CU55 MODEL DEVELOPMENT 01 XGBOOST

June 13, 2023

#

CU55_Modelo agregado de estimación del gasto medio por turista

1 IV. Model development

En este anexo se incluye el código utilizado durante el desarrollo de los modelos incluidos en el caso de uso.

1.1 Modelo XGBOOST

```
[1]: Sys.setlocale(category = "LC_ALL", locale = "es_ES.UTF-8")

'es ES.UTF-8/es ES.UTF-8/es ES.UTF-8/C'
```

1.1.1 Paquetes

```
[2]: library(readr)
    library(dplyr)
    library(tidyr)
    library(stringr)
    library(xgboost)
```

Attaching package: 'dplyr'

The following objects are masked from 'package:stats':

filter, lag

The following objects are masked from 'package:base':

intersect, setdiff, setequal, union

Attaching package: 'xgboost'

```
The following object is masked from 'package:dplyr': slice
```

1.1.2 Datos

Column specification

```
Delimiter: ","
chr (5): mes, pais_orig_cod, pais_orig, mun_dest, CMUN
dbl (3): mun_dest_cod, turistas, gasto
```

Use `spec()` to retrieve the full column specification for this data.

Specify the column types or set `show_col_types = FALSE` to quiet this message.

1.2 Splitting

```
[4]: # mm <- Matrix::sparse.model.matrix(~., data = dm)

train <- sample(1:nrow(mm), round(0.8* nrow(mm)), replace = FALSE)
x.train <- mm[train, 1:(ncol(mm) - 1)]
y.train <- mm[train, ncol(mm)]

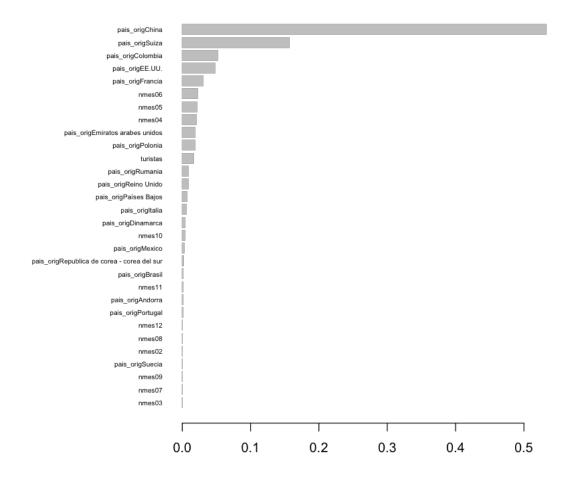
x.test <- mm[-train, 1:(ncol(mm) - 1)]
y.test <- mm[-train, ncol(mm)]</pre>
```

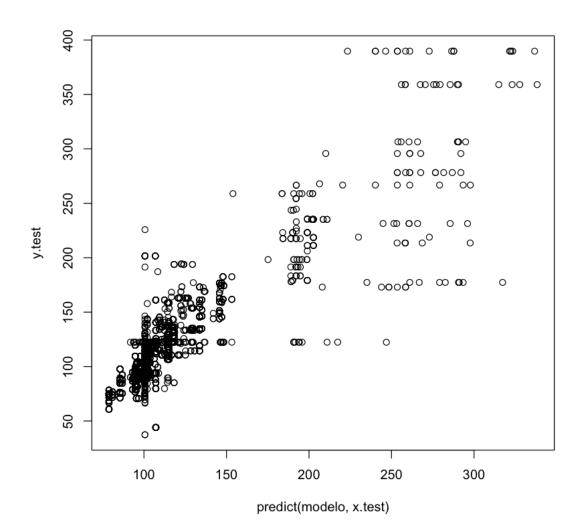
1.3 Modelo

```
[5]: modelo <- xgboost(data = x.train, label = y.train, nrounds = 10)
     importance <- xgb.importance(feature_names = colnames(x.train), model = modelo)</pre>
     head(importance)
     xgb.plot.importance(importance_matrix = importance)
     plot(predict(modelo, x.test), y.test)
     write_rds(modelo, "modelo_xgb.rds")
    [1]
            train-rmse:83.689009
    [2]
            train-rmse:60.628673
    [3]
            train-rmse:45.010463
    [4]
            train-rmse:34.669155
    [5]
            train-rmse:27.991529
    [6]
            train-rmse:23.817382
    [7]
            train-rmse:21.389982
    [8]
            train-rmse:19.915366
    [9]
            train-rmse:18.972105
    [10]
            train-rmse:18.453314
                      Feature
                                         Gain
                                                     Cover
                                                                Frequency
```

A data.table: 6 x 4

			1 0
<chr></chr>	<dbl $>$	<dbl $>$	<dbl $>$
pais_origChina	0.53268228	0.14526697	0.02821317
pais_origSuiza	0.15703532	0.09873650	0.01880878
pais_origColombia	0.05277161	0.07341269	0.01567398
pais_origEE.UU.	0.04806993	0.07826957	0.01567398
pais_origFrancia	0.03114864	0.05373272	0.02821317
nmes06	0.02257595	0.05999225	0.06269592





1.4 Predicción

```
[6]: ### predicción
## 1. tipo escenario origen

escenario <- read_csv("ESCENARIO_ORIGEN.csv")

escenario.x <- escenario |>
    mutate(nmes = factor(str_sub(mes, 6, 7), levels = levels(dm$nmes)),
        pais_orig = factor(pais_orig, levels = levels(dm$pais_orig))) |>
    select(nmes, pais_orig, turistas) |>
    model.matrix(~., data = _)
```

```
predict(modelo, escenario.x)
## 1. tipo escenario destino
escenario <- read_csv("ESCENARIO_DESTINO.csv")</pre>
escenario.x <- escenario |>
  mutate(nmes = factor(str_sub(mes, 6, 7), levels = levels(dm$nmes)),
          pais_orig = factor(pais_orig, levels = levels(dm$pais_orig))) |>
  select(nmes, pais orig, turistas) |>
  model.matrix(~., data = _)
predict(modelo, escenario.x)
Rows: 30 Columns: 4
  Column specification
Delimiter: ","
chr (3): mes, pais_orig, mun_dest
dbl (1): turistas
 Use `spec()` to retrieve the full column specification for this
data.
 Specify the column types or set `show_col_types = FALSE` to quiet
this message.
1. 85.4694519042969 2. 85.4694519042969
                                             3. 85.4694519042969 4. 85.4694519042969
  85.4694519042969 6.
                          85.4694519042969
                                            7. 85.4694519042969 8.
                                                                        85.4694519042969
9. 85.4694519042969 10. 85.4694519042969
                                            11. 85.4694519042969 12.
                                                                        85.4694519042969
13. 85.4694519042969 14. 85.4694519042969
                                            15. 85.4694519042969 16. 85.4694519042969
17. 85.4694519042969 18. 85.4694519042969
                                            19. 85.4694519042969 20. 85.4694519042969
21. 85.4694519042969 22. 86.8655319213867
                                             23. \quad 86.8655319213867 \quad 24. \quad 86.8655319213867
25. \quad 86.8655319213867 \quad 26. \quad 86.8655319213867 \quad 27. \quad 86.8655319213867 \quad 28. \quad 86.8655319213867
29. 86.8655319213867 30. 86.8655319213867
Rows: 24 Columns: 4
  Column specification
Delimiter: ","
chr (3): mes, pais_orig, mun_dest
dbl (1): turistas
 Use `spec()` to retrieve the full column specification for this
data.
 Specify the column types or set `show_col_types = FALSE` to quiet
this message.
1. 100.598556518555 2.
                           100.598556518555
                                                 100.598556518555
                                                                    4.
                                                                        95.3761825561523
5. 85.4694519042969 6.
                          100.598556518555
                                            7. 100.598556518555
                                                                        94.6509704589844
                                                                  8.
9. \quad 100.598556518555 \quad 10. \quad 93.0525054931641 \quad 11. \quad 78.7714691162109 \quad 12. \quad 102.962203979492
```

- $13. \quad 112.434280395508 \quad 14. \quad 100.598556518555 \quad 15. \quad 115.144866943359 \quad 16. \quad 100.598556518555$
- $17. \quad 194.728652954102 \quad 18. \quad 100.598556518555 \quad 19. \quad 100.598556518555 \quad 20. \quad 100.598556518555$
- $21.\ 100.598556518555\ 22.\ 133.715316772461\ 23.\ 145.716323852539\ 24.\ 258.420227050781$