15.- Feature Importance_04_06_turismo_gasto_completo_v_01

June 15, 2023

#

CU55_Modelo agregado de estimación del gasto medio por turista ű

Citizenlab Data Science Methodology > III - Feature Engineering Domain *** > # 15.- Feature Importance

Feature Importance is the process that assigns scores to the input characteristics to a model, which indicate the relative importance of each characteristic, in order, for example, to be able to select the most important ones.

0.1 Tasks

Perform Feature importance from model coefficients

- Linear Regression Feature importance
- Logistic Regression Feature importance Perform Feature importance from Decision Tree
- CART Feature Importance
- Random Forest Regression Feature Importance Perform Feature importance from Permutation testing Evaluate a Logistic Regression model with feature selection

0.2 Consideraciones casos CitizenLab programados en R

- Algunas de las tareas de este proceso se han realizado en los notebooks del proceso 05 Data Collection porque eran necesarias para las tareas ETL. En esos casos, en este notebook se referencia al notebook del proceso 05 correspondiente
- Otras tareas típicas de este proceso se realizan en los notebooks del dominio IV al ser más eficiente realizarlas en el propio pipeline de modelización.
- Por tanto en los notebooks de este proceso de manera general se incluyen las comprobaciones necesarias, y comentarios si procede
- Las tareas del proceso se van a aplicar solo a los archivos que forman parte del despliegue, ya que hay muchos archivos intermedios que no procede pasar por este proceso
- El nombre de archivo del notebook hace referencia al nombre de archivo del proceso 05 al que se aplica este proceso, por eso pueden no ser correlativa la numeración
- Las comprobaciones se van a realizar teniendo en cuenta que el lenguaje utilizado en el despliegue de este caso es R

0.3 File

- Input File: CU_55_08_03_gasto_municipio.csv
- Sampled Input File: CU_55_07_03_gasto_municipio.csv
- Output File: No aplica

0.3.1 Encoding

Con la siguiente expresión se evitan problemas con el encoding al ejecutar el notebook. Es posible que deba ser eliminada o adaptada a la máquina en la que se ejecute el código.

```
In [1]: Sys.setlocale(category = "LC_ALL", locale = "es_ES.UTF-8")
    'LC_COLLATE=es_ES.UTF-8;LC_CTYPE=es_ES.UTF-8;LC_MONETARY=es_ES.UTF-8;LC_NUMERIC=C;LC_TIME=es_ES.UTF-8'
```

0.4 Settings

0.4.1 Libraries to use

```
0.4.2 Paths
```

0.5 Data Load

} else{

OPCION A: Seleccionar fichero en ventana para mayor comodidad Data load using the {tcltk} package. Ucomment the line if using this option

warning("Cuidado: el archivo no existe.")

Se leerán datos del archivo: Data/Input/CU_55_08_03_gasto_municipio.csv

cat("Se leerán datos del archivo: ", file_data)

Data file to dataframe Usar la función adecuada según el formato de entrada (xlsx, csv, json, ...)

```
In [6]: data <- read_csv(file_data)

Rows: 50294 Columns: 10
Column specification
Delimiter: ","
chr (5): mes, pais_orig_cod, pais_orig, mun_dest, CMUN
dbl (4): mun_dest_cod, turistas, gasto, Target
lgl (1): is_train</pre>
```

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.

Estructura de los datos:

Muestra de los primeros datos:

In [8]: data |> slice_head(n = 5)

	mes	pais_orig_cod	pais_orig	mun_dest_cod	mun_dest
	<chr></chr>	<chr></chr>	<chr></chr>	<dbl></dbl>	<chr></chr>
	2019-08	110	Francia	28161	Valdemoro
A spec_tbl_df: 5 Œ 10	2021-07	010	Total Europa	28176	Villanueva de la Cañada
	2021-07	010	Total Europa	28132	San Martín de la Vega
	2022-01	000	Total	28141	Sevilla la Nueva
	2019-08	128	Rumania	28130	San Fernando de Henares

0.6 Feature importance from model coefficients

0.6.1 Linear Regression Feature importance

```
In [12]: # install the necessary packages if not already installed
         if (!require(caret)) {
           install.packages('caret')
         }
         # load the necessary packages
         library(caret)
         # create the model
         set.seed(123)
         train_control <- trainControl(method = "cv", number = 5)</pre>
         linear_model <- train(Target ~ ., data = data, method = "lm",</pre>
                                trControl = train_control)
         # extract the coefficients
         coef <- summary(linear_model$finalModel)$coefficients</pre>
         # make a data frame of feature names and their corresponding coefficients
         feature_importance <- data.frame(Feature = rownames(coef), Coefficient = coef[, "Estima")</pre>
         # compute the absolute value of the coefficients
         feature_importance$AbsCoefficient <- abs(feature_importance$Coefficient)</pre>
```

```
# sort the features by the absolute value of their coefficients in descending order
         feature_importance <- feature_importance[order(-feature_importance$AbsCoefficient), ]</pre>
         # print the feature importance
         print(feature_importance)
Loading required package: caret
Loading required package: ggplot2
Loading required package: lattice
Warning message in predict.lm(modelFit, newdata):
"prediction from rank-deficient fit; attr(*, "non-estim") has doubtful cases"
Warning message in predict.lm(modelFit, newdata):
"prediction from rank-deficient fit; attr(*, "non-estim") has doubtful cases"
Warning message in predict.lm(modelFit, newdata):
"prediction from rank-deficient fit; attr(*, "non-estim") has doubtful cases"
Warning message in predict.lm(modelFit, newdata):
"prediction from rank-deficient fit; attr(*, "non-estim") has doubtful cases"
Warning message in predict.lm(modelFit, newdata):
"prediction from rank-deficient fit; attr(*, "non-estim") has doubtful cases"
Warning message in summary.lm(linear_model$finalModel):
"essentially perfect fit: summary may be unreliable"
```

	Feature
gasto	gasto
(Intercept)	(Intercept)
pais_orig_cod407	pais_orig_cod407
pais_orig_cod408	pais_orig_cod408
pais_orig_cod132	pais_orig_cod132
pais_orig_cod343	pais_orig_cod343
pais_orig_cod124	pais_orig_cod124
pais_orig_cod303	pais_orig_cod303
pais_orig_cod302	pais_orig_cod302
`mes2022-05`	`mes2022-05`
`mes2022-06`	`mes2022-06`
`mes2022-04`	`mes2022-04`
pais_orig_cod122	pais_orig_cod122
`mes2020-05`	`mes2020-05`
`mes2020-06`	`mes2020-06`
pais_orig_cod430	pais_orig_cod430
pais_orig_cod342	pais_orig_cod342
`mes2020-04`	`mes2020-04`
`mes2021-05`	`mes2021-05`
`mes2021-06`	`mes2021-06`

0004 040	> 0004 04>
`mes2021-04`	`mes2021-04`
pais_orig_cod344	pais_orig_cod344
`mes2022-10`	`mes2022-10`
pais_orig_cod436	pais_orig_cod436
`mes2022-08`	`mes2022-08`
`mes2022-07`	`mes2022-07`
`mes2022-09`	`mes2022-09`
pais_orig_cod109	pais_orig_cod109
pais_orig_cod128	pais_orig_cod128
pais_orig_cod415	pais_orig_cod415
pais_orig_cod110	pais_orig_cod110
`mes2020-12`	`mes2020-12`
`mes2020-10`	`mes2020-10`
`mes2020-11`	`mes2020-11`
`mes2021-10`	`mes2021-10`
pais_orig_cod301	pais_orig_cod301
`mes2021-11`	`mes2021-11`
`mes2020-07`	`mes2020-07`
`mes2020-09`	`mes2020-09`
`mes2020-08`	`mes2020-08`
`mes2021-12`	`mes2021-12`
`mes2019-10`	`mes2019-10`
`mes2019-11`	`mes2019-11`
pais_orig_cod125	pais_orig_cod125
pais_orig_cod154	pais_orig_cod154
pais_orig_cod115	pais_orig_cod115
`mes2019-12`	`mes2019-12`
pais_orig_cod107	pais_orig_cod107
`mes2022-03`	`mes2022-03`
`mes2022-01`	`mes2022-01`
`mes2022-02`	`mes2022-02`
`mes2021-03`	`mes2021-03`
`mes2021-02`	`mes2021-02`
`mes2021-01`	`mes2021-01`
pais_orig_cod120	pais_orig_cod120
pais_orig_cod340	pais_orig_cod340
pais_orig_cod121	pais_orig_cod121
`mes2021-08`	`mes2021-08`
`mes2021-09`	`mes2021-09`
`mes2021-07`	`mes2021-07`
pais_orig_cod123	pais_orig_cod123
pais_orig_cod103	pais_orig_cod103
`mun_destTres Cantos`	`mun_destTres Cantos`
`mun_destPuentes Viejas`	`mun_destPuentes Viejas`
pais_orig_cod102	pais_orig_cod102
-	`mun_destLozoyuela-Navas-Sieteiglesias`
`mun_destClmeda de las Fuentes`	`mun_destLozoyuera-Navas-Sretergresias `mun_destOlmeda de las Fuentes`
`mun_destRozas de Puerto Real`	`mun_destRozas de Puerto Real`
man_accomozac ac ractoo near	man_debonozab de i dei to iteal

pais_orig_cod404	pais_orig_cod404
pais_orig_cod424	pais_orig_cod424
pais_orig_cod327	pais_orig_cod327
pais_orig_cod433	pais_orig_cod433
pais_orig_cod113	pais_orig_cod113
pais_orig_cod226	pais_orig_cod226
pais_orig_cod233	pais_orig_cod233
pais_orig_cod246	pais_orig_cod246
pais_orig_cod204	pais_orig_cod204
pais_orig_cod247	pais_orig_cod247
pais_orig_cod215	pais_orig_cod215
pais_orig_cod210	pais_orig_cod210
pais_orig_cod229	pais_orig_cod229
pais_orig_cod502	pais_orig_cod502
pais_orig_cod417	pais_orig_cod417
`mun_destTorremocha de Jarama`	`mun_destTorremocha de Jarama`
pais_orig_cod447	pais_orig_cod447
`mes2020-01`	`mes2020-01`
`mun_destAtazar, El`	`mun_destAtazar, El`
`mun_destTorrejón de la Calzada`	`mun_destTorrejón de la Calzada`
`mun_destPiñuécar-Gandullas`	`mun_destPiñuécar-Gandullas`
`mun_destMontejo de la Sierra`	`mun_destMontejo de la Sierra`
pais_orig_cod505	pais_orig_cod505
${\tt mun_destValdemorillo}$	${\tt mun_destValdemorillo}$
pais_orig_cod401	pais_orig_cod401
`mes2020-03`	`mes2020-03`
`mes2020-02`	`mes2020-02`
${ t mun_destChapineria}$	${ t mun_destChapineria}$
`mun_destVillanueva de Perales`	`mun_destVillanueva de Perales`
mun_destAlcobendas	mun_destAlcobendas
pais_orig_cod126	pais_orig_cod126
`mun_destRobledillo de la Jara`	`mun_destRobledillo de la Jara`
`mun_destAlcalá de Henares`	`mun_destAlcalá de Henares`
pais_orig_cod201	pais_orig_cod201
${\tt mun_destNavalafuente}$	${\tt mun_destNavalafuente}$
mun_destCorpa	${\tt mun_destCorpa}$
`mun_destVillaviciosa de Odón`	`mun_destVillaviciosa de Odón`
`mun_destBoadilla del Monte`	`mun_destBoadilla del Monte`
pais_orig_cod158	pais_orig_cod158
`mun_destFresnedillas de la Oliva`	`mun_destFresnedillas de la Oliva`
mun_destAmbite	mun_destAmbite
mun_destGetafe	${\tt mun_destGetafe}$
`mun_destSan Agustín del Guadalix`	`mun_destSan Agustín del Guadalix`
`mun_destSoto del Real`	`mun_destSoto del Real`
`mun_destNavarredonda y San Mamés`	`mun_destNavarredonda y San Mamés`
`mun_destPrádena del Rincón`	`mun_destPrádena del Rincón`
${\tt mun_destFuenlabrada}$	${\tt mun_destFuenlabrada}$
`mun_destBerzosa del Lozoya`	`mun_destBerzosa del Lozoya`

`mun_destBrea de Tajo` `mun_destBrea de Tajo` pais_orig_cod249 pais_orig_cod249 mun_destAlcorcón mun_destAlcorcón mun_destBraojos mun_destBraojos `mun_destTorres de la Alameda` `mun_destTorres de la Alameda` mun_destTorrelaguna mun_destTorrelaguna pais_orig_cod136 pais_orig_cod136 `mun_destVillanueva del Pardillo` `mun_destVillanueva del Pardillo` `mun_destVillar del Olmo` `mun_destVillar del Olmo` mun_destLoeches mun_destLoeches mun_destVillamanta mun_destVillamanta mun_destVillamantilla mun_destVillamantilla mun_destLeganés mun_destLeganés mun destParla mun destParla pais_orig_cod348 pais_orig_cod348 mun_destValdemaqueda mun_destValdemaqueda mun_destValdeavero mun_destValdeavero pais_orig_cod245 pais_orig_cod245 mun_destValdepiélagos mun_destValdepiélagos mun_destArroyomolinos mun_destArroyomolinos pais_orig_cod341 pais_orig_cod341 `mun_destBuitrago del Lozoya` `mun_destBuitrago del Lozoya` mun destMoralzarzal mun_destMoralzarzal `mun_destValverde de Alcalá` `mun_destValverde de Alcalá` pais_orig_cod131 pais_orig_cod131 pais_orig_cod143 pais_orig_cod143 `mun_destSan Fernando de Henares` `mun_destSan Fernando de Henares` `mun_destSan Martín de la Vega` `mun_destSan Martín de la Vega` pais_orig_cod347 pais_orig_cod347 pais_orig_cod323 pais_orig_cod323 `mun destMolar, El` `mun_destMolar, El` mun_destMeco mun_destMeco mun_destRibatejada mun_destRibatejada pais_orig_cod326 pais_orig_cod326 pais_orig_cod345 pais_orig_cod345 `mun_destPozuelo del Rey` `mun_destPozuelo del Rey` `mun_destEscorial, El` `mun_destEscorial, El` pais_orig_cod221 pais_orig_cod221 `mun_destColmenar Viejo` `mun_destColmenar Viejo` `mun_destSantos de la Humosa, Los` `mun_destSantos de la Humosa, Los` pais_orig_cod414 pais_orig_cod414 mun_destValdelaguna mun_destValdelaguna `mun_destSan Martín de Valdeiglesias` `mun_destSan Martín de Valdeiglesias` mun_destGalapagar mun_destGalapagar pais_orig_cod409 pais_orig_cod409 pais_orig_cod032 pais_orig_cod032 mun_destVenturada mun_destVenturada pais_orig_cod432 pais_orig_cod432

pais_orig_cod411	pais_orig_cod411
pais_orig_cod420	pais_orig_cod420
pais_orig_cod413	pais_orig_cod413
pais_orig_cod321	pais_orig_cod321
pais_orig_cod138	pais_orig_cod138
`mun_destPuebla de la Sierra`	`mun_destPuebla de la Sierra`
pais_orig_cod144	pais_orig_cod144
`mun_destVelilla de San Antonio`	`mun_destVelilla de San Antonio`
pais_orig_cod157	pais_orig_cod157
pais_orig_cod434	pais_orig_cod434
pais_orig_cod239	pais_orig_cod239
pais_orig_cod437	pais_orig_cod437
mun_destTielmes	${\tt mun_destTielmes}$
`mun_destVilla del Prado`	`mun_destVilla del Prado`
`mun_destPelayos de la Presa`	`mun_destPelayos de la Presa`
mun_destVillalbilla	${\tt mun_destVillalbilla}$
mun_destCenicientos	${\tt mun_destCenicientos}$
pais_orig_cod501	pais_orig_cod501
pais_orig_cod217	pais_orig_cod217
pais_orig_cod319	pais_orig_cod319
pais_orig_cod234	pais_orig_cod234
`mun_destVillarejo de Salvanés`	`mun_destVillarejo de Salvanés`
pais_orig_cod174	pais_orig_cod174
pais_orig_cod230	pais_orig_cod230
`mun_destValdetorres de Jarama`	`mun_destValdetorres de Jarama`
`mun_destValdeolmos-Alalpardo`	`mun_destValdeolmos-Alalpardo`
`mun_destHumanes de Madrid`	`mun_destHumanes de Madrid`
pais_orig_cod248	pais_orig_cod248
`mun_destPozuelo de Alarcón`	`mun_destPozuelo de Alarcón`
mun_destAnchuelo	mun_destAnchuelo
pais_orig_cod314	pais_orig_cod314
pais_orig_cod426	pais_orig_cod426
`mun_destSevilla la Nueva`	`mun_destSevilla la Nueva`
	`mun_destSevIIIa Ia Nueva
`mun_destCadalso de los Vidrios`	
mun_destValdemanco	mun_destValdemanco
pais_orig_cod250	pais_orig_cod250
pais_orig_cod050	pais_orig_cod050
`mun_destSan Lorenzo de El Escorial`	`mun_destSan Lorenzo de El Escorial`
pais_orig_cod112	pais_orig_cod112
`mun_destSanta María de la Alameda`	`mun_destSanta María de la Alameda`
pais_orig_cod227	pais_orig_cod227
`mun_destRivas-Vaciamadrid`	$\mbox{`mun_destRivas-Vaciamadrid'}$
pais_orig_cod137	pais_orig_cod137
`mun_destNuevo Baztán`	`mun_destNuevo Baztán`
pais_orig_cod213	pais_orig_cod213
pais_orig_cod317	pais_orig_cod317
mun_destRedueña	mun_destRedueña
pais_orig_cod504	pais_orig_cod504

mun_destMadrid	mun_destMadrid
pais_orig_cod111	pais_orig_cod111
mun_destCanencia	mun_destCanencia
pais_orig_cod412	pais_orig_cod412
mun_destValdilecha	mun_destValdilecha
pais_orig_cod146	pais_orig_cod146
pais_orig_cod410	pais_orig_cod410
pais_orig_cod236	pais_orig_cod236
pais_orig_cod203	pais_orig_cod203
`mun_destCollado Villalba`	`mun_destCollado Villalba`
pais_orig_cod324	pais_orig_cod324
pais_orig_cod141	pais_orig_cod141
mun_destGascones	mun_destGascones
pais_orig_cod142	pais_orig_cod142
pais_orig_cod224	pais_orig_cod224
pais_orig_cod118	pais_orig_cod118
mun_destAlpedrete	mun_destAlpedrete
`mun_destCubas de la Sagra`	`mun_destCubas de la Sagra`
`mun_destÁlamo, El`	`mun_destÁlamo, El`
mun_destNavalagamella	mun_destNavalagamella
`mun_destRobledo de Chavela`	`mun_destRobledo de Chavela`
`mun_destBelmonte de Tajo`	`mun_destBelmonte de Tajo`
mun_destSantorcaz	mun_destSantorcaz
mun_destLozoya	mun_destLozoya
pais_orig_cod403	pais_orig_cod403
mun_destValdaracete	$\mathtt{mun_destValdaracete}$
mun_destNavalcarnero	${\tt mun_destNavalcarnero}$
`mun_destHorcajuelo de la Sierra`	`mun_destHorcajuelo de la Sierra`
`mun_destColmenar del Arroyo`	`mun_destColmenar del Arroyo`
pais_orig_cod416	pais_orig_cod416
pais_orig_cod139	pais_orig_cod139
`mun_destSerranillos del Valle`	`mun_destSerranillos del Valle`
`mun_destVillamanrique de Tajo`	`mun_destVillamanrique de Tajo`
`mun_destVillanueva de la Cañada`	`mun_destVillanueva de la Cañada`
mun_destAlgete	mun_destAlgete
pais_orig_cod443	pais_orig_cod443
pais_orig_cod202	pais_orig_cod202
pais_orig_cod421	pais_orig_cod421
pais_orig_cod114	pais_orig_cod114
pais_orig_cod427	pais_orig_cod427
pais_orig_cod252	pais_orig_cod252
`mun_destArganda del Rey`	`mun_destArganda del Rey`
mun_destRascafría	${ t mun_destRascafria}$
mun_destTitulcia	${\tt mun_destTitulcia}$
`mun_destPerales de Tajuña`	`mun_destPerales de Tajuña`
mun_destNavacerrada	$\verb mun_destNavacerrada $
mun_destRobregordo	${\tt mun_destRobregordo}$
mun_destMajadahonda	${ t mun_destMajadahonda}$

pais_orig_cod435	pais_orig_cod435
mun_destCarabaña	mun_destCarabaña
pais_orig_cod101	pais_orig_cod101
pais_orig_cod104	pais_orig_cod104
pais_orig_cod425	pais_orig_cod425
`mun_destCamarma de Esteruelas`	`mun_destCamarma de Esteruelas`
pais_orig_cod148	pais_orig_cod148
`mun_destManzanares el Real`	`mun_destManzanares el Real`
`mun_destTorrejón de Ardoz`	`mun_destTorrejón de Ardoz`
`mun_destMiraflores de la Sierra`	`mun_destMiraflores de la Sierra`
pais_orig_cod418	pais_orig_cod418
pais_orig_cod147	pais_orig_cod147
`mun_destCollado Mediano`	`mun_destCollado Mediano`
pais_orig_cod218	pais_orig_cod218
pais_orig_cod106	pais_orig_cod106
pais_orig_cod145	pais_orig_cod145
mun_destPedrezuela	${\tt mun_destPedrezuela}$
mun_destCoslada	${\tt mun_destCoslada}$
pais_orig_cod211	pais_orig_cod211
mun_destGriñón	mun_destGriñón
pais_orig_cod322	pais_orig_cod322
mun_destColmenarejo	${\tt mun_destColmenarejo}$
pais_orig_cod033	pais_orig_cod033
pais_orig_cod442	pais_orig_cod442
mun_destPinto	mun_destPinto
`mun_destHorcajo de la Sierra-Aoslos`	`mun_destHorcajo de la Sierra-Aoslos`
mun_destTorrelodones	mun_destTorrelodones
pais_orig_cod243	pais_orig_cod243
pais_orig_cod117	pais_orig_cod117
mun_destCercedilla	mun_destCercedilla
mun_destAranjuez	mun_destAranjuez
pais_orig_cod156	pais_orig_cod156
`mun_destTorrejón de Velasco`	`mun_destTorrejón de Velasco`
`mun_destFuente el Saz de Jarama`	`mun_destFuente el Saz de Jarama`
`mun_destGarganta de los Montes`	`mun_destGarganta de los Montes`
`mun_destNavas del Rey`	`mun_destNavas del Rey`
`mun_destHoyo de Manzanares`	`mun_destHoyo de Manzanares`
`mun_destMoraleja de Enmedio`	`mun_destMoraleja de Enmedio`
`mun_destMejorada del Campo`	`mun_destMejorada del Campo`
`mun_destCabanillas de la Sierra`	`mun_destCabanillas de la Sierra`
`mun_destSan Sebastián de los Reyes`	`mun_destSan Sebastián de los Reyes`
`mun_destSerna del Monte, La`	`mun_destSerna del Monte, La`
`mun_destParacuellos de Jarama`	`mun_destParacuellos de Jarama`
mun_destEstremera	mun_destEstremera
mun_destCiempozuelos	mun_destCiempozuelos
mun_destBustarviejo	mun_destBustarviejo
mun_destBrunete	mun_destBrunete
`mun_destAldea del Fresno`	`mun_destAldea del Fresno`
man_aobonitada aoi ilobiio	man_acboniaea dei ilesiio

mun_destValdemoro	${\tt mun_destValdemoro}$
pais_orig_cod116	pais_orig_cod116
pais_orig_cod351	pais_orig_cod351
`mun_destOrusco de Tajuña`	pars_orig_codsor `mun_destOrusco de Tajuña`
<u>-</u>	•
mun_destQuijorna	mun_destQuijorna
`mun_destBoalo, El`	`mun_destBoalo, El`
`mun_destMorata de Tajuña`	`mun_destMorata de Tajuña`
pais_orig_cod208	pais_orig_cod208
`mes2019-08`	`mes2019-08`
`mun_destFresno de Torote`	`mun_destFresno de Torote`
pais_orig_cod031	pais_orig_cod031
mun_destSomosierra	mun_destSomosierra
pais_orig_cod499	pais_orig_cod499
mun_destCobeña	mun_destCobeña
mun_destVillaconejos	mun_destVillaconejos
`mun_destFuentidueña de Tajo`	`mun_destFuentidueña de Tajo`
`mun_destRozas de Madrid, Las`	`mun_destRozas de Madrid, Las`
`mun_destMolinos, Los`	`mun_destMolinos, Los`
pais_orig_cod011	pais_orig_cod011
`mun_destCabrera, La`	`mun_destCabrera, La`
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pais_orig_cod402	pais_orig_cod402
`mun_destPezuela de las Torres`	`mun_destPezuela de las Torres`
`mun_destTalamanca de Jarama`	`mun_destTalamanca de Jarama`
`mes2019-09`	`mes2019-09`
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`mun_destVellón, El`	`mun_destVellón, El`
${\tt mun_destCasarrubuelos}$	${ t mun_destCasarrubuelos}$
mun_destPatones	mun_destPatones
`mun_destCampo Real`	`mun_destCampo Real`
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is_trainTRUE	is_trainTRUE
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`mun_destBerrueco, El`	`mun_destBerrueco, El`
`mun_destColmenar de Oreja`	`mun_destColmenar de Oreja`
pais_orig_cod030	pais_orig_cod030
`mun_destGuadalix de la Sierra`	`mun_destGuadalix de la Sierra`
pais_orig_cod315	pais_orig_cod315
pais_orig_cod231	pais_orig_cod231
pais_orig_cod040	pais_orig_cod040
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pais_orig_cod350	pais_orig_cod350
pais_orig_cod220	pais_orig_cod220

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pais_orig_cod132	6.245194e-13	6.245194e-13
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mun_destGetafe	-7.108653e-15	7.108653e-15
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`mun_destPrádena del Rincón`	-6.589327e-15	6.589327e-15
mun_destFuenlabrada	-6.509976e-15	6.509976e-15
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3.017139e-15
                                                         3.017139e-15
pais_orig_cod403
mun_destValdaracete
                                          3.010877e-15
                                                         3.010877e-15
mun destNavalcarnero
                                          2.979666e-15
                                                         2.979666e-15
`mun_destHorcajuelo de la Sierra`
                                          2.950627e-15
                                                         2.950627e-15
`mun_destColmenar del Arroyo`
                                         -2.945062e-15
                                                         2.945062e-15
pais_orig_cod416
                                          2.917411e-15
                                                         2.917411e-15
pais_orig_cod139
                                          2.889318e-15
                                                         2.889318e-15
`mun_destSerranillos del Valle`
                                          2.883449e-15
                                                         2.883449e-15
`mun_destVillamanrique de Tajo`
                                         -2.879633e-15
                                                         2.879633e-15
`mun_destVillanueva de la Cañada`
                                          2.839857e-15
                                                         2.839857e-15
mun_destAlgete
                                         -2.798937e-15
                                                         2.798937e-15
pais_orig_cod443
                                          2.786570e-15
                                                         2.786570e-15
                                          2.770686e-15
                                                         2.770686e-15
pais_orig_cod202
pais_orig_cod421
                                          2.765949e-15
                                                         2.765949e-15
pais_orig_cod114
                                          2.750564e-15
                                                         2.750564e-15
                                                         2.746515e-15
pais_orig_cod427
                                          2.746515e-15
pais_orig_cod252
                                         -2.742689e-15
                                                         2.742689e-15
                                         -2.731516e-15
                                                         2.731516e-15
`mun_destArganda del Rey`
                                          2.709957e-15
                                                         2.709957e-15
mun_destRascafría
mun_destTitulcia
                                         -2.700285e-15
                                                         2.700285e-15
`mun_destPerales de Tajuña`
                                          2.658312e-15
                                                         2.658312e-15
mun_destNavacerrada
                                          2.604914e-15
                                                         2.604914e-15
mun_destRobregordo
                                         -2.598091e-15
                                                         2.598091e-15
mun_destMajadahonda
                                          2.576209e-15
                                                         2.576209e-15
pais_orig_cod435
                                         -2.566726e-15
                                                         2.566726e-15
mun_destCarabaña
                                          2.556334e-15
                                                         2.556334e-15
pais_orig_cod101
                                                         2.479349e-15
                                          2.479349e-15
pais_orig_cod104
                                          2.474719e-15
                                                         2.474719e-15
pais_orig_cod425
                                          2.472175e-15
                                                         2.472175e-15
`mun_destCamarma de Esteruelas`
                                         -2.439424e-15
                                                         2.439424e-15
                                          2.432449e-15
                                                         2.432449e-15
pais_orig_cod148
`mun_destManzanares el Real`
                                          2.393749e-15
                                                         2.393749e-15
`mun_destTorrejón de Ardoz`
                                          2.378903e-15
                                                         2.378903e-15
`mun_destMiraflores de la Sierra`
                                          2.225261e-15
                                                         2.225261e-15
pais_orig_cod418
                                          2.155760e-15
                                                         2.155760e-15
pais_orig_cod147
                                          2.150097e-15
                                                         2.150097e-15
`mun_destCollado Mediano`
                                          1.989437e-15
                                                         1.989437e-15
                                          1.918729e-15
                                                         1.918729e-15
pais_orig_cod218
                                          1.905113e-15
                                                         1.905113e-15
pais_orig_cod106
                                         -1.890727e-15
                                                         1.890727e-15
pais_orig_cod145
                                                         1.887171e-15
mun_destPedrezuela
                                         1.887171e-15
mun_destCoslada
                                         1.861183e-15
                                                         1.861183e-15
pais_orig_cod211
                                          1.850583e-15
                                                         1.850583e-15
mun_destGriñón
                                         -1.837849e-15
                                                         1.837849e-15
pais_orig_cod322
                                         -1.835498e-15
                                                         1.835498e-15
mun_destColmenarejo
                                         1.811361e-15
                                                         1.811361e-15
pais_orig_cod033
                                         1.809646e-15
                                                         1.809646e-15
pais_orig_cod442
                                         1.746580e-15
                                                         1.746580e-15
```

```
1.693735e-15
mun_destPinto
                                         -1.693735e-15
`mun_destHorcajo de la Sierra-Aoslos`
                                         -1.691586e-15
                                                          1.691586e-15
mun_destTorrelodones
                                         -1.676233e-15
                                                          1.676233e-15
pais_orig_cod243
                                         -1.652783e-15
                                                          1.652783e-15
pais_orig_cod117
                                          1.628035e-15
                                                          1.628035e-15
mun_destCercedilla
                                          1.618853e-15
                                                          1.618853e-15
mun_destAranjuez
                                         -1.604878e-15
                                                          1.604878e-15
pais_orig_cod156
                                          1.590320e-15
                                                          1.590320e-15
`mun_destTorrejón de Velasco`
                                          1.580551e-15
                                                          1.580551e-15
`mun_destFuente el Saz de Jarama`
                                         -1.533841e-15
                                                          1.533841e-15
`mun_destGarganta de los Montes`
                                                          1.499691e-15
                                         -1.499691e-15
`mun_destNavas del Rey`
                                          1.469781e-15
                                                          1.469781e-15
`mun_destHoyo de Manzanares`
                                                          1.459998e-15
                                         -1.459998e-15
`mun_destMoraleja de Enmedio`
                                          1.452222e-15
                                                          1.452222e-15
`mun_destMejorada del Campo`
                                          1.451261e-15
                                                          1.451261e-15
`mun_destCabanillas de la Sierra`
                                         -1.387142e-15
                                                          1.387142e-15
`mun_destSan Sebastián de los Reyes`
                                          1.375873e-15
                                                          1.375873e-15
`mun_destSerna del Monte, La`
                                                          1.319908e-15
                                         -1.319908e-15
`mun_destParacuellos de Jarama`
                                          1.315403e-15
                                                          1.315403e-15
mun_destEstremera
                                         -1.306579e-15
                                                          1.306579e-15
mun_destCiempozuelos
                                          1.290417e-15
                                                          1.290417e-15
mun_destBustarviejo
                                         -1.278876e-15
                                                          1.278876e-15
mun_destBrunete
                                         -1.275024e-15
                                                          1.275024e-15
`mun_destAldea del Fresno`
                                         -1.242828e-15
                                                          1.242828e-15
mun_destValdemoro
                                          1.215663e-15
                                                          1.215663e-15
                                          1.210305e-15
                                                          1.210305e-15
pais_orig_cod116
pais_orig_cod351
                                          1.186067e-15
                                                          1.186067e-15
`mun_destOrusco de Tajuña`
                                         -1.182348e-15
                                                          1.182348e-15
mun_destQuijorna
                                          1.159929e-15
                                                          1.159929e-15
`mun_destBoalo, El`
                                          1.099043e-15
                                                          1.099043e-15
`mun_destMorata de Tajuña`
                                         -1.063652e-15
                                                          1.063652e-15
pais_orig_cod208
                                          9.933373e-16
                                                          9.933373e-16
`mes2019-08`
                                          9.727684e-16
                                                          9.727684e-16
`mun_destFresno de Torote`
                                         -9.245952e-16
                                                          9.245952e-16
pais_orig_cod031
                                          8.919194e-16
                                                         8.919194e-16
mun_destSomosierra
                                          8.857891e-16
                                                         8.857891e-16
pais_orig_cod499
                                          8.773773e-16
                                                         8.773773e-16
mun_destCobeña
                                          8.474892e-16
                                                         8.474892e-16
mun_destVillaconejos
                                         -8.437004e-16
                                                         8.437004e-16
`mun_destFuentidueña de Tajo`
                                         -8.371924e-16
                                                         8.371924e-16
`mun_destRozas de Madrid, Las`
                                          8.296797e-16
                                                         8.296797e-16
`mun_destMolinos, Los`
                                          7.758026e-16
                                                         7.758026e-16
pais_orig_cod011
                                         -7.680194e-16
                                                          7.680194e-16
`mun_destCabrera, La`
                                         -7.297152e-16
                                                         7.297152e-16
                                         -7.280556e-16
                                                         7.280556e-16
pais_orig_cod010
`mun_destDaganzo de Arriba`
                                         -7.045204e-16
                                                         7.045204e-16
pais_orig_cod402
                                          6.952706e-16
                                                          6.952706e-16
`mun_destPezuela de las Torres`
                                          6.668149e-16
                                                          6.668149e-16
```

```
`mun destTalamanca de Jarama`
                                       -6.148532e-16
                                                       6.148532e-16
`mes2019-09`
                                       -5.976440e-16
                                                       5.976440e-16
mun_destMóstoles
                                       -5.595758e-16 5.595758e-16
pais_orig_cod135
                                       -5.536392e-16
                                                       5.536392e-16
mun_destBatres
                                        5.393593e-16
                                                       5.393593e-16
`mun_destBecerril de la Sierra`
                                        5.250212e-16
                                                       5.250212e-16
`mun_destVellón, El`
                                       -5.238241e-16
                                                       5.238241e-16
mun_destCasarrubuelos
                                       -5.165058e-16
                                                       5.165058e-16
mun_destPatones
                                        4.438733e-16
                                                       4.438733e-16
`mun_destCampo Real`
                                        4.202284e-16 4.202284e-16
pais_orig_cod228
                                        3.794717e-16
                                                       3.794717e-16
is_trainTRUE
                                        3.635690e-16
                                                       3.635690e-16
`mun_destPinilla del Valle`
                                                       3.418669e-16
                                        3.418669e-16
pais_orig_cod020
                                        3.363213e-16
                                                       3.363213e-16
`mun_destBerrueco, El`
                                        3.330207e-16
                                                       3.330207e-16
`mun_destColmenar de Oreja`
                                       -3.240979e-16
                                                       3.240979e-16
pais_orig_cod030
                                        3.179765e-16
                                                       3.179765e-16
`mun_destGuadalix de la Sierra`
                                       -3.066684e-16
                                                       3.066684e-16
                                       -2.942145e-16
pais_orig_cod315
                                                       2.942145e-16
pais_orig_cod231
                                       -2.452508e-16
                                                       2.452508e-16
pais_orig_cod040
                                       -9.067528e-17
                                                       9.067528e-17
                                        8.543061e-17
mun_destChinchón
                                                       8.543061e-17
pais_orig_cod350
                                       -4.253820e-17
                                                       4.253820e-17
                                       -3.768754e-17
pais_orig_cod220
                                                       3.768754e-17
mun_dest_cod
                                       -3.413476e-17
                                                       3.413476e-17
mun_destGuadarrama
                                       -3.209834e-17
                                                       3.209834e-17
                                        3.045596e-20
turistas
                                                       3.045596e-20
```

0.6.2 Logistic Regression Feature importance

No aplica

0.7 Decision Tree Feature Importance

0.7.1 CART Regression Feature Importance

```
In [13]: # install the necessary packages if not already installed
    if (!require(rpart)) {
        install.packages('rpart')
    }

# load the necessary packages
    library(rpart)

# fit the model
    cart_model <- rpart(Target ~ ., data = data, method = "anova")</pre>
```

```
# compute feature importances
importance <- as.data.frame(varImp(cart_model))

# sort by importance
importance <- importance[order(-importance$0verall), ]

# print the feature importance
print(importance)

[1] 5.67630735 2.62202327 2.13426807 2.13426807 0.17940331 0.07349700 0.05738885
[8] 0.00000000 0.000000000</pre>
```

0.7.2 CART Classification Feature Importance

No aplica

0.7.3 Random Forest Regression Feature Importance

ATENCIÓN: Este proceso es costoso en recursos.

```
In [22]: # install the necessary packages if not already installed
         if (!require(randomForest)) {
           install.packages('randomForest')
         # load the necessary packages
         library(randomForest)
         # fit the model
         rf_model <- randomForest(Target ~ ., data = data, importance = TRUE)</pre>
         # get feature importances
         importance <- rf_model$importance</pre>
         # make a data frame of feature names and their corresponding importances
         feature_importance <- data.frame(Feature = rownames(importance), Importance = importance
         # sort the features by importance in descending order
         feature_importance <- feature_importance[order(-feature_importance$Importance), ]</pre>
         # print the feature importance
         print(feature_importance)
                    Feature
                              Importance
                      gasto 1.230075e+03
gasto
pais_orig_cod pais_orig_cod 2.379278e+02
                  pais_orig 1.543369e+02
pais_orig
                        mes 9.618383e+01
mes
```

```
      mun_dest_cod
      mun_dest_cod
      7.537540e+00

      mun_dest
      6.805672e+00

      CMUN
      CMUN
      4.384577e+00

      turistas
      turistas
      4.053388e+00

      is_train
      is_train
      1.930301e-02
```

In [23]: rf_model\$importance

		%IncMSE	IncNodePurity
	mes	9.618383e+01	3183867.92
	pais_orig_cod	2.379278e+02	7095299.65
	pais_orig	1.543369e+02	3684412.40
A matrix 0 CE 2 of tryp a dbl	mun_dest_cod	7.537540e+00	121856.41
A matrix: 9 Œ 2 of type dbl	mun_dest	6.805672e+00	108354.79
	turistas	4.053388e+00	161926.74
	CMUN	4.384577e+00	114282.84
	gasto	1.230075e+03	29437663.42
	is_train	1.930301e-02	6391.69

0.7.4 Random Forest Classification Feature Importance

No aplica

gasto

0.8 Permutation Feature Importance

0.8.1 Permutation Feature Importance for Regression

```
In [25]: # install the necessary packages if not already installed
         if (!require(ranger)) {
           install.packages('ranger')
         }
         # load the necessary packages
         library(ranger)
         # fit the model
         rf_model <- ranger(Target ~ ., data = data, importance = 'permutation')</pre>
         # get feature importances
         importance <- data.frame(Feature = names(rf_model$variable.importance), Importance = rf
         # sort the features by importance in descending order
         importance <- importance[order(-importance$Importance), ]</pre>
         # print the feature importance
         print(importance)
                    Feature
                              Importance
```

gasto 1.221631e+03

```
      pais_orig_cod
      pais_orig_cod
      2.361955e+02

      pais_orig
      pais_orig
      1.460621e+02

      mes
      mes
      9.928514e+01

      mun_dest
      mun_dest
      4.998603e+00

      CMUN
      CMUN
      4.874211e+00

      turistas
      turistas
      4.586304e+00

      mun_dest_cod
      mun_dest_cod
      4.228797e+00

      is_train
      is_train
      2.197512e-02
```

0.8.2 Permutation Feature Importance for Classification

No aplica

- 0.9 Evaluating a Logistic Regression model with feature selection.
- 0.9.1 Evaluating with all selected features.
- 0.9.2 Evaluating with feature selection performed using feature importance.

Select type of Feature Importance to use Operation