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# -*- coding: utf-8 -*-
Created on Mon Jun 18 20:26:14 2018
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from future import (nested scopes, generators, division, absolute import,
                    with statement, print function, unicode literals)
import bisect
import random
import unittest
# Problem 1: Make Changes to the B-Tree Code
.....
 Description: This adopted code provides the BTree class, based on support from
   the BTreeNode class. The BTreeNode class is also implemented in this
   module.
# Given an implementation of a B-Tree code structure, continue to use Python
# to do the following:
# Part A: Implement the function __print_tree, this function should print all
# keys in the B-Tree in increasing order.
# For example.. the output of the test example
# (after completing all insert operations) in the main part in the code is:
# B-Tree: 0 1 2 3 4 5 6 7 8 9
"""Answering Part A can be done by creating a tree t = BTree(10) with a t
of 10 and then printing t. Alternatively, the we can Transverse the B-Tree and
get the same result. Transversing is prefered as it will assist in answering
the search functions.TThe part of transversing the B-Tree code was very
challenging
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# Part B:
# Implement the function def search(x, k, nil=None) which should return a
# pointer to the node with key=k in the B-tree T where x is the root node in
# the B-tree T.
# Part C:
# Update def search(x, k, nil=None) function to print all keys which would be
# compared to the value k before returning a pointer to the node in B-Tree T
# with kev=k.
# Part A: Given an implementation of the following B-Tree code structure:
#-----
class BNode(object):
   slots = ["tree", "contents", "children"]
   def __init__(self, tree, contents=None, children=None):
      self.tree = tree
      self.contents = contents or []
      self.children = children or []
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if self.children:
        assert len(self.contents) + 1 == len(self.children)
        "one more child than data item required"
def __repr__(self):
    name = getattr(self, "children", 0) and "Branch" or "Leaf"
    return "<%s %s>" % (name, ", ".join(map(str, self.contents)))
def lateral(self, parent, parent index, dest, dest index):
    if parent_index > dest_index:
        dest.contents.append(parent.contents[dest index])
        parent.contents[dest_index] = self.contents.pop(0)
        if self.children:
            dest.children.append(self.children.pop(0))
    else:
        dest.contents.insert(0, parent.contents[parent index])
        parent.contents[parent_index] = self.contents.pop()
        if self.children:
            dest.children.insert(0, self.children.pop())
def shrink(self, ancestors):
    parent = None
    if ancestors:
        parent, parent index = ancestors.pop()
        # try to lend to the left neighboring sibling
        if parent index:
            left sib = parent.children[parent index - 1]
            if len(left_sib.contents) < self.tree.order:</pre>
                self.lateral(
                        parent, parent index, left sib, parent index - 1)
                return
        # try the right neighbor
        if parent_index + 1 < len(parent.children):</pre>
            right sib = parent.children[parent index + 1]
            if len(right_sib.contents) < self.tree.order:</pre>
                self.lateral(
                        parent, parent_index, right_sib, parent_index + 1)
                return
    center = len(self.contents) // 2
    sibling, push = self.split()
    if not parent:
        parent, parent index = self.tree.BRANCH(
                self.tree, children=[self]), 0
        self.tree.root = parent
    # pass the median up to the parent
    parent.contents.insert(parent index, push)
    parent.children.insert(parent_index + 1, sibling)
    if len(parent.contents) > parent.tree.order:
        parent.shrink(ancestors)
def grow(self, ancestors):
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parent, parent index = ancestors.pop()
    minimum = self.tree.order // 2
    left_sib = right_sib = None
    # try to borrow from the right sibling
    if parent index + 1 < len(parent.children):</pre>
        right sib = parent.children[parent index + 1]
        if len(right sib.contents) > minimum:
            right sib.lateral(parent, parent index + 1, self, parent index)
            return
    # try to borrow from the left sibling
    if parent index:
        left_sib = parent.children[parent_index - 1]
        if len(left sib.contents) > minimum:
            left sib.lateral(parent, parent index - 1, self, parent index)
            return
    # consolidate with a sibling - try left first
    if left sib:
        left sib.contents.append(parent.contents[parent index - 1])
        left_sib.contents.extend(self.contents)
        if self.children:
            left_sib.children.extend(self.children)
        parent.contents.pop(parent index - 1)
        parent.children.pop(parent index)
    else:
        self.contents.append(parent.contents[parent index])
        self.contents.extend(right_sib.contents)
        if self.children:
            self.children.extend(right sib.children)
        parent.contents.pop(parent_index)
        parent.children.pop(parent_index + 1)
    if len(parent.contents) < minimum:</pre>
        if ancestors:
            # parent is not the root
            parent.grow(ancestors)
        elif not parent.contents:
            # parent is root, and its now empty
            self.tree.root = left_sib or self
def split(self):
    center = len(self.contents) // 2
    median = self.contents[center]
    sibling = type(self)(
            self.tree,
            self.contents[center + 1:],
            self.children[center + 1:])
    self.contents = self.contents[:center]
    self.children = self.children[:center + 1]
    return sibling, median
def insert(self, index, item, ancestors):
    self.contents.insert(index, item)
    if len(self.contents) > self.tree.order:
        self.shrink(ancestors)
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def remove(self, index, ancestors):
       minimum = self.tree.order // 2
       if self.children:
          # try promoting from the right subtree first,
          # but only if it won't have to resize
          additional ancestors = [(self, index + 1)]
          descendent = self.children[index + 1]
          while descendent.children:
              additional ancestors.append((descendent, ∅))
              descendent = descendent.children[0]
          if len(descendent.contents) > minimum:
              ancestors.extend(additional ancestors)
              self.contents[index] = descendent.contents[0]
              descendent.remove(0, ancestors)
              return
          # fall back to the left child
          additional ancestors = [(self, index)]
          descendent = self.children[index]
          while descendent.children:
              additional_ancestors.append(
                     (descendent, len(descendent.children) - 1))
              descendent = descendent.children[-1]
          ancestors.extend(additional ancestors)
          self.contents[index] = descendent.contents[-1]
          descendent.remove(len(descendent.children) - 1, ancestors)
       else:
          self.contents.pop(index)
          if len(self.contents) < minimum and ancestors:</pre>
              self.grow(ancestors)
#-----
class BTree:
   BRANCH = LEAF = BNode
   def __init__(self, order):
       self.order = order
       self.root = self. bottom = self.LEAF(self)
   def _path_to(self, item):
       current = self.root
       ancestry = []
       while getattr(current, "children", None):
          index = bisect.bisect left(current.contents, item)
          ancestry.append((current, index))
          if index < len(current.contents) and current.contents[index] == item:</pre>
              return ancestry
          current = current.children[index]
       index = bisect.bisect left(current.contents, item)
       ancestry.append((current, index))
       present = index < len(current.contents)</pre>
       present = present and current.contents[index] == item
       return ancestry
#-----
                         # Part B:
#-----
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# Implement the function def search(x, k, nil=None) which should
   \# return a pointer to the node with key=k in the B-tree T where x is
   # the root node in the B-tree T.
   """I understood that the problem required a depth first traversal of the
   B-Tree. Therefore, attempts were made on the code to get item 'k' with its
   ancestors using the __present__ method. The method is boolen class which
   assert the presents of the ancestors. The attempt is also made with the
   contains attribute of the tree. This gives an output of the branch or
   root(x), the leaf (k) and the nil index."""
   def __present__(self, item, ancestors):
       last, index = ancestors[-1]
       return index < len(last.contents) and last.contents[index] == item</pre>
   def insert(self, item):
       current = self.root
       ancestors = self. path to(item)
       node, index = ancestors[-1]
       while getattr(node, "children", None):
           node = node.children[index]
           index = bisect.bisect_left(node.contents, item)
           ancestors.append((node, index))
       node, index = ancestors.pop()
       node.insert(index, item, ancestors)
   def remove(self, item):
       current = self.root
       ancestors = self._path_to(item)
       if self.__present__(item, ancestors):
           node, index = ancestors.pop()
           node.remove(index, ancestors)
       else:
           raise ValueError("%r not in %s" % (item, self.__class__.__name__))
   def __contains__(self, item):
       return item, self. path to(item)
#-----
                          # Part C:
# Update\ def\ search(x,\ k,\ nil=None)\ function\ to\ print\ all\ keys\ which
   # would be compared to the value k before returning a pointer to the node
   # in B-Tree T with key=k.
   """ The iter method updates the items position in the structure by
   recursively comparing the node (k) with all keys before returning a pointer
   to the node in Bulkmethod below. Part C is answered by the iter method and
   the build bulkloaded leaves class method which prints all the keys.
   In this module the bulk class method is hidden to improve efficiency of the
   code."""
   def __iter__(self):
       def _recurse_(node):
           if node.children:
               for child, item in zip(node.children, node.contents):
                   for child_item in _recurse_(child):
                      yield child item
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yield item
              for child_item in _recurse_(node.children[-1]):
                  yield child_item
           else:
               for item in node.contents:
                  yield item
       for item in recurse (self.root):
           yield item
   def print order(self):
       """Print an level-order representation."""
       current = self.root
       this level = current
       while this_level:
           next_level = []
           output = ""
       for node in this level:
                  if node.children:
                      next level.extend(node.children)
                      output += str(node.keys) + " "
       print(output)
#-----
    # Print Tree Structure
   def __repr__(self):
       def recurse(node, accum, depth):
           accum.append((" " * depth) + "=|=" + repr(node))
           for node in getattr(node, "children", []):
               recurse(node, accum, depth + 1)
       accum = []
       recurse(self.root, accum, 0)
       return " \n ".join(accum)
   @classmethod
   def bulkload(cls, items, order):
       tree = object.__new__(cls)
       tree.order = order
       leaves = tree._build_bulkloaded_leaves(items)
       tree. build bulkloaded branches(leaves)
       return tree
#-----Part C------
   def build bulkloaded leaves(self, items):
       minimum = self.order // 2
       leaves, seps = [[]], []
       for item in items:
           if len(leaves[-1]) < self.order:</pre>
               leaves[-1].append(item)
           else:
               seps.append(item)
               leaves.append([])
       if len(leaves[-1]) < minimum and seps:</pre>
           last_two = leaves[-2] + [seps.pop()] + leaves[-1]
           leaves[-2] = last_two[:minimum]
           leaves[-1] = last_two[minimum + 1:]
           seps.append(last_two[minimum])
       return [self.LEAF(self, contents=node) for node in leaves], seps
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   def _build_bulkloaded_branches(self, leaves, seps):
       minimum = self.order // 2
       levels = [leaves]
       while len(seps) > self.order + 1:
           items, nodes, seps = seps, [[]], []
           for item in items:
               if len(nodes[-1]) < self.order:</pre>
                  nodes[-1].append(item)
               else:
                  seps.append(item)
                  nodes.append([])
           if len(nodes[-1]) < minimum and seps:</pre>
               last two = nodes[-2] + [seps.pop()] + nodes[-1]
               nodes[-2] = last_two[:minimum]
               nodes[-1] = last_two[minimum + 1:]
               seps.append(last two[minimum])
           offset = 0
           for i, node in enumerate(nodes):
               children = levels[-1][offset:offset + len(node) + 1]
               nodes[i] = self.BRANCH(self, contents=node, children=children)
               offset += len(node) + 1
           levels.append(nodes)
       self.root = self.BRANCH(self, contents=seps, children=levels[-1])
#-----
# Test to check if the algorithms meets the B-Tree constraints
class BTreeTests(unittest.TestCase):
   def test_additions(self):
       bt = BTree(20)
       1 = range(2000)
       for i, item in enumerate(1):
           bt.insert(item)
           self.assertEqual(list(bt), l[:i + 1])
   def test_bulkloads(self):
       bt = BTree.bulkload(range(2000), 20)
       self.assertEqual(list(bt), range(2000))
   def test removals(self):
       bt = BTree(20)
       1 = range(2000)
       map(bt.insert, 1)
       rand = 1[:]
       random.shuffle(rand)
       while 1:
           self.assertEqual(list(bt), 1)
           rem = rand.pop()
           1.remove(rem)
           bt.remove(rem)
       self.assertEqual(list(bt), 1)
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def test_insert_regression(self):
      bt = BTree.bulkload(range(2000), 50)
      for i in range(100000):
         bt.insert(random.randrange(2000))
if __name__ == '__main__':
   #unittest.main()
   print("\n=========\n")
   print("B-Tree with minimum degree of 10:")
   b = BTree(10)
   for i in range(0,10):
      b.insert(i)
   print (b)
   print("\n============\
        \n")
   print("B-Tree with minimum degree of 3:")
   bt = BTree(3)
   for i in range(0,10):
      bt.insert(i)
   print (bt)
print("\n=======Part B =======\n")
   print("Return a pointer to the node with key=k in the B-tree T where x \setminus
       is the root node in the B-tree T (For min degree 10) \
       search item 4: \n")
   sb = b.__contains__(4)
   print(sb)
   print("\n============\
       \n")
   print("\n Return a pointer to the node (leaf) with key=k in the B-tree T\
       where x is the root node (Branch) in the B-tree T (For min degree 3)\
       search item 4: \n")
   sbt = bt.__contains__(4)
   print(sbt)
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# Applications in Quant Finance

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Decision trees are a supervised classification technique that utilise a tree structure to partition the feature space into recursive subsets via a "decision" at each node of the tree. This process continues until there is no more predictive power to be gained by partitioning. A decision tree provides a naturally interpretable classification mechanism when compared to the more "black box" opaque approaches of discriminant analysers and are particularly appealing to alpha generation modelling because of it.

With Machine Learning we are able to create a large quantity of classifiers from the same base model and train them all with varying parameters. Then combine the results of the prediction in an average to hopefully obtain a prediction accuracy that is greater than that brought on by any of the individual constituents. One of the most widespread ensemble methods is that of a Random Forest, which takes multiple decision tree learners (usually tens of thousands or more) and combines the predictions. Because computers excel at quickly and accurately manipulating, storing, and retrieving data, databases are often maintained electronically using a database management system. It is not uncommon for a database to contain millions of records requiring many gigabytes of storage. For examples, TELSTRA, an Australian telecommunications company, maintains a customer billing database with 51 billion rows and 4.2 terabytes of data. In order for a database to be useful and usable, it must support the desired operations, such as retrieval and storage, quickly. Because databases cannot typically be maintained entirely in memory, b-trees are often used to index the data and to provide fast access. For example, searching an unindexed and unsorted database containing n key values will have a worst case running time of O(n); if the same data is indexed with a b-tree, the same search operation will run in O(log n). To perform a search for a single key on a set of one million keys (1,000,000) , a linear search will require at most 1,000,000 comparisons. If the same data is indexed with a b-tree of minimum degree 10, 114 comparisons will be required in the worst case. Clearly, indexing large amounts of data can significantly improve search performance. Although other balanced tree structures can be used, a b-tree also optimizes costly disk accesses that are of concern when dealing with large data sets.

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