Assignment 1 - Problem Statement-8 for ML Group 121

PART B: Dataset-based Implementation

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In []: ▶

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Problem Statement

Refer to the below attached Dataset on "Steel_Industry_Data" & perform the following four classes of activities using python-based APIs:

EDA

Classification

Regression

Ensemble ML

"Steel Industry Data" Dataset (https://drive.google.com/file/d/1T2fai4Wy7HBActbKDu8LThTqXy0Ql90Y/view)

Import of all required Packages

```
In [1]:
         import seaborn as sns
            import matplotlib.pyplot as plt
            import datetime
            from sklearn import preprocessing
            import numpy as np
            from sklearn.preprocessing import StandardScaler
            from sklearn.preprocessing import MinMaxScaler
            from sklearn import metrics
            from sklearn.metrics import confusion_matrix, classification_report, accur-
            from sklearn.model_selection import train_test_split
            from sklearn.pipeline import Pipeline
            from feature_engine.selection import (
                DropConstantFeatures,
                DropDuplicateFeatures,
                SmartCorrelatedSelection,
            )
            from mlxtend.feature selection import ExhaustiveFeatureSelector as EFS
            from sklearn.ensemble import RandomForestClassifier
            from sklearn.svm import SVC
            from sklearn.tree import DecisionTreeClassifier
            from sklearn.neighbors import KNeighborsClassifier
            from sklearn.naive bayes import GaussianNB
            from sklearn import metrics
            import scipy.stats as stats
            from sklearn.feature selection import SelectFromModel
            from feature_engine.selection import DropDuplicateFeatures, DropConstantFe
            from feature engine.selection import SmartCorrelatedSelection
            from sklearn.preprocessing import StandardScaler
            from sklearn.linear model import Lasso
            from sklearn.linear_model import LinearRegression
            from sklearn.metrics import mean squared error, mean absolute error, r2 sc
            from sklearn.model_selection import train_test_split
            from mlxtend.feature selection import ExhaustiveFeatureSelector as EFS
            from sklearn.ensemble import RandomForestClassifier
```

Upland of Original Data from excel file into DataFarme

Out[4]:

	date	Usage_kWh	Lagging_Current_Reactive.Power_kVarh	Leading_Current_Reactive
0	01-01-2018 00:15	3.17	2.95	
1	01-01-2018 00:30	4.00	4.46	
2	01-01-2018 00:45	3.24	3.28	
3	01-01-2018 01:00	3.31	3.56	
4	01-01-2018 01:15	3.82	4.50	

A. EDA (Exploratory Data Analysis)

A.1 Shape of Initial Dataset along with descriptive statistics & concise summary of a DataFrame

Descriptive Statistic of Original DataSet :

df_siec.describe()

Out[6]:

	Usage_kWh	Lagging_Current_Reactive.Power_kVarh	Leading_Current_Reactive_Powe
count	35040.000000	35040.000000	35040
mean	27.386892	13.035384	3
std	33.444380	16.306000	7
min	0.000000	0.000000	C
25%	3.200000	2.300000	C
50%	4.570000	5.000000	C
75%	51.237500	22.640000	2
max	157.180000	96.910000	27

```
▶ print("Concise Summary of Original DataSet : \n")
In [175]:
              df_siec.info()
```

Concise Summary of Original DataSet :

The history saving thread hit an unexpected error (OperationalError('data base or disk is full')). History will not be written to the database. <class 'pandas.core.frame.DataFrame'>

RangeIndex: 35040 entries, 0 to 35039 Data columns (total 22 columns).

	columns (total 22 columns):		5.
#	Column	Non-Null Count	Dtype
0	Usage_kWh	35040 non-null	
1	Lagging_Current_Reactive.Power_kVarh	35040 non-null	float64
2	Leading_Current_Reactive_Power_kVarh	35040 non-null	float64
3	CO2(tCO2)	35040 non-null	float64
4	Lagging_Current_Power_Factor	35040 non-null	float64
5	Leading_Current_Power_Factor	35040 non-null	float64
6	NSM	35040 non-null	int64
7	Load_Type	35040 non-null	int32
8	date_year	35040 non-null	int64
9	date_month	35040 non-null	int64
10	date_day	35040 non-null	int64
11	date_hour	35040 non-null	int64
12	date_minute	35040 non-null	int64
13	WeekStatus_Weekday	35040 non-null	uint8
14	WeekStatus_Weekend	35040 non-null	uint8
15	Day_of_week_Friday	35040 non-null	uint8
16	Day_of_week_Monday	35040 non-null	uint8
17	Day_of_week_Saturday	35040 non-null	uint8
18	Day_of_week_Sunday	35040 non-null	uint8
19	Day_of_week_Thursday	35040 non-null	uint8
20	Day_of_week_Tuesday	35040 non-null	uint8
21	Day_of_week_Wednesday	35040 non-null	uint8
	es: float64(6), int32(1), int64(6), ui	int8(9)	
	ry usage: 3.6 MB	• •	
	, ,		

A.2 Handling Missing Values

```
In [8]:

    df_siec.isnull().sum()

   Out[8]: date
                                                       0
            Usage_kWh
                                                       0
                                                       0
            Lagging_Current_Reactive.Power_kVarh
            Leading_Current_Reactive_Power_kVarh
                                                       0
            CO2(tCO2)
                                                       0
            Lagging_Current_Power_Factor
                                                       0
                                                       0
            Leading_Current_Power_Factor
            NSM
                                                       0
                                                       0
            WeekStatus
            Day_of_week
                                                       0
            Load_Type
                                                       0
            dtype: int64
```

There is no null/missing values in this dataset.

A.3 Feature Analysis

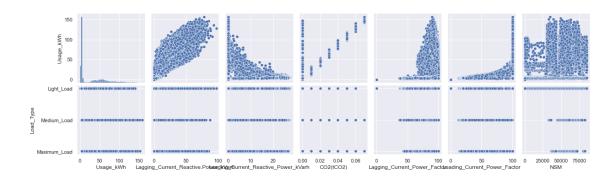
Target variable is:

"Usage_kWh" (continious variable) for Regression & Ensemble Models

A.4 Data visualization

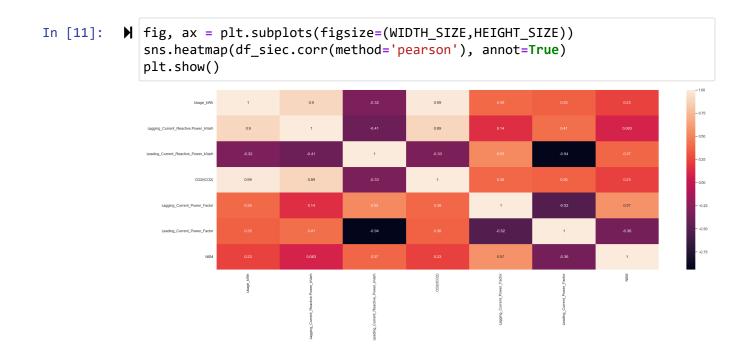
Multivariate Analysis (to analyse relation between each combinatio of two features)

Plot of Independent Variables wrt Dependent Variables :



Checking correlation using heatmap

[&]quot;Load_Type" (categorical variable) for Classification Model



A.5 Inference about Analysis learned from visualizations

From above Correlation Matrix, followings can be inferred for linear regression:

- For "Usage_kWh"==>'Lagging_Current_Reactive.Power_kVarh' & 'CO2(tCO2)' are highly +ve correlated.
- For "Load_Type"==>'NSM' is highly + ve correlated.
- For "CO2(tCO2)"==>'Lagging Current Reactive.Power kVarh' is highly +ve correlated.
- For "Leading_Current_Reactive_Power_kVarh "==>'Leading_Current_Power_Factor' is highly -ve correlated.

For Linear regression, 'Lagging_Current_Reactive.Power_kVarh' & 'CO2(tCO2)' should be considered as independent variables as they are highly +ve correlated to target variable Usage_kWh.

B. Feature Engineering (Common Across Models)

B.1 Parsing 'Date' column into Year, Month, Day, Hour & Minute

```
In [14]:

    df_siec.info()

             <class 'pandas.core.frame.DataFrame'>
             RangeIndex: 35040 entries, 0 to 35039
             Data columns (total 15 columns):
                 Column
                                                       Non-Null Count Dtype
                 -----
                                                       _____
              0
                 Usage kWh
                                                       35040 non-null float64
                 Lagging_Current_Reactive.Power_kVarh
              1
                                                       35040 non-null float64
                                                       35040 non-null float64
                 Leading_Current_Reactive_Power_kVarh
                 CO2(tCO2)
                                                       35040 non-null float64
              3
                                                       35040 non-null float64
                 Lagging Current Power Factor
                                                       35040 non-null float64
              5
                 Leading_Current_Power_Factor
                                                       35040 non-null int64
              6
                 NSM
                                                       35040 non-null object
              7
                 WeekStatus
                 Day_of_week
                                                       35040 non-null object
                                                       35040 non-null object
                 Load_Type
              10 date year
                                                       35040 non-null int64
                                                       35040 non-null int64
              11 date_month
                                                       35040 non-null int64
              12 date_day
              13 date_hour
                                                       35040 non-null int64
              14 date minute
                                                       35040 non-null int64
             dtypes: float64(6), int64(6), object(3)
             memory usage: 4.0+ MB
```

B.2 Encoding for Categorical Variables

Hence, "Load_Type" can be treated as Ordinal & "WeekStatus" & "Day_of_wee

B.2.1 Label Encoding for Ordinal Variables

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k" cab be treated as Nominal categorical Fields.

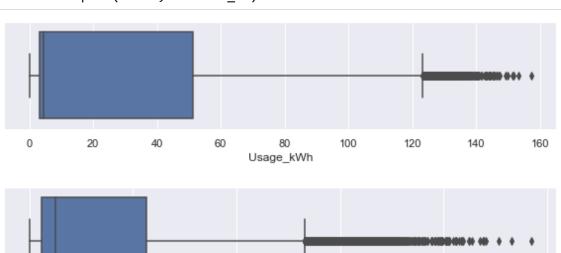
B.2.2 One-Hot Encoding for Nominal Variables:

This process takes categorical variables, such as days of the week and converts it to a numerical representation without an arbitrary ordering.

B.3 Handling Outliers

```
In [19]: #selection of numeric columns
    df_no=df_siec.select_dtypes(exclude=['object'])

for col in df_no:
    plt.figure(figsize=(10,2))
# sns.set(rc={'figure.figsize':(WIDTH_SIZE,HEIGHT_SIZE)})
    sns.boxplot(x=col, data=df_no)
```



0 20 40 60 80 100

Lagging_Current_Reactive.Power_kVarh

```
    df_siec['Leading_Current_Power_Factor'].value_counts()

In [20]:
   Out[20]: 100.00
                        24430
              99.99
                          454
              99.98
                          207
              99.97
                          114
              99.96
                          111
              15.81
                            1
              49.79
                            1
              93.43
                            1
                            1
              32.26
              31.65
                            1
              Name: Leading_Current_Power_Factor, Length: 3366, dtype: int64
```

As 'Leading_Current_Power_Factor' has mode of value 100 having 24430 occurance, its upper & lower bound is calculated by considering 3*IQR to avoid excessive outlier detection wrt this feature

```
Upper Bound = Q3 + 3 * IQR
Lower Bound = Q1 - 3 * IQR
```

Removal of Outliers

```
▶ ### Detecting the outliers using IQR and removing them
In [22]:
             def outlier_process(df, col, q1_percnt, q3_percnt):
                 q1 = np.percentile(df[col], q1_percnt, interpolation='midpoint')
                 q3 = np.percentile(df[col], q3_percnt, interpolation='midpoint')
                 iqr = q3 - q1
                 if iqr == 0:
                     return df
                 elif col == 'Leading_Current_Power_Factor':
                      upper = np.where(df[col] \rightarrow= (q3 + 3 * iqr))
                      lower = np.where(df[col] \leftarrow (q1 - 3 * iqr))
                 else:
                      upper = np.where(df[col] \rightarrow= (q3 + 1.5 * iqr))
                      lower = np.where(df[col] \leftarrow (q1 - 1.5 * iqr))
                  ''' Removing the Outliers '''
                 df.drop(upper[0], inplace=True)
                      df.drop(lower[0], inplace=True)
                 except:
                      print('index already deleted!!!')
                 df.reset_index(drop=True, inplace=True)
                 return df
In [23]:
          df_siec_final = df_siec.copy(deep=True)
             for col in df_siec_final:
                 df_siec_final = outlier_process(df_siec_final, col, 25, 75)
             print("Shape of Original DataSet : ", df_siec_org.shape)
             print("Shape of Modified DataSet after Feature Engineering & Outlier Remo
             Shape of Original DataSet: (35040, 11)
             Shape of Modified DataSet after Feature Engineering & Outlier Removal:
             (25600, 22)
```

Feature Scaling

Functions for Encoding of Categorical variables

Function for Evaluation Metrics

1. Classification

1.1 Pre-processing / Feature Engineering

after performing common Feature Engineering Steps (Across Models) as described above.

1.1.1 Classification Model

Target Variable is Load_Type & it's of Categorical type.

1.1.2 Splitting Dataset into Train & Test dataset

```
In [28]: N  X_train_clf, X_test_clf, y_train_clf, y_test_clf = train_test_split(X_clf,)
In [29]: Print(f"Dimension of Training Set : X = {X_train_clf.shape} && Y = {y_train_print(f"Dimension of Testing Set : X = {X_test_clf.shape} && Y = {y_test_clf.shape} && Y = {y_test_c
```

1.1.3 Feature Selection

using Pipeline & Wrapper Method via Exhaustive Feature Selection

```
In [30]:
          # we stack all the selection methods inside a pipeline
             pipeline_clf = Pipeline([
                 ('constant', DropConstantFeatures(tol=0.998)),
                 ('duplicated', DropDuplicateFeatures()),
                 ('correlation', SmartCorrelatedSelection(selection_method='variance'))
             ]
             )
             pipeline_clf.fit(X_train_clf)
   Out[30]:
                        Pipeline
                 DropConstantFeatures
                ▶ DropDuplidateFeatures
               SmartCorrelatedSelection
          # removal of features after Feature Selection
In [31]:
             X_train_clf = pipeline_clf.transform(X_train_clf)
             X_test_clf = pipeline_clf.transform(X_test_clf)
             X_train_clf.shape, X_test_clf.shape
   Out[31]: ((17920, 16), (7680, 16))
```

Exhaustive Feature Selection of Wrapper Method

Removal of Features using **Wrapper Method** via **Exhaustive Feature Selection** due to followings:

- Wrapper Method of Feature Selection has better predictive accuracy than filter & Embedded method
- Best performing feature subset for the predefined classifier. Exhaustive Feature Selection (EFS) evaluates all combinations and determine the best subset of features compared to Step Forward Selection (SFS) & Step BACKWARD Selection (SBS)
- Although this Greedy Sequential Algorithm is Computationally expensive, still Wrapper Method can be used considering fact that no. of independent variables are moderate (around 20).

```
In [32]:
                                         n_{jobs=4}
                                         random_state=0,
                                         max_depth=2),
                     min_features=5,
                     max_features=10,
                     scoring='r2',
                     print_progress=True,
                     cv=2)
            efs = efs.fit(np.array(X_train_clf), y_train_clf)
            Features: 55734/56134
In [33]:
         ▶ efs.best idx
   Out[33]: (1, 3, 4, 8, 9)
In [34]:
         ▶ | selected_feat = X_train_clf.columns[list(efs.best_idx_)]
            selected_feat
   Out[34]: Index(['Leading_Current_Reactive_Power_kVarh', 'Leading_Current_Power_Fac
            tor',
                   'NSM', 'WeekStatus_Weekday', 'Day_of_week_Friday'],
                 dtype='object')
```

1.1.4 Feature Scaling (Independent Variables)

As SVM, KNN, Regression, K-Means Clustering Models is affected by magnitude of Featues, Feature Scaling is required for these models.

1.2 Machine Learning Activity

As no of distinct values of target variable is 3, will not implement Logistics Regression as it's more appropriate for binary target variable. Will try following Classification Models:

- 1. SVM: One of most popular Supervised Learning algorithms for Classification. Goal of the SVM algorithm is to create the best decision boundary (hyperplane) that can segregate n-dimensional space into classes so that we can easily put the new data point in the correct category in the future.
- 2. Decision Tree: most powerful classifier. A Decision tree is a flowchart like a tree structure, where each internal node denotes a test on an attribute (a condition), each branch represents an outcome of the test (True or False), and each leaf node (terminal node) holds a class label.
- 3. **KNN**: A non-linear classifier (and hence, the prediction boundary is non-linear) that predicts which class a new test data point belongs to by identifying its k nearest neighbors'

class based on Euclidean distance.

4. **Naive Bayes**: works on the basis of Bayes' Theorem. The fundamental assumptions made are that all the features are independent of one another and contribute equally to the outcome; all are of equal importance.

1.2.1 Attributes of Interest

```
In [36]:
          print(f"Final Set of Dependent Attributes selected Classification Model
             Final Set of Dependent Attributes selected Classification Model :
             Index(['Leading_Current_Reactive_Power_kVarh', 'Leading_Current_Power_Fac
             tor',
                    'NSM', 'WeekStatus_Weekday', 'Day_of_week_Friday'],
                   dtype='object')
In [37]:
          X train clf
   Out[37]: array([[-0.79431387, -0.28495862, -0.62579073, ..., -0.42100293,
                     -0.42604283, 2.40153526],
                    [-0.80694031, -0.28495862, -0.38387976, ..., -0.42100293,
                     -0.42604283, -0.4164003 ],
                    [-0.82237264, -0.28495862, -0.654538, \ldots, -0.42100293,
                     -0.42604283, -0.4164003 ],
                    [-0.74135293, -0.28495862, -0.25316105, ..., -0.42100293,
                    -0.42604283, 2.40153526],
                    [1.67135083, 0.80401646, 1.34963475, ..., -0.42100293,
                     -0.42604283, -0.4164003 ],
                    [-0.77923227, -0.03059948, 0.37005803, ..., 2.37528041,
                     -0.42604283, -0.4164003 ]])
In [38]:
          print(f"Target Attribute selected Classification Model : \n\n{y_test_clf.ce
             Target Attribute selected Classification Model :
             Index(['Load Type'], dtype='object')
```

1.2.2 Base Classifier & Training / Testing of Model

SVM (Support Vector Machine)

- · Performant, not biased by outliers, not sensitive to overfitting.
- Not the best choice for non-linear problems, large number of features.
- Hyper Parameters :
 - C : Regularization parameter. Strength of regularization is inversely proportional to C.
 Must be strictly positive. Penalty is a squared I2 penalty.
 - kernel : {'linear', 'poly', 'rbf', 'sigmoid', 'precomputed'} Specifies kernel type to be used in algorithm.
 - gamma : {'scale', 'auto'} Kernel coefficient for 'rbf', 'poly' and 'sigmoid'.

```
In [39]: # HyperParameters are set to default values as C = 1.0, kernel= 'rbf' , gar
svc = SVC()
svc.fit(X_train_clf, y_train_clf)
y_pred_svc = svc.predict(X_test_clf)
```

Decision Tree

- Interpretability, no need for feature scaling, works on both linear / non linear problems.
- Poor results on very small datasets, overfitting can easily occur.
- · HyperParameters :
 - criterion : {"gini", "entropy", "log_loss"}, Function to measure quality of a split.
 - splitter: {"best", "random"}, Strategy used to choose split at each node.

KNN (K-Nearest Neighbour)

- Simple to understand, fast and efficient.
- Need to manually choose the number of neighbours 'k'.
- Hyperparameter : n_neighbors : Number of neighbors to use.

Naive Bayes

- Efficient, not biased by outliers, works on non linear problems, probabilistic approach.
- Gaussian Naive Bayes is a type of Naive Bayes classifier that follows the normal distribution.
- biggest advantage of Naive Bayes it performs relatively well even when the training data size is small.

1.3 Model Evaluation

Evaluation Matrix for Classification Algoriths

- Accuracy: Ratio of number of correct predictions to total number of predictions. Not a good choice with unbalanced classes.
- Precision / Positive Predictive Value (PPV):
 Ratio of True Positives to all positives predicted by model. It is useful for skewed & unbalanced dataset. More False positives model predicts, lower the precision.
- Recall / Sensitivity / True Positive Rate(TPR): Ratio of true positives to all positives in your dataset.
- F1-Score : Weighted average of precision and recall. Higher the F1 score, better is performance of our model.

```
model eval list = pd.DataFrame(columns=['Model', 'Confusion Matrix', 'Accu
In [44]:
             # list1 = ['LR',2,3.4]
             model, conf_matrix, accuracy_scr, class_rep = model_eval_classification('S'
             model_eval = [model,conf_matrix, accuracy_scr,class_rep]
             model_eval_list.loc[len(model_eval_list)] = model_eval
             model, conf_matrix, accuracy_scr, class_rep = model_eval_classification('D
             model_eval = [model,conf_matrix, accuracy_scr,class_rep]
             model_eval_list.loc[len(model_eval_list)] = model_eval
             model, conf_matrix, accuracy_scr, class_rep = model_eval_classification('K|
             model_eval = [model,conf_matrix, accuracy_scr,class_rep]
             model_eval_list.loc[len(model_eval_list)] = model_eval
             model, conf_matrix, accuracy_scr, class_rep = model_eval_classification('G
             model_eval = [model,conf_matrix, accuracy_scr,class_rep]
             model_eval_list.loc[len(model_eval_list)] = model_eval
             txt_Model = "Model Name"
             txt_Accuracy = "Accuracy"
             txt_Precision = "Precision"
             txt_Recall = "Recall"
             txt F1 = "F1-Score"
             print(f"\033[1m{txt_Model:{20}} \t {txt_Accuracy:{20}} \t {txt_Precision:{
             for row_ind in model_eval_list.index:
                 print(f'''{model_eval_list['Model'][row_ind]:<{20}} \t {model_eval_list</pre>
```

Model Name	Accuracy	Precision	
Recall	F1-Score		
SVM	0.8346354166666666	0.8443065325001025	
0.8346354166666666	0.8272806124365029		
Decision Tree	0.995703125	0.9957027816078449	
0.995703125	0.9957015530340448		
KNN	0.8217447916666667	0.8234121801693054	
0.8217447916666667	0.8201758599411384		
Gaussian Naive Bayes	0.730078125	0.7242849762120929	
0.730078125	0.6948605289243263		

1.4 Observation about Result

- Accuracy, Precision, Recall & F1-Score are best (more than 99%) for Decision Tree compared to other classification models.
- Accuracy doesn't grant us much information regarding distribution of false positives & false negatives.
- Precision takes into account how both positive & negative samples were classified, but recall only considers positive samples in its calculations.
- Precision considers when a sample is classified as Positive, but it does not care about correctly classifying all positive samples. Recall cares about correctly classifying all positive samples, but it does not care if a negative sample is

classified as positive.

• Higher is F1 score of any model, better is its performance.

As F1 Score for **Decision Tree** is highest, it's best classification Model wrt given DataSet.

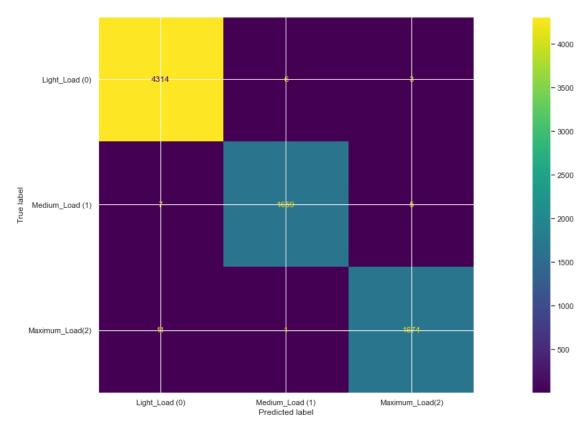
1.4.1 Visualizing the performance of our model

Plotting of Confusion Matrix

- Confusion Matrix: a table that shows number of correct & incorrect predictions made by model compared with actual classifications in test set
- Also known as an error matrix, is a specific table layout that allows visualization of performance of an algorithm.

Visualuzation of Confusion Matrix for Decision Tree :

<Figure size 2160x720 with 0 Axes>



2. Regression

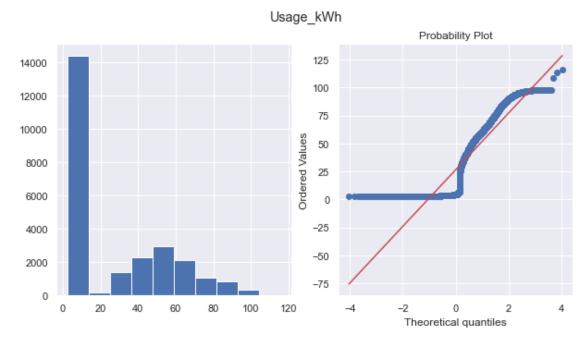
2.1 Pre-Processing / Feature Engineering

after performing common Feature Engineering Steps (Across Models) as described above.

2.1.1 Linear Regression Model

Target Variable for Regression Model is Usage_kWh & it's continious in nature.

2.1.2. Univariate & Bivariate Analaysis of Features



Ideally, Target Variable for Linear Regression should be Normally Distributed over Mean & Variance. But in our case, "Usage_kWh" is not exactly Normally Distributed as more than 14000 counts are there for value range 0-10. Except this value range, target variable is Normally Distributed. We are not removing & transforming values for this said range as it affects around 40% of total Dataset.

2.1.3 Splitting Dataset into Train & Test dataset

Target Variable is Usage_kWh
Splitting whole dataset into Training & Test dataset in 70:30 ratio.

2.1.4 Feature Selection

using Embedded Method via Lasso Regularization

In all feature selection procedures, it is good practice to select the features by examining only the training set. And this is to avoid overfit.

Removal of constant and quasi-constant Features

```
In [51]:
          ▶ print(f"Shape of X b4 removal of constant features: Training {X_train_reg
             Shape of X b4 removal of constant features: Training (17920, 21) & Testi
             ng (7680, 21)
          | sel = DropConstantFeatures(tol=0.998, variables=None, missing_values='rais
In [52]:
             sel.fit(X_train_reg)
   Out[52]:
                   DropConstantFeatures
             DropConstantFeatures(tol=0.998)
In [53]:
          ▶ | print(f"Features to be dropped : {sel.features_to_drop_}")
             Features to be dropped : ['date year']
In [54]:
          # remove the quasi-constant features
             X_train_reg = sel.transform(X_train_reg)
             X_test_reg = sel.transform(X_test_reg)
In [55]:
          print(f"Shape of X after removal of quasi-constant features: Training {X }
             Shape of X after removal of quasi-constant features: Training (17920, 2
             0) & Testing (7680, 20)
```

Removal of duplicated features

```
In [56]:
          | # set up the selector
             sel = DropDuplicateFeatures(variables=None, missing_values='raise')
             # find the duplicate features
             sel.fit(X_train_reg)
   Out[56]:
                          DropDuplidateFeatures
             DropDuplicateFeatures(missing values='raise')
In [57]:
          print(f" Duplicated Feature Set : {sel.duplicated_feature_sets_}")
             print(f" Duplicated Features to Drop : {sel.features_to_drop_}")
              Duplicated Feature Set : []
              Duplicated Features to Drop : set()
          # remove the duplicated features
In [58]:
             if not sel.features to drop :
                 X_train_reg = sel.transform(X_train_reg)
                 X test reg = sel.transform(X test reg)
             print(f"Shape of X after removal of duplicate features: Training {X_train}
             Shape of X after removal of duplicate features: Training (17920, 20) & T
             esting (7680, 20)
         Removal of Correlated Features using Smart Correlation Selection
In [59]:
          # SmartCorrelationSelection using Variance
             # correlation selector
             sel = SmartCorrelatedSelection(
                 variables=None,
                 method="pearson",
                 threshold=0.8,
                 missing_values="raise",
                 selection_method="variance",
```

Out[59]: SmartCorrelatedSelection SmartCorrelatedSelection(missing_values='raise', selection_method='variance')

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estimator=None,
scoring="roc_auc",

sel.fit(X_train_reg, y_train_reg)

cv=3,

```
In [60]:

    if not sel.correlated_feature_sets_:

                   print("There is no Correlated Features")
              else:
                   print(f"Set of Correlated Features : \n {sel.correlated_feature_sets_}
              if not sel.features_to_drop_:
                   print("\n \n There is no Correlated Feature to drop")
              else:
                   print(f"\n \n Set of Correlated Features to be dropped : \n {sel.features
              Set of Correlated Features :
               [{'Lagging_Current_Reactive.Power_kVarh', 'CO2(tCO2)'}, {'date_hour', 'N
              SM'}, {'WeekStatus_Weekday', 'WeekStatus_Weekend'}]
               Set of Correlated Features to be dropped:
               ['CO2(tCO2)', 'date_hour', 'WeekStatus_Weekend']
In [61]:
           # remove correlated features
              X_train_reg = sel.transform(X_train_reg)
              X_test_reg = sel.transform(X_test_reg)
              print(f"Shape of X after removal of correlated features: Training {X_training are stated for the correlated features are stated for the correlated features.
              Shape of X after removal of correlated features: Training (17920, 17) &
              Testing (7680, 17)
```

Feature Scaling (Independent Variables):

As Regression Models are affected by magnitude of Features, Feature Scaling is required for these models & achived via StandardScaler.

2.2 Machine Learning Activity

2.2.1 Regularization Type

Removal of Features using **Embedded Method** via **Lasso Regularization** due to followings:

- Embedded Method of Feature Selection has better predictive accuracy than filter method & faster than wrapper method
- The L1 regularization (Lasso) is less likely to fit the noise of the training data and improves the generalization abilities of the model.
- L1 / Lasso will shrink some parameters to zero, therefore allowing for feature elimination

```
▶ | sel_lasso = SelectFromModel(Lasso(alpha=0.1, random_state=10))
In [64]:
            sel_lasso.fit(scaler.transform(X_train_reg), y_train_reg)
            # sel_.fit(X_train_reg, y_train_reg)
   Out[64]:
             ▶ SelectFromModel
              ▶ estimator: Lasso
                   ▶ Lasso
In [65]:
         sel_lasso.get_support()
   Out[65]: array([ True, True, True, False, True, True,
                                                                  True,
                                                                         True,
                    True, True, False, True, False, True, False])
In [66]:
         # List with the selected features and print the outputs
            selected_feat = X_train_reg.columns[(sel_lasso.get_support())]
            print('total features: {}'.format((X_train_reg.shape[1])))
            print('selected features: {}'.format(len(selected_feat)))
            print('features with coefficients shrank to zero: {}'.format(
                np.sum(sel_lasso.estimator_.coef_ == 0)))
            total features: 17
            selected features: 13
            features with coefficients shrank to zero: 4
In [67]:
         ▶ # List of removed features detected via Lasso Regularization:
            removed_feats = X_train_reg.columns[(sel_lasso.estimator_.coef_ == 0).ravel
            print(f"List of removed features detected via Lasso Regularization : \n\n
            List of removed features detected via Lasso Regularization :
             Index(['NSM', 'Day_of_week_Monday', 'Day_of_week_Sunday',
                   'Day of week Wednesday'],
                  dtype='object')
         # remove features with zero coefficient from dataset
In [68]:
            # and parse again as dataframe
            X_train_reg_lasso = pd.DataFrame(sel_lasso.transform(X_train_reg))
            X_test_reg_lasso = pd.DataFrame(sel_lasso.transform(X_test_reg))
```

```
▶ sel_lasso.get_support()
In [69]:
    Out[69]: array([ True,
                              True, True,
                                              True, False,
                                                             True,
                                                                     True,
                                                                            True,
                               True, False,
                                              True, False,
                                                              True,
                                                                     True, False])
           X_train_reg_lasso
In [70]:
    Out[70]:
                         0
                                    2
                                                    5
                                                              7
                                           3
                                               4
                                                         6
                                                                       9
                                                                         10
                                                                              11
                                                                                  12
                   0
                      4.50
                           0.00
                                62.89
                                      100.00 0.0
                                                   3.0
                                                       28.0
                                                            30.0
                                                                 1.0 0.0
                                                                         0.0
                                                                             0.0
                                                                                 0.0
                   1
                           0.00 67.35
                                      100.00 0.0
                                                   7.0
                      3.60
                                                        8.0
                                                            30.0 0.0 0.0 0.0 0.0
                                                                                 0.0
                           0.00 62.36
                                      100.00 0.0
                                                   6.0
                                                       25.0
                                                            45.0 1.0 0.0
                                                                         0.0 0.0
                   3
                     37.04
                           0.00 88.25
                                      100.00 2.0
                                                  11.0
                                                       19.0
                                                            30.0
                                                                1.0
                                                                     0.0
                                                                         0.0 0.0
                      7.13 0.04 99.15
                                      100.00
                                             2.0
                                                   1.0
                                                        3.0
                                                             0.0
                                                                1.0
                                                                    0.0
                                                                         0.0 0.0
                                                                                 0.0
               17915
                                             2.0
                                                       20.0 45.0 0.0
                      1.33 1.73 99.96
                                        99.93
                                                   1.0
                                                                    0.0
                                                                        1.0 0.0
                                                                                 0.0
               17916
                      3.49
                           0.04 76.99
                                      100.00 0.0
                                                  12.0
                                                       19.0
                                                             0.0
                                                                1.0
                                                                     0.0
                                                                         0.0 0.0
               17917
                      5.29 0.00 69.76
                                      100.00 0.0
                                                   2.0
                                                      14.0 30.0 1.0 0.0 0.0 0.0
               17918
                      8.71 1.37 99.31
                                        99.98
                                             1.0
                                                   4.0
                                                        7.0
                                                             0.0 0.0 0.0 1.0 0.0
               17919
                      2.92 0.32 81.25
                                        99.69 0.0 12.0
                                                       20.0
                                                             0.0 1.0 0.0 0.0 1.0 0.0
              17920 rows × 13 columns
           # add columns name to dataframe
In [71]:
              X_train_reg_lasso.columns = X_train_reg.columns[(sel_lasso.get_support())]
              X_test_reg_lasso.columns = X_test_reg.columns[(sel_lasso.get_support())]
In [72]:
           # X_train_reg.iloc[0:0]
              X_train_reg = X_train_reg_lasso.copy()
              X_test_reg = X_test_reg_lasso.copy()
```

2.2.2 Attributes of Interest

```
In [98]:
        print(f"Final Set of Independent Attributes selected for Linear Regression
          Final Set of Independent Attributes selected for Linear Regression Model
          Index(['Lagging Current Reactive.Power kVarh',
                tor',
                'Leading_Current_Power_Factor', 'Load_Type', 'date_month', 'date_d
          ay',
                'date_minute', 'WeekStatus_Weekday', 'Day_of_week_Friday',
                ay'],
               dtype='object')
        ▶ | print(f"Target Attribute selected for Linear Regression Model : \n\n{y_tes
In [99]:
          Target Attribute selected for Linear Regression Model :
          Index(['Usage_kWh'], dtype='object')
```

2.2.3 Base Classifier

LinearRegression Model is selected due to follosing reasons:

- It's transparent on how predictions are produced.
- With Lasso we can ensure that the number of features used remains small.
- Mathematically, it is straightforward & easy to estimate weights and you have a guarantee to find optimal weights (given all assumptions of the linear regression model are met by the data).

2.2.4 Training & Testing of Model

2.3 Model Evaluation

2.3.1 Interpreting Coefficients

```
In [154]:
            print(f"y-intercept of model : {lnr_regressor.intercept_} \n\n")
            print(f"Co-efficient of model : \n{X\_train\_reg.columns},\n\n {lnr\_regressolumns})
            # list(zip(X_train_reg.columns, lnr_regressor.coef_))
            y-intercept of model : [-78.57643511]
            Co-efficient of model:
            Index(['Lagging_Current_Reactive.Power_kVarh',
                  'Leading_Current_Reactive_Power_kVarh', 'Lagging_Current_Power_Fac
            tor',
                  'Leading_Current_Power_Factor', 'Load_Type', 'date_month', 'date_d
            ay',
                  'date_minute', 'WeekStatus_Weekday', 'Day_of_week_Friday',
                  'Day_of_week_Saturday', 'Day_of_week_Thursday', 'Day_of_week_Tuesd
            ay'],
                 dtype='object'),
             -0.55637537 -0.35678704 0.41491971 -0.57869926
              -0.03351767 -0.008405
              0.36784511]]
```

2.3.2 Evaluation Metrics

- Mean absolute error (MAE): easiest to understand. Represents average error
- Mean squared error (MSE): Similar to MAE but noise is exaggerated & larger errors are "punished". harder to interpret than MAE
- Root mean squared error (RMSE): Most popular metric, similar to MSE, however, result is square rooted to make more interpretable

2.4 Observation about Result

R2 tends to optimistically estimate fit of linear regression. It always increases as number of effects are included in model. Adjusted R2 attempts to correct for this overestimation. Adjusted R2 might decrease if a specific effect does not improve model.

Adjusted R2 is always less than or equal to R2. A value of 1 indicates a model that perfectly predicts values in target field. A value that is less than or equal to 0 indicates a model that has no predictive value. In the real world, adjusted R2 lies between these values.

Adjusted R2 is a corrected goodness-of-fit (model accuracy) measure for linear models. It identifies the percentage of variance in the target field that is explained by the input or inputs.

As Value of Adjusted R2 is very near to 1 (0.909784724793426), our model almost perfectly predicts values in target field.

3. Ensemble ML

3.1 Pre-Processing / Feature Engineering

3.1.1 Ensemble Classification Model

Target Variable is Load_Type.

As target variable is of Categorical type, Ensemble Classification Model need to be used.

3.1.2 Splitting Dataset into Train & Test dataset

Original Dataset is split into Train & Test dataset in 70:30 ratio.

3.1.3 Feature Selection

using Pipeline & Wrapper Method via Exhaustive Feature Selection

Out[86]:

Pipeline

DropConstantFeatures

DropDuplicateFeatures

SmartCorrelatedSelection

```
In [87]: # removal of features after Feature Selection

X_train_ensm_clf = pipeline_ensm_clf.transform(X_train_ensm_clf)
X_test_ensm_clf = pipeline_ensm_clf.transform(X_test_ensm_clf)

X_train_ensm_clf.shape, X_test_ensm_clf.shape

Out[87]: ((17920, 16), (7680, 16))
```

Removal of Features using **Wrapper Method** via **Exhaustive Feature Selection** due to followings:

- Wrapper Method of Feature Selection has better predictive accuracy than Filter & Embedded Methods
- Best performing feature subset for the predefined classifier.
- Exhaustive Feature Selection (EFS) evaluates all combinations and determine the best subset of features compared to Step Forward Selection (SFS) & Step BACKWARD Selection (SBS)
- Although this Greedy Sequential Algorithm is Computationally expensive, still Wrapper Method can be used considering fact that no. of independent variables are moderate (around 20).

| selected_feat_ensm = X_train_ensm_clf.columns[list(efs.best_idx_)]

3.1.4 Feature Scaling (Independent Variables)

selected_feat_ensm

In [90]:

As Tree & Random Forest Models are not affected by magnitude of Features, Feature Scaling is not required for these models.

3.2 Machine Learning Activity

3.2.1 Attributes of Interest

3.2.2 Base Classifier

- As already seen above, Tree based Model(Decision Tree) performs best in Classification category. Hence, we are using Tree based Ensemble model (Random Forest Model)
- The random forest algorithm is an extension of the bagging method as it utilizes both bagging and feature randomness to create an uncorrelated forest of decision trees.
- It is a meta estimator that fits a number of decision tree classifiers on various sub-samples
 of the dataset
- HyperParameters :
 - n estimators : Number of trees in the forest.
 - criterion : {"gini", "entropy", "log loss"}, Function to measure quality of a split.

```
In [93]: # from sklearn.ensemble import RandomForestRegressor
# HyperParamaters are set default as n_estimators = 100 , criterion = "gin-
rfc_ensemble = RandomForestClassifier(n_estimators=100, criterion='gini',randomForestClassifier(n_estimators=100)
```

3.2.3 Training & Testing of Model

3.3 Model Evaluation

As Random Forest Model performs Classification, same below Performnace Metrics of Classification Model can be used:

- Accuracy: Ratio of number of correct predictions to total number of predictions. Not a good choice with unbalanced classes.
- Precision / Positive Predictive Value (PPV) :

Ratio of True Positives to all positives predicted by model. It is useful for skewed & unbalanced dataset. More False positives model predicts, lower the precision.

- Recall / Sensitivity / True Positive Rate(TPR): Ratio of true positives to all positives in your dataset.
- F1-Score : Weighted average of precision and recall. Higher the F1 score, better is performance of our model.

Model Name	Accuracy	Precision
Recall	F1-Score	
Ensemble (Random Forest)	0.9927083333333333	0.99270542687750
1 0.992708333333333	0.9927062576527182	

3.4 Observation about Result

- Accuracy, Precision, Recall & F1-Score are very HIGH (more than 99%) for Random Forest classification model.
- Accuracy doesn't grant us much information regarding distribution of false positives & false negatives.
- Precision takes into account how both positive & negative samples were classified, but recall only considers positive samples in its calculations.
- Precision considers when a sample is classified as Positive, but it does not care about correctly classifying all positive samples. Recall cares about correctly classifying all positive samples, but it does not care if a negative sample is classified as positive.
- Higher is F1 score of any model, better is its performance.

As F1 Score for **Random Forest classification** is very high (0.9927062576527182), it's performance is very good for given DataSet.

1.4.1 Visualizing the performance of our model

Plotting of Confusion Matrix

- Confusion Matrix: a table that shows number of correct & incorrect predictions made by model compared with actual classifications in test set
- Also known as an error matrix, is a specific table layout that allows visualization of performance of an algorithm.

Visualuzation of Confusion Matrix for Random Forest Classifier : <Figure size 2160x720 with 0 Axes>

