hw7-hagmann-tim

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1 Homework 7: Machine Learning with Spark

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Note: This notebook is hosted on Amazon EC2 with Python 2.7 and Spark 2.2 and Jupyter Notebook. The easiest way to replicate it is using a docker image like *jupyter/all-spark-notebook*. To use it after intalling docker simply run the following command:

```
docker run -it --rm -p 8888:8888 --name spark jupyter/all-spark-notebook
```

2 Problem 1 (25%)

Question: Attached file *auto_mpg_original.csv* contains a set of data on automobile characteristics and fuel consumption. File *auto_mpg_description.csv* contains the description of the data. Import data into Spark. Randomly select 10-20% of you data for testing and use remaining data for training. Find all *null values* in all *numerical* columns. Replace *nulls*, if any, with *average values* for respective columns using *Spark Data Frame API*.

2.0.1 Setup spark

The first step of the analysis is to setup the spark context and load all the necessary libraries

```
In [1]: # Load spark
    import findspark
    findspark.init("/home/tim/spark")

# Import libraries
    import os
    import pyspark
    from pyspark import SparkContext, SparkConf
    from pyspark.sql import Row
    import pyspark.mllib
    import numpy as np
    import matplotlib.pyplot as plt
    import seaborn as sns
    from IPython.display import display, HTML
```

2.0.2 Load data

Next we can load the data and split the csv file by *comma* delimited mode.

With that we can add the column names and split the dataset into numerical and categorical variables.

2.0.3 Numerical variables

Next we can have a look at the summary statistic of the numerical variabels.

```
# Show numeric variabels I
    df_num_summary['summary', 'mpg', 'displacement', 'horsepower', 'weight'].show()
+----+
            mpg| displacement| horsepower|
| count| 405| 406|
                                   405 l
                                              4061
  mean | 23.49333333144953 | 194.7795566502463 | 104.83703703704 | 2979.4137931034484 |
| stddev|7.778236919313246|104.92245837948875|38.655601865131466| 847.0043282393509|
  min
            9.0|
                       68.0
                                  46.0
                  455.0
  max
            46.6
                                  230.0
In [7]: # Show numeric variable II
    df_num_summary['summary', 'acceleration', 'cylinders', 'my', 'origin'].show()
+-----+
       acceleration| cylinders|
summary
                                   mv
406
                        406|
                                   4061
  mean | 15.519704440544391 | 5.475369458128079 | 75.92118226600985 | 1.5689655172413792 |
| stddev| 2.803358855032557|1.7121596315485292|3.748737345455887|0.7974789993244706|
             8.0
                        3.0|
                                 70.0
```

The above count statistics show, that there are NA's present. This appears to be the case for *mpg* and *horsepower*.

8.0|

82.0

3.0

2.0.4 Impute Values

max

With Spark 2.2. there is a new the impute function available. With the help of this function the null values can be replaced with the group mean.

2.0.5 Join numeric and categorical together

24.8

Having imputed the numerical variables, the next step is to join the dataframe back into one.

```
In [9]: # Add ID variable
     df_num = df_num.withColumn("row_id", monotonically_increasing_id())
     df_cat = df_cat.withColumn("row_id", monotonically_increasing_id())
     # Join dataframe
     df2 = df_num.join(df_cat, "row_id").drop("row_id")
     # Show data
     df2.show(5)
+---+
| mpg|displacement|horsepower|weight|acceleration|cylinders| my|origin| name|
+---+
25.0
         110.0
                 87.0|2672.0|
                                17.5
                                        4.0|70.0|
                                                 2.0|peugeot|
                                        4.0|70.0|
26.0
         121.0
                113.0 | 2234.0 |
                                12.5l
                                                 2.0
27.2
         119.0
                97.0|2300.0|
                                14.7
                                       4.0|78.0|
                                                 3.0 | datsun |
                 80.0|2126.0|
                                17.0
25.0
         97.5
                                        4.0|72.0|
                                                 1.0 dodge
25.0
         140.0
                  92.0 | 2572.0 |
                                14.9
                                        4.0 | 76.0 |
                                                 1.0
                                                     capri|
+---+----+----+-----+
only showing top 5 rows
```

Note: In order to use the categorical variable *name* we use *1-of-k binary encoding*. This is not necessary for the analysis in problem 2.

2.0.6 Select variables

For the following analysis in problem 2, only variables *mpg* and *horsepower* are used. That is we only select those values.

```
In [10]: # Select variables
       df3 = df2.select(df2.mpg.cast('float'), df2.horsepower.cast('float'))
       # Show data
       df3.show(5)
+---+
| mpg|horsepower|
+---+
25.0
         87.0
        113.0
26.0
27.2
         97.01
25.0
         80.0
[25.0]
        92.01
+---+
only showing top 5 rows
```

2.0.7 Labeled points (could also be done in problem 2)

In order to programmatically tell the ML Algorithm the features and target variables we're adding labeled points to the data.

2.0.8 Creat test and train dataframes

In order to control for overfitting we're creating datasets for training (80%) and testing (20%) the models.

2.0.9 Summary of the data

There are 315 observation in the training set and 91 in the testset. This is equal to the number of observations in the overall dataset.

3 Problem 2 (25%)

Question: Look initially at two variables in the data set from the previous problem: the *horsepower* and the *mpg* (miles per gallon). Treat *mpg* as a feature and *horsepower* as the target variable (label). Use *MLlib* linear regression to identify the model for the relationship. Use the *test data* to illustrate

accuracy of the *linear regression model* and its ability to predict the relationship. Calculate *two standard measures* of model *accuracy*. Create a *diagram* using any technique of convenience to presents the model (straight line), and the original test data. Please label your axes and use different colors for original data and predicted data.

3.0.1 Accuracy functions

We're first defining the accuracy function. We're measuring the *mean squared error*, *mean absolut error* and the *root mean squared log error*.

3.0.2 Regression model

Next we're calculating a linear regression model.

3.0.3 Prediction

Having the above model we're next calculating the estimated values on the test set. Based on that we can calculate the accuracy rate.

```
In [16]: # Calculate true vs. prediction
    tbl_pred = df_test.map(lambda x: (x.label, fit_lin.predict(x.features)))

# Calculate two accuracy measures
    mse = tbl_pred.map(lambda (t, p): squared_error(t, p)).mean()
    mae = tbl_pred.map(lambda (t, p): abs_error(t, p)).mean()
    rmsle = np.sqrt(tbl_pred.map(lambda(t,p):squared_log_error(t,p)).mean())

# Print output
    print ("Linear model: Mean squared error: %2.4f" % mse)
    print ("Linear model: Mean absolute error: %2.4f" % mae)
    print ("Linear model: Root mean squared log error: %2.4f" % rmsle)
```

```
Linear model: Mean squared error: 242.6391
Linear model: Mean absolute error: 12.3945
Linear model: Root mean squared log error: 0.6914
```

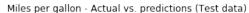
It appears that we're producing a bit of error. However, we have to be careful with the interpretation as we didn't standartize the model. Furthermore, in order to make the accuracy measures comparable we would have to calculate a baseline model. Without all this there is however another method assessing the goodness of fit and that is to visualize the model in a scatterplot.

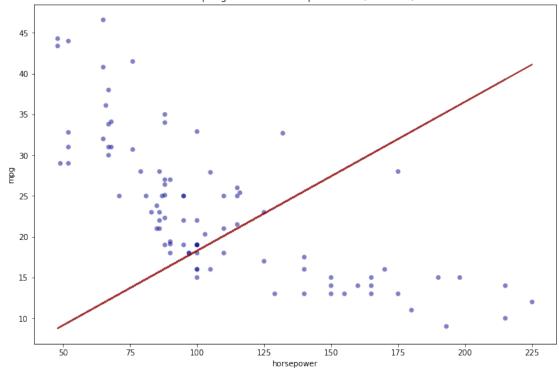
3.0.4 Visualization

Having calculated the accuracy rate a good indicator for the goodness of fit is to visualize the data.

3.0.5 Plot I: Actual vs. prediction (test data)

In order to see the goodness of fit we're visualizing the model on top of a scatterplot.

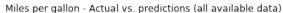


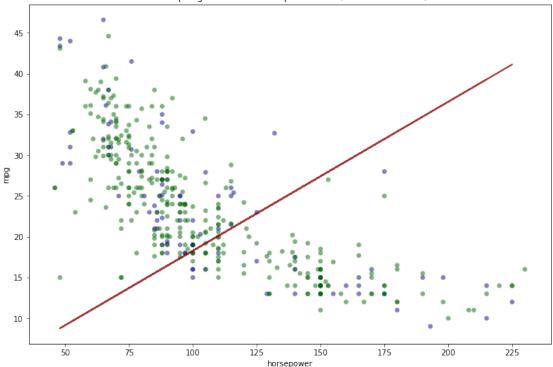


As can be seen above, the model is quit a bad fit for the data. This is because the data appears no be of a polynomic nature. If we'd like to stick to the regression method, a good next step would be to fit fit a model with a quadratic term and an intercept. However, an alternative would be to fit a non-linear model such as a regression tree. This is what we're going to do in problem 4.

3.0.6 Plot I: Actual vs. prediction (all data) [optional]

Because we only took 20% of the data as test. I also visualized the overall data to the model. However, the conclusion is the same as above.





4 Problem 3 (25%)

Question: Consider attached file *Bike-Sharing-Dataset.zip*. This is the bike set discussed in class. Do *not* use all columns of the data set. Retain the following variables: *season, yr, mnth, hr, holiday, weekday, workingday, weathersit, temp, atemp, hum, windspeed, cnt*. Discard others. Regard *cnt* as the target variable and all other variables as features. Please note that some of those are categorical variables. Identify categorical variables and use *1-of-k binary encoding* for those variables. If there are any null values in numerical columns, replace those with average values for those columns using *Spark DataFrame API*. Train your model using *LinearRegressionSGD* method. Use test data (15% of all) to assess the quality of prediction for *cnt* variable. Calculate at least two performance metrics of your model.

4.0.1 Functions

The following functions are used in this problem set.

```
i = 0
step = 0
for field in record[0:8] :
    m = mappings[i]
    idx = m[field]
    cat_vec[idx + step] = 1
    i = i + 1
    step = step + len(m)
num_vec = np.array([float(field) for field in record[8:12]])
return np.concatenate((cat_vec, num_vec))

def extract_label(record):
    return float(record[-1])
```

4.0.2 Creat spark context

4.0.3 Load data

We're first loading the from the csv file as well as droping some unwanted variables.

4.0.4 Impute missings

Next we're imputing missing values with the average value

4.0.5 Look at the data

Next we can have a first look at the data

```
In [25]: df_bike.show(5)
|season| yr|mnth| hr|holiday|weekday|workingday|weathersit|temp| atemp| hum|windspeed| cnt|
1.0|0.0| 1.0|0.0|
               0.01
                    6.01
                           0.0
                                  1.0|0.24|0.2879|0.81|
                                                   0.0|16.0|
  1.0|0.0| 1.0|1.0|
               0.0
                    6.0
                           0.01
                                  1.0|0.22|0.2727| 0.8|
                                                   0.0|40.0|
                           0.0
  1.0|0.0| 1.0|2.0|
               0.0
                    6.0
                                  1.0|0.22|0.2727| 0.8|
                                                   0.0|32.0|
  1.0|0.0| 1.0|3.0|
               0.0
                    6.0
                           0.0
                                  1.0|0.24|0.2879|0.75|
                                                   0.0|13.0|
  1.0|0.0| 1.0|4.0|
               0.01
                    6.01
                           0.0
                                  1.0|0.24|0.2879|0.75|
                                                   0.0| 1.0|
only showing top 5 rows
```

4.0.6 Seting type

Next we're setting the type of the variables

```
In [26]: # Select data and arrange (categories first)
      df_bike = df_bike.select(df_bike.season.cast('int'), df_bike.yr.cast('int'),
                         df_bike.mnth.cast('int'), df_bike.hr.cast('int'),
                         df_bike.holiday.cast('int'), df_bike.weekday.cast('int'),
                         df_bike.workingday.cast('int'), df_bike.weathersit.cast('int')
                         df_bike.temp.cast('float'), df_bike.atemp.cast('float'),
                         df_bike.hum.cast('float'), df_bike.windspeed.cast('float'),
                         df_bike.cnt.cast('float'))
      df_bike.show(5)
|season| yr|mnth| hr|holiday|weekday|workingday|weathersit|temp| atemp| hum|windspeed| cnt|
1 0
           1 0
                   01
                          6 l
                                  01
                                          1|0.24|0.2879|0.81|
                                                            0.0|16.0|
                          6 l
    1 0
           1 1
                   01
                                  01
                                          1|0.22|0.2727| 0.8|
                                                            0.0|40.0|
    1 0
          1 2
                   01
                         61
                                  01
                                          1|0.22|0.2727| 0.8|
                                                            0.0|32.0|
    1 0
           1 3
                    01
                          6 l
                                  0 I
                                          1|0.24|0.2879|0.75|
                                                            0.0|13.0|
           1 4
                                  01
                                          1|0.24|0.2879|0.75|
    1 0
                    01
                          6 l
                                                            0.0| 1.0|
```

We are left with 12 variables (features). The first eight are categorical, while the last 4 are numeric variables. The target variable is *cnt*

4.0.7 Get mapping

only showing top 5 rows

Next we're getting the mapping of the values

```
In [27]: rdd_bike = df_bike.rdd
         mappings = [get_mapping(rdd_bike, i) for i in range(0,8)]
         print (mappings)
[\{1: 0, 2: 1, 3: 2, 4: 3\}, \{0: 0, 1: 1\}, \{1: 0, 2: 1, 3: 2, 4: 3, 5: 4, 6: 5, 7: 6, 8: 7, 9: 8, 1]
4.0.8 Summary data
In [28]: cat_len = np.sum(map(len, mappings))
         print(rdd_bike.first()[8:12])
         num_len = len(rdd_bike.first()[8:12])
         total_len = num_len + cat_len
(0.2399999463558197, 0.2879000081062317, 0.8100000023841858, 0.0)
In [29]: print "Feature vector length for categorical features: %d" % cat_len
         print "Feature vector length for numerical features: %d" % num_len
         print "Total feature vector length: %d" % total_len
Feature vector length for categorical features: 57
Feature vector length for numerical features: 4
Total feature vector length: 61
```

There are 57 categorical features (dummys) and 4 numerical features in the data.

4.0.9 Define labeled points

Next we're defining the labeled points

```
In [30]: rdd_bike.take(5)
Out[30]: [Row(season=1, yr=0, mnth=1, hr=0, holiday=0, weekday=6, workingday=0, weathersit=1, te
         Row(season=1, yr=0, mnth=1, hr=1, holiday=0, weekday=6, workingday=0, weathersit=1, te
         Row(season=1, yr=0, mnth=1, hr=2, holiday=0, weekday=6, workingday=0, weathersit=1, te
         Row(season=1, yr=0, mnth=1, hr=3, holiday=0, weekday=6, workingday=0, weathersit=1, te
         Row(season=1, yr=0, mnth=1, hr=4, holiday=0, weekday=6, workingday=0, weathersit=1, te
In [31]: rdd_bike2 = rdd_bike.map(lambda r: LabeledPoint(extract_label(r),
                                                   extract_features(r)))
        first_point = rdd_bike2.first()
        print ("Label: " + str(first_point.label))
        print ("Linear Model feature vector:\n" + str(first_point.features))
        print ("Linear Model feature vector length: " + str(len(first_point.features)))
Label: 16.0
Linear Model feature vector:
Linear Model feature vector length: 61
```

4.0.10 Creat test and train

We're spliting the data into 85% training and 15% testing data

4.0.11 Linear regression

Next we're calculating the regression model with all the features against the training data.

 $(\mathtt{weights} = [0.116168979055, 0.226422311253, 0.26017070975, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.207218347234, 0.304143328575, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.5058370187, 0.505837018, 0.50587018, 0.50587018, 0.50587018, 0.50587018, 0.50587018, 0.50587018, 0.50587018, 0.50587018, 0.50587018, 0.5057018, 0.5057018, 0.50587018, 0.5057018,$

4.0.12 Prediction

With the above model we can predict the values from the test dataset.

Linear Model predictions: [(36.0, 2.9554706504526154), (110.0, 2.649529971102679), (53.0, 2.5569

4.0.13 Accuracy

Next we can calculate the accuracy of our model.

The model has a MSE of 242.64 and a MAE of 12.39 while the RMSLE is at 0.69.

5 Problem 4 (25%)

Question: Use a *Decision Tree model* to predict *mpg* values in *auto_mpg_original.txt* data. Assess accuracy of your prediction using at least two performance metrics.

5.0.1 Functions

The below problem needs the following functions to be solved.

```
In [36]: def extract_features(record):
    cat_vec = np.zeros(cat_len)
    i = 0
    step = 0
    for field in record[0:4]:
        m = mappings[i]
        idx = m[field]
        cat_vec[idx + step] = 1
        i = i + 1
        step = step + len(m)
    num_vec = np.array([float(field) for field in record[4:8]])
    return np.concatenate((cat_vec, num_vec))

def extract_features_dt(record):
    return np.array(map(float, record[0:8]))
```

5.0.2 Prepare data

First we're preparing the dataframe. We're using the same dataframe as used in problem 1 & 2. That means we can pick up from dataframe2 (df2). The advantage of the regression tree is that we can simply hash the car name for our analyis.

5.0.3 Create mapping

Next we can create the mapping.

5.0.4 Feature description

Next we can output the features used for the prediction.

```
Length of categorical features: 59
Length of numerical features: 5
Total feature vector length: 64
```

5.0.5 Label points

Next we can label the dataset.

```
In [40]: df_car2 = rdd_car.map(lambda r: LabeledPoint(extract_label(r),
                                                      extract features dt(r)))
In [41]: df_car2.take(5)
Out[41]: [LabeledPoint(25.0, [4.0,70.0,1304410654.0,2.0,17.5,110.0,87.0,2672.0]),
         LabeledPoint(26.0, [4.0,70.0,1064022512.0,2.0,12.5,121.0,113.0,2234.0]),
         LabeledPoint(27.2000007629, [4.0,78.0,1936435720.0,3.0,14.6999998093,119.0,97.0,2300.0
          LabeledPoint(25.0, [4.0,72.0,420531909.0,1.0,17.0,97.5,80.0,2126.0]),
          LabeledPoint(25.0, [4.0,76.0,1355140489.0,1.0,14.8999996185,140.0,92.0,2572.0])]
In [42]: first_point = df_car2.first()
         print ("Label: " + str(first_point.label))
         print ("Linear Model feature vector:\n" + str(first_point.features))
         print ("Linear Model feature vector length: " + str(len(first_point.features)))
Label: 25.0
Linear Model feature vector:
[4.0,70.0,1304410654.0,2.0,17.5,110.0,87.0,2672.0]
Linear Model feature vector length: 8
```

5.0.6 Split data

In order to control for overfitting we're splitting the dataset. We're using the same split as in problem 1, i.e., 80% training and 20% test set.

5.0.7 Regression tree

Next we can build the regression tree with the *DecisionTree* method. It thas a default tree depth of 5. As we're using the labelpoint we don't have to input any categorical features.

```
In [44]: fit_tree = DecisionTree.trainRegressor(df_train,{})
```

5.0.8 Prediction

With the above model we can predict the values in the test set.

5.0.9 Tree caracteristics

Next we can output the tree characteristics.

The tree has 63 nodes and tree depth of 5.

5.0.10 Accuracy

Next we can have a look at the accuracy of the model.

The above tree achieves a MSE of 24, a MAE of 3.3 and a RMSLE of 0.2. comparing that with the simple linear regression model from problem 2 (MSE: 242.64, MAE: 12.39 and RMSLE: 0.69) the regression tree clearly outperforms the regression model. This was to be expected as we're using much more features. Furthremore, as already mentioned in problem 2, some of the data shows a non-linear relationship with the target variable.

5.0.11 Output tree (optional)

Last but not least we can have a look at the actual tree.

```
In []: print(fit_tree.toDebugString())
DecisionTreeModel regressor of depth 5 with 63 nodes
  If (feature 0 <= 5.0)
   If (feature 7 <= 2219.0)
   If (feature 1 <= 77.0)
     If (feature 4 <= 19.5)
      If (feature 7 <= 2075.0)
       Predict: 31.023809523809526
      Else (feature 7 > 2075.0)
       Predict: 27.36666666666667
     Else (feature 4 > 19.5)
      If (feature 1 <= 71.0)
       Predict: 22.333333333333333
      Else (feature 1 > 71.0)
       Predict: 25.25
    Else (feature 1 > 77.0)
     If (feature 6 <= 58.0)
      If (feature 1 <= 78.0)
       Predict: 43.099998474121094
      Else (feature 1 > 78.0)
       Predict: 39.099998474121094
     Else (feature 6 > 58.0)
      If (feature 5 <= 91.0)
       Predict: 36.236841804102845
      Else (feature 5 > 91.0)
       Predict: 34.14117656034582
   Else (feature 7 > 2219.0)
   If (feature 1 <= 78.0)
     If (feature 7 <= 2300.0)
      If (feature 4 <= 18.200000762939453)</pre>
       Predict: 26.35384618318998
      Else (feature 4 > 18.200000762939453)
       Predict: 21.5
     Else (feature 7 > 2300.0)
      If (feature 7 <= 2865.0)
       Predict: 23.181250035762787
      Else (feature 7 > 2865.0)
       Predict: 20.285714285714285
    Else (feature 1 > 78.0)
     If (feature 7 <= 2560.0)
      If (feature 0 <= 3.0)
      Predict: 23.700000762939453
      Else (feature 0 > 3.0)
       Predict: 32.24285738808768
```

```
Else (feature 7 > 2560.0)
    If (feature 5 <= 135.0)
     Predict: 29.521481619940865
    Else (feature 5 > 135.0)
     Predict: 26.671428544180735
Else (feature 0 > 5.0)
 If (feature 6 <= 129.0)
  If (feature 1 <= 78.0)
   If (feature 5 <= 232.0)
    If (feature 7 <= 3465.0)
     Predict: 20.390909108248625
    Else (feature 7 > 3465.0)
     Predict: 18.18571444920131
   Else (feature 5 > 232.0)
    If (feature 4 <= 16.5)
     Predict: 18.40909090909091
    Else (feature 4 > 16.5)
     Predict: 16.4444444444443
  Else (feature 1 > 78.0)
   If (feature 2 <= 1.488979555E9)
    If (feature 7 <= 3420.0)
     Predict: 20.866666793823242
    Else (feature 7 > 3420.0)
     Predict: 17.600000381469727
   Else (feature 2 > 1.488979555E9)
    If (feature 1 <= 81.0)
     Predict: 24.714285714285715
    Else (feature 1 > 81.0)
     Predict: 38.0
 Else (feature 6 > 129.0)
  If (feature 7 <= 4054.0)
   If (feature 6 <= 150.0)
    If (feature 1 <= 76.0)
     Predict: 15.2
    Else (feature 1 > 76.0)
     Predict: 17.845454822887074
   Else (feature 6 > 150.0)
    If (feature 7 <= 3613.0)
     Predict: 15.566666920979818
    Else (feature 7 > 3613.0)
     Predict: 26.0
  Else (feature 7 > 4054.0)
   If (feature 1 <= 74.0)
    If (feature 7 <= 4278.0)
     Predict: 14.545454545454545
    Else (feature 7 > 4278.0)
     Predict: 12.636363636363637
   Else (feature 1 > 74.0)
```

If (feature 1 <= 77.0)</pre>

Predict: 15.26923076923077 Else (feature 1 > 77.0)

Predict: 17.199999809265137

As can be seen above, the tree uses a multitude of features that the tree selected as spliting points.