# Partitioning the Data

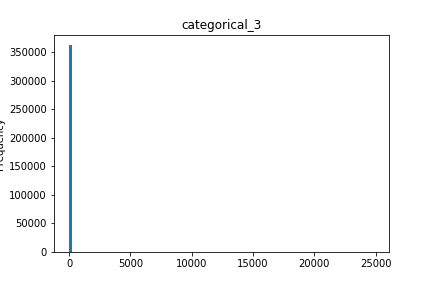
The training file contained 45 840 618 rows of data. This was much too large to read directly into memory. The solution was to find 2 Million indices which we wanted to extract. This was done by taking a 2 Million random numbers between 0 and 45 840 617 (0 indexed). These were the 2 million random integers that would be used throughout the assignment.

These 2 Million random integers were further randomly divided into 3 sets. 1 Million for training, 750k for testing, and 250k for validation. First, 1 Million integers within the 2 Million were randomly selected. Then 250k random numbers from the remaining 1 Million were selected for the validation set. The remaining 750k were taken to be the testing set. These three sets of indices were then saved to csv files for future use.

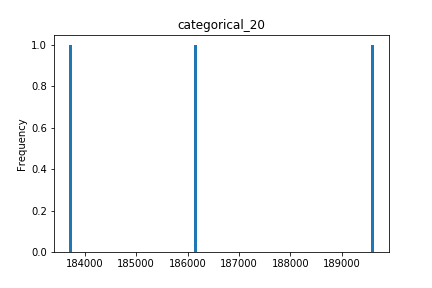
For each of the three sets of indices, a data set was produced from the original training file. For the training indices, this was done by reading in 4 million rows of data from the training file at a time and copying the ones that were present in training index set into a separate pandas dataframe object to keep track of them. The 4 million rows were then discarded and another 4 million were loaded. This was done until the end of the training file was reached. The training indeces partition was called train1M and saved to a csv file in order to not have to complete this long operation all the time (although it is possible to do all the data partitioning in 30 mins on a relatively powerful computer). The same procedure was done for the validation set (called validation250k) and for the testing set (called test750k).

# Summary Statistics

Histograms were computed for each of the features. All of the integer features were kept and a list of categorical features that should be kept was generated based on the histograms generated. Generally speaking, any histogram that looked like the one here were not kept as they would not enable good separation of data.

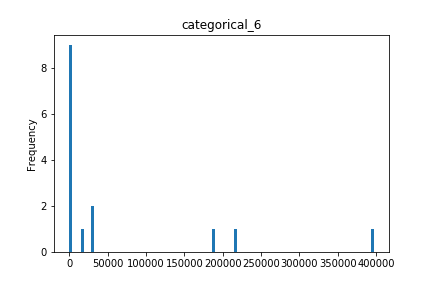
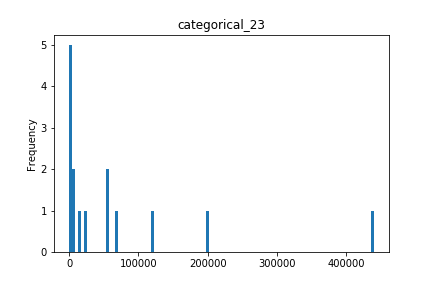


This is because, even with the data separated into 100 bins, the histogram shows only 1 bin that is highly utilized and so the separation of data on categorical\_3 would not be as good as categorical\_20.



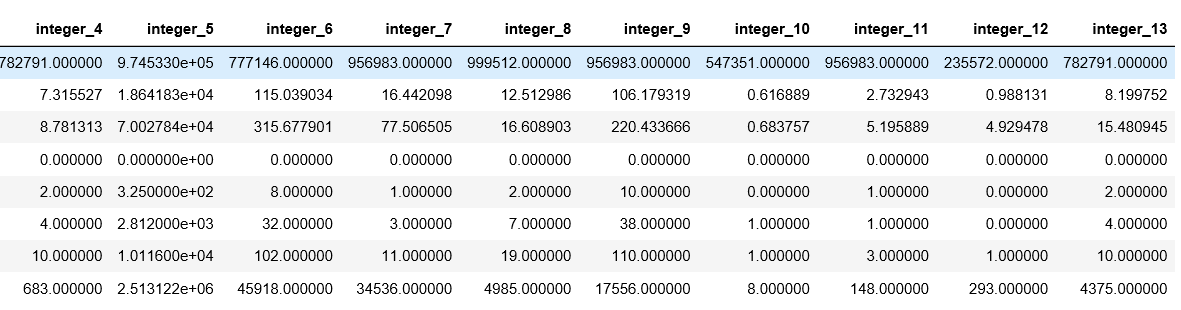
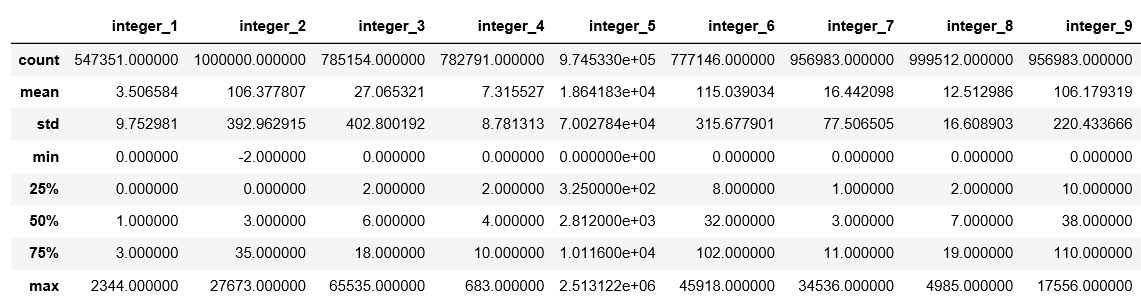
Categorical\_20 is a good feature to separate data on as it will create 3 bins. Categorical\_20 is better than categorical\_3, however it is not a very good category either as it has a very low frequency could on any given value. A total of 3 items were found to have a categorical\_20 value.

A Much better feature to keep would be one that has both high count and higher variance. For example, categorical\_23 or categorical\_6



Both these histograms can be considered better than categorical\_20 as they have more separation of data (they take more distinct values) and a greater count of values overall.

For the Integer features several statistics were measured. The table below is a resume of those statistics:



# Normalization and Feature Engineering

When the statistics and histograms were created, the normalization and feature engineering part could be performed. The first pre-processing step was to remove any empty fields by filling them with 0 (if integer) or ‘Dummy’ if non-integer. The -1 integers were also replaced with 0s. Before any categorical feature selection, the integer features were normalized (mean-centered and unit variance). This was done using sklearn’s preprocessing scale function.

Then, the features that were to be removed were identified. As shown in the previous section, the features whose histograms were single values were removed. This was because they did not change regardless of label and other features. This made the dropping of the following categorical features justified: “categorical\_1”, “categorical\_3”, “categorical\_4”, “categorical\_8”, “categorical\_10”, “categorical\_12”, “categorical\_16”, “categorical\_19”, “categorical\_21”, “categorical\_24” and “categorical\_26”

When the features were dropped, a one-hot encoding was performed on all the remaining categorical features.