

# notebook

May 23, 2018

## 1 Content

1. Exploratory Visualization
2. Data Cleaning
3. Feature Engineering
4. Modeling & Evaluation
5. Ensemble Methods

```
In [ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns
import warnings
warnings.filterwarnings('ignore')
%matplotlib inline
plt.style.use('ggplot')
```

```
In [ ]: from sklearn.base import BaseEstimator, TransformerMixin, RegressorMixin, clone
from sklearn.preprocessing import LabelEncoder
from sklearn.preprocessing import RobustScaler, StandardScaler
from sklearn.metrics import mean_squared_error
from sklearn.pipeline import Pipeline, make_pipeline
from scipy.stats import skew
from sklearn.decomposition import PCA, KernelPCA
from sklearn.preprocessing import Imputer
```

```
In [ ]: from sklearn.model_selection import cross_val_score, GridSearchCV, KFold
from sklearn.linear_model import LinearRegression
from sklearn.linear_model import Ridge
from sklearn.linear_model import Lasso
from sklearn.ensemble import RandomForestRegressor, GradientBoostingRegressor, ExtraTree
from sklearn.svm import SVR, LinearSVR
from sklearn.linear_model import ElasticNet, SGDRegressor, BayesianRidge
from sklearn.kernel_ridge import KernelRidge
from xgboost import XGBRegressor
```

```
In [ ]: train = pd.read_csv('../input/train.csv')
test = pd.read_csv('../input/test.csv')
```

## 2 Exploratory Visualization

- It seems that the price of recent-built houses are higher. So later I'll use labelencoder for three "Year" feature.

```
In [ ]: plt.figure(figsize=(15,8))
        sns.boxplot(train.YearBuilt, train.SalePrice)
```

- As is discussed in other kernels, the bottom right two two points with extremely large GrLivArea are likely to be outliers. So we delete them.

```
In [ ]: plt.figure(figsize=(12,6))
        plt.scatter(x=train.GrLivArea, y=train.SalePrice)
        plt.xlabel("GrLivArea", fontsize=13)
        plt.ylabel("SalePrice", fontsize=13)
        plt.ylim(0,800000)
```

```
In [ ]: train.drop(train[(train["GrLivArea"]>4000)&(train["SalePrice"]<300000)].index,inplace=True)
```

```
In [ ]: full=pd.concat([train,test], ignore_index=True)
```

```
In [ ]: full.drop(['Id'],axis=1, inplace=True)
        full.shape
```

## 3 Data Cleaning

### 3.0.1 Missing Data

```
In [ ]: aa = full.isnull().sum()
        aa[aa>0].sort_values(ascending=False)
```

- Let's first imput the missing values of LotFrontage based on the median of LotArea and Neighborhood. Since LotArea is a continuous feature, We use qcut to divide it into 10 parts.

```
In [ ]: full.groupby(['Neighborhood'])['LotFrontage'].agg(['mean','median','count'])
```

```
In [ ]: full["LotAreaCut"] = pd.qcut(full.LotArea,10)
```

```
In [ ]: full.groupby(['LotAreaCut'])['LotFrontage'].agg(['mean','median','count'])
```

```
In [ ]: full['LotFrontage']=full.groupby(['LotAreaCut','Neighborhood'])['LotFrontage'].transform
```

```
In [ ]: # Since some combinations of LotArea and Neighborhood are not available, so we just LotA
        full['LotFrontage']=full.groupby(['LotAreaCut'])['LotFrontage'].transform(lambda x: x.fi
```

- Then we filling in other missing values according to data\_description.

```
In [ ]: cols=["MasVnrArea", "BsmtUnfSF", "TotalBsmtSF", "GarageCars", "BsmtFinSF2", "BsmtFinSF1"]
        for col in cols:
            full[col].fillna(0, inplace=True)
```

```
In [ ]: cols1 = ["PoolQC" , "MiscFeature", "Alley", "Fence", "FireplaceQu", "GarageQual", "GarageType"]
        for col in cols1:
            full[col].fillna("None", inplace=True)
```

```
In [ ]: # fill in with mode
        cols2 = ["MSZoning", "BsmtFullBath", "BsmtHalfBath", "Utilities", "Functional", "Electrical"]
        for col in cols2:
            full[col].fillna(full[col].mode()[0], inplace=True)
```

- And there is no missing data except for the value we want to predict !

```
In [ ]: full.isnull().sum()[full.isnull().sum()>0]
```

## 4 Feature Engineering

- Convert some numerical features into categorical features. It's better to use LabelEncoder and get\_dummies for these features.

```
In [ ]: NumStr = ["MSSubClass", "BsmtFullBath", "BsmtHalfBath", "HalfBath", "BedroomAbvGr", "KitchenAbvGr"]
        for col in NumStr:
            full[col]=full[col].astype(str)
```

- Now I want to do a long list of value-mapping.
- I was influenced by the insight that we should build as many features as possible and trust the model to choose the right features. So I decided to groupby SalePrice according to one feature and sort it based on mean and median. Here is an example:

```
In [ ]: full.groupby(['MSSubClass'])[['SalePrice']].agg(['mean', 'median', 'count'])
```

- So basically I'll do  
'180': 1 '30': 2 '45': 2 '190': 3, '50': 3, '90': 3, '85': 4, '40': 4, '160': 4 '70': 5, '20': 5, '75': 5, '80': 5, '150': 5 '120': 6, '60': 6
- \_\_Different people may have different views on how to map these values, so just follow your instinct =^\_^=  
Below I also add a small "o" in front of the features so as to keep the original features to use get\_dummies in a moment.

```
In [ ]: def map_values():
        full["oMSSubClass"] = full.MSSubClass.map({'180':1,
                                                    '30':2, '45':2,
                                                    '190':3, '50':3, '90':3,
                                                    '85':4, '40':4, '160':4,
                                                    '70':5, '20':5, '75':5, '80':5, '150':5,
                                                    '120': 6, '60':6})

        full["oMSZoning"] = full.MSZoning.map({'C (all)':1, 'RH':2, 'RM':2, 'RL':3, 'FV':4})

        full["oNeighborhood"] = full.Neighborhood.map({'MeadowV':1,
```

```

        'IDOTRR':2, 'BrDale':2,
        'OldTown':3, 'Edwards':3, 'BrkSide':3,
        'Sawyer':4, 'Blueste':4, 'SWISU':4, 'NAME':4,
        'NPKVill':5, 'Mitchel':5,
        'SawyerW':6, 'Gilbert':6, 'NWAmes':6,
        'Blmngtn':7, 'CollgCr':7, 'ClearCr':7, 'Okauch':7,
        'Veenker':8, 'Somerst':8, 'Timber':8,
        'StoneBr':9,
        'NoRidge':10, 'NridgHt':10})

full["oCondition1"] = full.Condition1.map({'Artery':1,
        'Feedr':2, 'RRAe':2,
        'Norm':3, 'RRAn':3,
        'PosN':4, 'RRNe':4,
        'PosA':5, 'RRNn':5})

full["oBldgType"] = full.BldgType.map({'2fmCon':1, 'Duplex':1, 'Twnhs':1, '1Fam':2,
        '2FmCon':2, 'Duplex':2, 'Twnhs':2, '1Fam':2,
        '2FmCon':3, 'Duplex':3, 'Twnhs':3, '1Fam':2,
        '2FmCon':4, 'Duplex':4, 'Twnhs':4, '1Fam':2,
        '2FmCon':5, 'Duplex':5, 'Twnhs':5, '1Fam':2,
        '2FmCon':6, 'Duplex':6, 'Twnhs':6, '1Fam':2,
        '2FmCon':7, 'Duplex':7, 'Twnhs':7, '1Fam':2,
        '2FmCon':8, 'Duplex':8, 'Twnhs':8, '1Fam':2,
        '2FmCon':9, 'Duplex':9, 'Twnhs':9, '1Fam':2,
        '2FmCon':10, 'Duplex':10, 'Twnhs':10, '1Fam':2})

full["oHouseStyle"] = full.HouseStyle.map({'1.5Unf':1,
        '1.5Fin':2, '2.5Unf':2, 'SFoyer':2,
        '1Story':3, 'SLvl':3,
        '2Story':4, '2.5Fin':4})

full["oExterior1st"] = full.Exterior1st.map({'BrkComm':1,
        'AsphShn':2, 'CBlock':2, 'AsbShng':2,
        'WdShing':3, 'Wd Sdng':3, 'MetalSd':3, 'Stucc':3,
        'BrkFace':4, 'Plywood':4,
        'VinylSd':5,
        'CemntBd':6,
        'Stone':7, 'ImStucc':7})

full["oMasVnrType"] = full.MasVnrType.map({'BrkCmn':1, 'None':1, 'BrkFace':2, 'Stone':2,
        'BrkCmn':2, 'None':2, 'BrkFace':2, 'Stone':2,
        'BrkCmn':3, 'None':3, 'BrkFace':2, 'Stone':2,
        'BrkCmn':4, 'None':4, 'BrkFace':2, 'Stone':2,
        'BrkCmn':5, 'None':5, 'BrkFace':2, 'Stone':2,
        'BrkCmn':6, 'None':6, 'BrkFace':2, 'Stone':2,
        'BrkCmn':7, 'None':7, 'BrkFace':2, 'Stone':2,
        'BrkCmn':8, 'None':8, 'BrkFace':2, 'Stone':2,
        'BrkCmn':9, 'None':9, 'BrkFace':2, 'Stone':2,
        'BrkCmn':10, 'None':10, 'BrkFace':2, 'Stone':2})

full["oExterQual"] = full.ExterQual.map({'Fa':1, 'TA':2, 'Gd':3, 'Ex':4})

full["oFoundation"] = full.Foundation.map({'Slab':1,
        'BrkTil':2, 'CBlock':2, 'Stone':2,
        'Wood':3, 'PConc':4})

full["oBsmtQual"] = full.BsmtQual.map({'Fa':2, 'None':1, 'TA':3, 'Gd':4, 'Ex':5})

full["oBsmtExposure"] = full.BsmtExposure.map({'None':1, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':2, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':3, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':4, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':5, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':6, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':7, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':8, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':9, 'No':2, 'Av':3, 'Mn':3, 'Gd':4,
        'None':10, 'No':2, 'Av':3, 'Mn':3, 'Gd':4})

full["oHeating"] = full.Heating.map({'Floor':1, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':2, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':3, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':4, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':5, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':6, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':7, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':8, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':9, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3,
        'Floor':10, 'Grav':1, 'Wall':2, 'OthW':3, 'GasW':3})

full["oHeatingQC"] = full.HeatingQC.map({'Po':1, 'Fa':2, 'TA':3, 'Gd':4, 'Ex':5})

full["oKitchenQual"] = full.KitchenQual.map({'Fa':1, 'TA':2, 'Gd':3, 'Ex':4})

```

```

full["oFunctional"] = full.Functional.map({'Maj2':1, 'Maj1':2, 'Min1':2, 'Min2':2, '
full["oFireplaceQu"] = full.FireplaceQu.map({'None':1, 'Po':1, 'Fa':2, 'TA':3, 'Gd':
full["oGarageType"] = full.GarageType.map({'CarPort':1, 'None':1,
                                         'Detchd':2,
                                         '2Types':3, 'Basment':3,
                                         'Attchd':4, 'BuiltIn':5})

full["oGarageFinish"] = full.GarageFinish.map({'None':1, 'Unf':2, 'RFn':3, 'Fin':4})

full["oPavedDrive"] = full.PavedDrive.map({'N':1, 'P':2, 'Y':3})

full["oSaleType"] = full.SaleType.map({'COD':1, 'ConLD':1, 'ConLI':1, 'ConLw':1, 'Ot
                                         'CWD':2, 'Con':3, 'New':3})

full["oSaleCondition"] = full.SaleCondition.map({'AdjLand':1, 'Abnorml':2, 'Alloca':

return "Done!"

```

```
In [ ]: map_values()
```

```
In [ ]: # drop two unwanted columns
full.drop("LotAreaCut",axis=1,inplace=True)
full.drop(['SalePrice'],axis=1,inplace=True)
```

## 4.1 Pipeline

- Next we can build a pipeline. It's convenient to experiment different feature combinations once you've got a pipeline.
- Label Encoding three "Year" features.

```
In [ ]: class labelenc(BaseEstimator, TransformerMixin):
    def __init__(self):
        pass

    def fit(self,X,y=None):
        return self

    def transform(self,X):
        lab=LabelEncoder()
        X["YearBuilt"] = lab.fit_transform(X["YearBuilt"])
        X["YearRemodAdd"] = lab.fit_transform(X["YearRemodAdd"])
        X["GarageYrBlt"] = lab.fit_transform(X["GarageYrBlt"])
        return X

```

- Apply log1p to the skewed features, then get\_dummies.

```
In [ ]: class skew_dummies(BaseEstimator, TransformerMixin):
        def __init__(self,skew=0.5):
            self.skew = skew

        def fit(self,X,y=None):
            return self

        def transform(self,X):
            X_numeric=X.select_dtypes(exclude=["object"])
            skewness = X_numeric.apply(lambda x: skew(x))
            skewness_features = skewness[abs(skewness) >= self.skew].index
            X[skewness_features] = np.log1p(X[skewness_features])
            X = pd.get_dummies(X)
            return X

In [ ]: # build pipeline
        pipe = Pipeline([
            ('labelenc', labelenc()),
            ('skew_dummies', skew_dummies(skew=1)),
        ])

In [ ]: # save the original data for later use
        full2 = full.copy()

In [ ]: data_pipe = pipe.fit_transform(full2)

In [ ]: data_pipe.shape

In [ ]: data_pipe.head()
```

- use robustscaler since maybe there are other outliers.

```
In [ ]: scaler = RobustScaler()

In [ ]: n_train=train.shape[0]

        X = data_pipe[:n_train]
        test_X = data_pipe[n_train:]
        y= train.SalePrice

        X_scaled = scaler.fit(X).transform(X)
        y_log = np.log(train.SalePrice)
        test_X_scaled = scaler.transform(test_X)
```

## 4.2 Feature Selection

- I have to confess, the feature engineering above is not enough, so we need more.

- Combining different features is usually a good way, but we have no idea what features should we choose. Luckily there are some models that can provide feature selection, here I use Lasso, but you are free to choose Ridge, RandomForest or GradientBoostingTree.

```
In [ ]: lasso=Lasso(alpha=0.001)
        lasso.fit(X_scaled,y_log)
```

```
In [ ]: FI_lasso = pd.DataFrame({"Feature Importance":lasso.coef_}, index=data_pipe.columns)
```

```
In [ ]: FI_lasso.sort_values("Feature Importance",ascending=False)
```

```
In [ ]: FI_lasso[FI_lasso["Feature Importance"]!=0].sort_values("Feature Importance").plot(kind=
        plt.xticks(rotation=90)
        plt.show()
```

- Based on the "Feature Importance" plot and other try-and-error, I decided to add some features to the pipeline.

```
In [ ]: class add_feature(BaseEstimator, TransformerMixin):
        def __init__(self,additional=1):
            self.additional = additional

        def fit(self,X,y=None):
            return self

        def transform(self,X):
            if self.additional==1:
                X["TotalHouse"] = X["TotalBsmtSF"] + X["1stFlrSF"] + X["2ndFlrSF"]
                X["TotalArea"] = X["TotalBsmtSF"] + X["1stFlrSF"] + X["2ndFlrSF"] + X["Garage"]

            else:
                X["TotalHouse"] = X["TotalBsmtSF"] + X["1stFlrSF"] + X["2ndFlrSF"]
                X["TotalArea"] = X["TotalBsmtSF"] + X["1stFlrSF"] + X["2ndFlrSF"] + X["Garage"]

                X["+_TotalHouse_OverallQual"] = X["TotalHouse"] * X["OverallQual"]
                X["+_GrLivArea_OverallQual"] = X["GrLivArea"] * X["OverallQual"]
                X["+_oMSZoning_TotalHouse"] = X["oMSZoning"] * X["TotalHouse"]
                X["+_oMSZoning_OverallQual"] = X["oMSZoning"] + X["OverallQual"]
                X["+_oMSZoning_YearBuilt"] = X["oMSZoning"] + X["YearBuilt"]
                X["+_oNeighborhood_TotalHouse"] = X["oNeighborhood"] * X["TotalHouse"]
                X["+_oNeighborhood_OverallQual"] = X["oNeighborhood"] + X["OverallQual"]
                X["+_oNeighborhood_YearBuilt"] = X["oNeighborhood"] + X["YearBuilt"]
                X["+_BsmtFinSF1_OverallQual"] = X["BsmtFinSF1"] * X["OverallQual"]

                X["-_oFunctional_TotalHouse"] = X["oFunctional"] * X["TotalHouse"]
                X["-_oFunctional_OverallQual"] = X["oFunctional"] + X["OverallQual"]
                X["-_LotArea_OverallQual"] = X["LotArea"] * X["OverallQual"]
                X["-_TotalHouse_LotArea"] = X["TotalHouse"] + X["LotArea"]
                X["-_oCondition1_TotalHouse"] = X["oCondition1"] * X["TotalHouse"]
```

```
X["_oCondition1_OverallQual"] = X["oCondition1"] + X["OverallQual"]
```

```
X["Bsmt"] = X["BsmtFinSF1"] + X["BsmtFinSF2"] + X["BsmtUnfSF"]
```

```
X["Rooms"] = X["FullBath"]+X["TotRmsAbvGrd"]
```

```
X["PorchArea"] = X["OpenPorchSF"]+X["EnclosedPorch"]+X["3SsnPorch"]+X["ScreenedPorch"]
```

```
X["TotalPlace"] = X["TotalBsmtSF"] + X["1stFlrSF"] + X["2ndFlrSF"] + X["GarageArea"]
```

```
return X
```

- By using a pipeline, you can quickly experiment different feature combinations.

```
In [ ]: pipe = Pipeline([
        ('labenc', labelenc()),
        ('add_feature', add_feature(additional=2)),
        ('skew_dummies', skew_dummies(skew=1)),
    ])

```

### 4.3 PCA

- In my case, doing PCA is very important. It lets me gain a relatively big boost on leaderboard. At first I don't believe PCA can help me, but in retrospect, maybe the reason is that the features I built are highly correlated, and it leads to multicollinearity. PCA can decorrelate these features.
- So I'll use approximately the same dimension in PCA as in the original data. Since the aim here is not dimension reduction.

```
In [ ]: full_pipe = pipe.fit_transform(full)
```

```
In [ ]: full_pipe.shape
```

```
In [ ]: n_train=train.shape[0]
        X = full_pipe[:n_train]
        test_X = full_pipe[n_train:]
        y= train.SalePrice

        X_scaled = scaler.fit(X).transform(X)
        y_log = np.log(train.SalePrice)
        test_X_scaled = scaler.transform(test_X)
```

```
In [ ]: pca = PCA(n_components=410)
```

```
In [ ]: X_scaled=pca.fit_transform(X_scaled)
        test_X_scaled = pca.transform(test_X_scaled)
```

```
In [ ]: X_scaled.shape, test_X_scaled.shape
```



## 5 Modeling & Evaluation

```
In [ ]: # define cross validation strategy
def rmse_cv(model,X,y):
    rmse = np.sqrt(-cross_val_score(model, X, y, scoring="neg_mean_squared_error", cv=5))
    return rmse
```

- We choose 13 models and use 5-folds cross-calidation to evaluate these models.

Models include:

- LinearRegression
- Ridge
- Lasso
- Random Forrest
- Gradient Boosting Tree
- Support Vector Regression
- Linear Support Vector Regression
- ElasticNet
- Stochastic Gradient Descent
- BayesianRidge
- KernelRidge
- ExtraTreesRegressor
- XgBoost

```
In [ ]: models = [LinearRegression(),Ridge(),Lasso(alpha=0.01,max_iter=10000),RandomForestRegres
    ElasticNet(alpha=0.001,max_iter=10000),SGDRegressor(max_iter=1000,tol=1e-3),Ba
    ExtraTreesRegressor(),XGBRegressor()]
```

```
In [ ]: names = ["LR", "Ridge", "Lasso", "RF", "GBR", "SVR", "LinSVR", "Ela","SGD","Bay","Ker","]
    for name, model in zip(names, models):
        score = rmse_cv(model, X_scaled, y_log)
        print("{}: {:.6f}, {:.4f}".format(name,score.mean(),score.std()))
```

- Next we do some hyperparameters tuning. First define a gridsearch method.

```
In [ ]: class grid():
    def __init__(self,model):
        self.model = model

    def grid_get(self,X,y,param_grid):
        grid_search = GridSearchCV(self.model,param_grid,cv=5, scoring="neg_mean_squared
        grid_search.fit(X,y)
        print(grid_search.best_params_, np.sqrt(-grid_search.best_score_))
        grid_search.cv_results_['mean_test_score'] = np.sqrt(-grid_search.cv_results_['m
        print(pd.DataFrame(grid_search.cv_results_)[['params', 'mean_test_score', 'std_tes
```

### 5.0.1 Lasso

```
In [ ]: grid(Lasso()).grid_get(X_scaled,y_log,{'alpha': [0.0004,0.0005,0.0007,0.0009],'max_iter'
```

### 5.0.2 Ridge

```
In [ ]: grid(Ridge()).grid_get(X_scaled,y_log,{'alpha':[35,40,45,50,55,60,65,70,80,90]})
```

### 5.0.3 SVR

```
In [ ]: grid(SVR()).grid_get(X_scaled,y_log,{'C':[11,13,15], 'kernel':['rbf'], "gamma":[0.0003,0.0004,0.0005]})
```

### 5.0.4 Kernel Ridge

```
In [ ]: param_grid={'alpha':[0.2,0.3,0.4], 'kernel':['polynomial'], 'degree':[3], 'coef0':[0.8,1]}
        grid(KernelRidge()).grid_get(X_scaled,y_log,param_grid)
```

### 5.0.5 ElasticNet

```
In [ ]: grid(ElasticNet()).grid_get(X_scaled,y_log,{'alpha':[0.0008,0.004,0.005], 'l1_ratio':[0.0,0.5,1]})
```

## 6 Ensemble Methods

### 6.0.1 Weight Average

- Average base models according to their weights.

```
In [ ]: class AverageWeight(BaseEstimator, RegressorMixin):
        def __init__(self,mod,weight):
            self.mod = mod
            self.weight = weight

        def fit(self,X,y):
            self.models_ = [clone(x) for x in self.mod]
            for model in self.models_:
                model.fit(X,y)
            return self

        def predict(self,X):
            w = list()
            pred = np.array([model.predict(X) for model in self.models_])
            # for every data point, single model prediction times weight, then add them together
            for data in range(pred.shape[1]):
                single = [pred[model,data]*weight for model,weight in zip(range(pred.shape[0]),self.weight)]
                w.append(np.sum(single))
            return w
```

```
In [ ]: lasso = Lasso(alpha=0.0005,max_iter=10000)
        ridge = Ridge(alpha=60)
        svr = SVR(gamma= 0.0004,kernel='rbf',C=13,epsilon=0.009)
        ker = KernelRidge(alpha=0.2 ,kernel='polynomial',degree=3 , coef0=0.8)
        ela = ElasticNet(alpha=0.005,l1_ratio=0.08,max_iter=10000)
        bay = BayesianRidge()
```

```
In [ ]: # assign weights based on their gridsearch score
```

```
w1 = 0.02  
w2 = 0.2  
w3 = 0.25  
w4 = 0.3  
w5 = 0.03  
w6 = 0.2
```

```
In [ ]: weight_avg = AverageWeight(mod = [lasso,ridge,svr,ker,ela,bay],weight=[w1,w2,w3,w4,w5,w6])
```

```
In [ ]: score = rmse_cv(weight_avg,X_scaled,y_log)  
print(score.mean())
```

- But if we average only two best models, we gain better cross-validation score.

```
In [ ]: weight_avg = AverageWeight(mod = [svr,ker],weight=[0.5,0.5])
```

```
In [ ]: score = rmse_cv(weight_avg,X_scaled,y_log)  
print(score.mean())
```

## 6.1 Stacking

- Aside from normal stacking, I also add the "get\_oof" method, because later I'll combine features generated from stacking and original features.

```
In [ ]: class stacking(BaseEstimator, RegressorMixin, TransformerMixin):
```

```
    def __init__(self,mod,meta_model):
```

```
        self.mod = mod
```

```
        self.meta_model = meta_model
```

```
        self.kf = KFold(n_splits=5, random_state=42, shuffle=True)
```

```
    def fit(self,X,y):
```

```
        self.saved_model = [list() for i in self.mod]
```

```
        oof_train = np.zeros((X.shape[0], len(self.mod)))
```

```
        for i,model in enumerate(self.mod):
```

```
            for train_index, val_index in self.kf.split(X,y):
```

```
                renew_model = clone(model)
```

```
                renew_model.fit(X[train_index], y[train_index])
```

```
                self.saved_model[i].append(renew_model)
```

```
                oof_train[val_index,i] = renew_model.predict(X[val_index])
```

```
        self.meta_model.fit(oof_train,y)
```

```
        return self
```

```
    def predict(self,X):
```

```
        whole_test = np.column_stack([np.column_stack(model.predict(X) for model in sing  
                                         for single_model in self.saved_model])
```

```
        return self.meta_model.predict(whole_test)
```

```

def get_oof(self,X,y,test_X):
    oof = np.zeros((X.shape[0],len(self.mod)))
    test_single = np.zeros((test_X.shape[0],5))
    test_mean = np.zeros((test_X.shape[0],len(self.mod)))
    for i,model in enumerate(self.mod):
        for j, (train_index,val_index) in enumerate(self.kf.split(X,y)):
            clone_model = clone(model)
            clone_model.fit(X[train_index],y[train_index])
            oof[val_index,i] = clone_model.predict(X[val_index])
            test_single[:,j] = clone_model.predict(test_X)
        test_mean[:,i] = test_single.mean(axis=1)
    return oof, test_mean

```

- Let's first try it out ! It's a bit slow to run this method, since the process is quite complicated.

```

In [ ]: # must do imputer first, otherwise stacking won't work, and i don't know why.
        a = Imputer().fit_transform(X_scaled)
        b = Imputer().fit_transform(y_log.values.reshape(-1,1)).ravel()

In [ ]: stack_model = stacking(mod=[lasso,ridge,svr,ker,ela,bay],meta_model=ker)

In [ ]: score = rmse_cv(stack_model,a,b)
        print(score.mean())

```

- Next we extract the features generated from stacking, then combine them with original features.

```

In [ ]: X_train_stack, X_test_stack = stack_model.get_oof(a,b,test_X_scaled)

In [ ]: X_train_stack.shape, a.shape

In [ ]: X_train_add = np.hstack((a,X_train_stack))

In [ ]: X_test_add = np.hstack((test_X_scaled,X_test_stack))

In [ ]: X_train_add.shape, X_test_add.shape

In [ ]: score = rmse_cv(stack_model,X_train_add,b)
        print(score.mean())

```

- You can even do parameter tuning for your meta model after you get "X\_train\_stack", or do it after combining with the original features. but that's a lot of work too !

### 6.1.1 Submission

```

In [ ]: # This is the final model I use
        stack_model = stacking(mod=[lasso,ridge,svr,ker,ela,bay],meta_model=ker)

In [ ]: stack_model.fit(a,b)

In [ ]: pred = np.exp(stack_model.predict(test_X_scaled))

In [ ]: result=pd.DataFrame({'Id':test.Id, 'SalePrice':pred})
        result.to_csv("submission.csv",index=False)

```