUG,
                          format='%(asctime)s - %(levelname)s - %(message)s')
logging.debug('Program Started')
logging.debug('Loading Data into Dataframe')
try:
    data= pd.read_csv("Dataset/energydata_complete.csv")
    logging.debug('Data Size'+str(data.shape) )
except :
    logging.ERROR('Data logging failed')
logging.debug("Tranforming date time")
data["date_time"] = pd.to_datetime(data["date"],format="%Y-%m-%d %H:%M:%S")
data["weekOfTheYear"] = data['date_time'].apply(lambda x: x.isocalendar()[1])
from datetime import date, datetime
Y = 2000 # dummy leap year to allow input X-02-29 (leap day)
('summer', (date(Y, 6, 21), date(Y, 9, 22))),
          ('autumn', (date(Y, 9, 23), date(Y, 12, 20))),
          ('winter', (date(Y, 12, 21), date(Y, 12, 31)))]
def get season(now):
   if isinstance(now, datetime):
       now = now.date()
   now = now.replace(year=Y)
   return next(season for season, (start, end) in seasons
              if start <= now <= end)</pre>
print(get season(data['date time'][19734]))
spring
logging.debug('Creating column Season')
data['season'] = data['date_time'].apply(lambda x: get_season(x))
logging.debug('Creating Dummy Column')
data = pd.get_dummies(data, columns=["timeofDay","activeStatus",'dayoftheweek','WeekDayType','season'])
```

The best model is RandomForestRegressor with R-squared 0.94 for Training dataset and 0.60 for Testing Dataset

Conclusion

We can conclude that there are many libraries that have really good EDA analysis tools, auto feature engineering, auto feature selection and auto ML algorithm generation kits.

With the help of the above tools we have finally selected:

RandomForestRegressor with R-squared 0.94 for Training dataset and 0.60 for Testing Dataset

We Finally dockerized the pipeline solution and put them in part 7 of the assignment.