04b_Modeling_Final

April 14, 2023

1 ADS-508-01-SP23 Team 8: Final Project

2 Train model

Much of the code is modified from Fregly, C., & Barth, A. (2021). Data science on AWS: Implementing end-to-end, continuous AI and machine learning pipelines. O'Reilly.

2.1 Install missing dependencies

PyAthena is a Python DB API 2.0 (PEP 249) compliant client for Amazon Athena.

```
[2]: | pip install --disable-pip-version-check -q PyAthena==2.1.0 | pip install --disable-pip-version-check -q sagemaker-experiments==0.1.26 | pip install missingno | pip install scikit-optimize
```

WARNING: The directory '/root/.cache/pip' or its parent directory is not owned or is not writable by the current user. The cache has been disabled. Check the permissions and owner of that directory. If executing pip with sudo, you should use sudo's -H flag.

WARNING: Running pip as the 'root' user can result in broken permissions and conflicting behaviour with the system package manager. It is recommended to use a virtual environment instead:

https://pip.pypa.io/warnings/venv

WARNING: The directory '/root/.cache/pip' or its parent directory is not owned or is not writable by the current user. The cache has been disabled. Check the permissions and owner of that directory. If executing pip with sudo, you should use sudo's -H flag.

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WARNING: The directory '/root/.cache/pip' or its parent directory is not owned or is not writable by the current user. The cache has been disabled. Check the permissions and owner of that directory. If executing pip with sudo, you should use sudo's -H flag.

Collecting missingno

Downloading missingno-0.5.2-py3-none-any.whl (8.7 kB)

Requirement already satisfied: numpy in /opt/conda/lib/python3.7/site-packages (from missingno) (1.21.6)

Requirement already satisfied: seaborn in /opt/conda/lib/python3.7/site-packages (from missingno) (0.10.0)

Requirement already satisfied: matplotlib in /opt/conda/lib/python3.7/site-packages (from missingno) (3.1.3)

Requirement already satisfied: scipy in /opt/conda/lib/python3.7/site-packages (from missingno) (1.4.1)

Requirement already satisfied: kiwisolver>=1.0.1 in

/opt/conda/lib/python3.7/site-packages (from matplotlib->missingno) (1.1.0)

Requirement already satisfied: python-dateutil>=2.1 in

/opt/conda/lib/python3.7/site-packages (from matplotlib->missingno) (2.8.2)

Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.1 in

/opt/conda/lib/python3.7/site-packages (from matplotlib->missingno) (2.4.6)

Requirement already satisfied: cycler>=0.10 in /opt/conda/lib/python3.7/site-

```
packages (from matplotlib->missingno) (0.10.0)
Requirement already satisfied: pandas>=0.22.0 in /opt/conda/lib/python3.7/site-
packages (from seaborn->missingno) (1.3.5)
Requirement already satisfied: six in /opt/conda/lib/python3.7/site-packages
(from cycler>=0.10->matplotlib->missingno) (1.14.0)
Requirement already satisfied: setuptools in /opt/conda/lib/python3.7/site-
packages (from kiwisolver>=1.0.1->matplotlib->missingno) (59.3.0)
Requirement already satisfied: pytz>=2017.3 in /opt/conda/lib/python3.7/site-
packages (from pandas>=0.22.0->seaborn->missingno) (2019.3)
Installing collected packages: missingno
Successfully installed missingno-0.5.2
WARNING: Running pip as the 'root' user can result in broken permissions
and conflicting behaviour with the system package manager. It is recommended to
use a virtual environment instead: https://pip.pypa.io/warnings/venv
WARNING: The directory '/root/.cache/pip' or its parent directory is
not owned or is not writable by the current user. The cache has been disabled.
Check the permissions and owner of that directory. If executing pip with sudo,
you should use sudo's -H flag.
Collecting scikit-optimize
 Downloading scikit optimize-0.9.0-py2.py3-none-any.whl (100 kB)
                          100.3/100.3 kB
222.4 MB/s eta 0:00:00
Requirement already satisfied: scikit-learn>=0.20.0 in
/opt/conda/lib/python3.7/site-packages (from scikit-optimize) (0.22.1)
Requirement already satisfied: numpy>=1.13.3 in /opt/conda/lib/python3.7/site-
packages (from scikit-optimize) (1.21.6)
Requirement already satisfied: joblib>=0.11 in /opt/conda/lib/python3.7/site-
packages (from scikit-optimize) (1.2.0)
Requirement already satisfied: scipy>=0.19.1 in /opt/conda/lib/python3.7/site-
packages (from scikit-optimize) (1.4.1)
Collecting pyaml>=16.9
 Downloading pyaml-21.10.1-py2.py3-none-any.whl (24 kB)
Requirement already satisfied: PyYAML in /opt/conda/lib/python3.7/site-packages
(from pyaml>=16.9->scikit-optimize) (6.0)
Installing collected packages: pyaml, scikit-optimize
Successfully installed pyaml-21.10.1 scikit-optimize-0.9.0
WARNING: Running pip as the 'root' user can result in broken permissions
and conflicting behaviour with the system package manager. It is recommended to
use a virtual environment instead: https://pip.pypa.io/warnings/venv
```

2.2 Globally import libraries

```
[3]: import boto3
     from botocore.client import ClientError
     import pandas as pd
     import numpy as np
     from pyathena import connect
     from IPython.core.display import display, HTML
     import missingno as msno
     from skopt import BayesSearchCV
     from skopt.space import Real, Categorical, Integer
     from sklearn.compose import ColumnTransformer
     from sklearn.pipeline import make_pipeline, Pipeline
     from sklearn.preprocessing import StandardScaler, OneHotEncoder
     from sklearn.model_selection import train_test_split, cross_val_score,_
      GridSearchCV
     from sklearn.ensemble import RandomForestRegressor
     from sklearn.neural_network import MLPRegressor
     from sklearn.impute import SimpleImputer
     from sklearn.metrics import r2_score, mean_squared_error
     from sklearn.linear model import Lasso
     import datetime as dt
     import time
     import sagemaker
     from smexperiments.experiment import Experiment
     from smexperiments.trial import Trial
     import joblib
     import os
     from io import BytesIO
     %matplotlib inline
```

2.3 Instantiate AWS SageMaker and S3 sessions

```
[5]: print(f"Default bucket: {def_bucket}")
print(f"Public T8 bucket: {bucket}")
```

Default bucket: sagemaker-us-east-1-657724983756 Public T8 bucket: sagemaker-us-east-ads508-sp23-t8

2.4 Pass in train and test X from CSV

2.5 Pass in train and test y from np array

```
[7]: # Define the S3 object key
     train_y01_s3_key = 'team_8_data/modeling_data/training/train_y01.npy'
     # Load the numpy array from S3
     with BytesIO() as data:
         s3.download_fileobj(def_bucket, train_y01_s3_key, data)
         data.seek(0)
         train_y01 = np.load(data)
     # Define the S3 object key
     test_y01_s3_key = 'team_8_data/modeling_data/testing/test_y01.npy'
     # Load the numpy array from S3
     with BytesIO() as data:
         s3.download_fileobj(def_bucket, test_y01_s3_key, data)
         data.seek(0)
         test_y01 = np.load(data)
     train_y01 = train_y01.ravel()
     test_y01 = test_y01.ravel()
     # Confirm that the numpy array was loaded from S3
     print(f'{train_y01.shape}')
     print(f'{test_y01.shape}')
```

```
(25284,)
(6321,)
```

2.6 Model Training using Grid search with 5-fold cross-validation

2.6.1 Neural Network

```
[8]: # Start timer script
     start_time = dt.datetime.today()
     # Citation: Hochberg, 2018; Shanmukh, 2021
     m1v1_nn_pip = Pipeline([('si', SimpleImputer(strategy='median')),
                          ('ss', StandardScaler()),
                          ('nn', MLPRegressor(random_state=1699))])
     nodes h = 3
     predictors_p = 49
    hidden_layer_sizes_hparam = [[100,],
                                  [(nodes_h*(predictors_p+1))+nodes_h+1,],
                                   [50, 50]
     activation_hparam = ['logistic', 'relu']
     solver_hparam = ['adam']
     alpha_hparam = [.0001, .0005, .001]
     learn_rate_hparam = ['constant', 'invscaling']
     #hidden_layer_sizes_hparam = [[100,]]
     #activation hparam = ['relu']
     #solver_hparam = ['adam']
     \#alpha\ hparam = [.0001]
     #learn_rate_hparam = ['invscaling']
     m1v1_nn_grd = {'nn_hidden_layer_sizes': hidden_layer_sizes_hparam,
                 'nn_activation': activation_hparam,
                 'nn__solver': solver_hparam,
                 'nn__alpha': alpha_hparam,
                 'nn__learning_rate': learn_rate_hparam
                }
     m1v1_nn = GridSearchCV(m1v1_nn_pip,
                            m1v1_nn_grd,
                            scoring='neg_root_mean_squared_error',
                            n jobs=2,
                            refit=True,
                            verbose=2)
    m1v1_nn.fit(train_x01, train_y01)
```

```
print(f'Best Estimator:\n{m1v1_nn.best_estimator }')
print(pd.DataFrame(m1v1_nn.cv_results_))
train_m1v1_nn_y01_pred = m1v1_nn.predict(train_x01)
print(train_m1v1_nn_y01_pred)
test_m1v1_nn_y01_pred = m1v1_nn.predict(test_x01)
print(test_m1v1_nn_y01_pred)
# Display evaluation metrics
# R-sq
train_m1v1_nn_r2 = r2_score(train_y01, train_m1v1_nn_y01_pred)
test_m1v1_nn_r2 = r2_score(test_y01, test_m1v1_nn_y01_pred)
print(f'Train R-sq:\n{train_m1v1_nn_r2}')
print(f'Test R-sq:\n{test_m1v1_nn_r2}')
train_m1v1_nn_rmse = mean_squared_error(train_y01, train_m1v1_nn_y01_pred,__
  ⇒squared=False)
test_m1v1_nn_rmse = mean_squared_error(test_y01, test_m1v1_nn_y01_pred,_
 ⇔squared=False)
print(f'Train RMSE:\n{train_m1v1_nn_rmse}')
print(f'Test RMSE:\n{test m1v1 nn rmse}')
# End timer script
end time = dt.datetime.today()
time_elapse = end_time - start_time
print(f'End Time = {end_time}')
print(f'Script Time = {time_elapse}')
Fitting 5 folds for each of 36 candidates, totalling 180 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done 37 tasks
                                         | elapsed: 12.0min
[Parallel(n_jobs=2)]: Done 158 tasks
                                         | elapsed: 45.9min
[Parallel(n_jobs=2)]: Done 180 out of 180 | elapsed: 51.7min finished
Best Estimator:
Pipeline (memory=None,
         steps=[('si',
                 SimpleImputer(add_indicator=False, copy=True, fill_value=None,
                               missing_values=nan, strategy='median',
                               verbose=0)),
                ('ss',
```

```
('nn',
                  MLPRegressor(activation='relu', alpha=0.0005,
                                batch_size='auto', beta_1=0.9, beta_2=0.999,
                                early stopping=False, epsilon=1e-08,
                                hidden_layer_sizes=[50, 50],
                                learning rate='constant',
                                learning_rate_init=0.001, max_fun=15000,
                                max_iter=200, momentum=0.9, n_iter_no_change=10,
                                nesterovs_momentum=True, power_t=0.5,
                                random_state=1699, shuffle=True, solver='adam',
                                tol=0.0001, validation_fraction=0.1,
                                verbose=False, warm_start=False))],
         verbose=False)
    mean_fit_time
                    std_fit_time
                                   mean_score_time
                                                     std_score_time
                                                           0.003388
0
        33.143548
                        0.529329
                                          0.032452
1
        34.235025
                        0.891932
                                          0.034432
                                                           0.003698
2
        45.957392
                        0.721042
                                          0.042339
                                                           0.000732
3
        46.024776
                        0.781211
                                          0.050556
                                                           0.017036
4
                                                           0.003400
        38.072548
                        0.445525
                                          0.033994
5
        36.995700
                        0.322889
                                          0.032575
                                                           0.000501
6
        32.707927
                        0.229827
                                          0.032212
                                                           0.000665
7
        32.493836
                        0.077391
                                          0.032501
                                                           0.000327
8
        45.085183
                        0.421935
                                          0.044698
                                                           0.003383
9
                        0.353731
        45.192096
                                          0.045635
                                                           0.003949
10
                        0.503359
        37.167754
                                          0.034419
                                                           0.004507
11
        37.187461
                        0.628572
                                          0.033794
                                                           0.003179
12
        32.951811
                        0.651863
                                          0.032234
                                                           0.000757
13
        32.465124
                        0.270572
                                          0.032322
                                                           0.000358
14
        47.043259
                        2.372003
                                          0.042367
                                                           0.000092
15
        45.504390
                        0.374914
                                          0.042963
                                                           0.001024
                        0.681981
16
        37.119073
                                          0.033486
                                                           0.001257
        37.297852
17
                        0.599174
                                          0.032584
                                                           0.000332
                                                           0.003253
18
        25.550653
                        0.229620
                                          0.020148
19
        25.787540
                        0.218238
                                          0.017209
                                                           0.000411
20
        33.771521
                        0.603930
                                          0.024322
                                                           0.009828
21
        33.597681
                        0.430749
                                          0.019367
                                                           0.000481
22
        31.016342
                        0.396437
                                          0.017053
                                                           0.001032
23
        31.029871
                        0.554800
                                          0.018221
                                                           0.001761
        26.011305
24
                                                           0.000348
                        0.443071
                                          0.017106
25
        25.785980
                        0.471428
                                          0.016555
                                                           0.001151
26
        33.899021
                        0.349528
                                          0.020482
                                                           0.001773
27
        33.563256
                        0.528809
                                          0.019615
                                                           0.000963
28
        31.141742
                        0.566396
                                          0.020337
                                                           0.006852
29
        30.997358
                        0.365988
                                          0.017249
                                                           0.000827
30
        25.684840
                        0.256868
                                          0.017028
                                                           0.000479
31
        25.798281
                        0.302832
                                          0.017244
                                                           0.000354
32
        33.996955
                        0.638432
                                                           0.000500
                                          0.019921
```

StandardScaler(copy=True, with_mean=True, with_std=True)),

```
33
         33.543362
                         0.277484
                                            0.019681
                                                              0.000308
34
         30.799481
                         0.347098
                                            0.017663
                                                              0.000995
35
                                                              0.002267
         30.831124
                         0.491073
                                            0.015790
   param_nn__activation param_nn__alpha param_nn__hidden_layer_sizes \
0
                logistic
                                     0.0001
                                                                      [100]
                                     0.0001
1
                logistic
                                                                      [100]
                                     0.0001
2
                logistic
                                                                      [154]
3
                logistic
                                     0.0001
                                                                      [154]
4
                                     0.0001
                                                                   [50, 50]
                logistic
5
                                     0.0001
                                                                   [50, 50]
                logistic
6
                logistic
                                     0.0005
                                                                      [100]
7
                                     0.0005
                                                                      [100]
                logistic
8
                logistic
                                     0.0005
                                                                      [154]
9
                                                                       [154]
                logistic
                                     0.0005
10
                logistic
                                     0.0005
                                                                   [50, 50]
11
                logistic
                                     0.0005
                                                                   [50, 50]
12
                                      0.001
                                                                      [100]
                logistic
13
                logistic
                                      0.001
                                                                      [100]
14
                logistic
                                      0.001
                                                                      [154]
15
                                                                      [154]
                logistic
                                      0.001
16
                logistic
                                     0.001
                                                                   [50, 50]
17
                logistic
                                      0.001
                                                                   [50, 50]
18
                     relu
                                     0.0001
                                                                      [100]
19
                     relu
                                     0.0001
                                                                      [100]
20
                     relu
                                     0.0001
                                                                      [154]
21
                                     0.0001
                     relu
                                                                      [154]
22
                     relu
                                     0.0001
                                                                   [50, 50]
                                                                   [50, 50]
23
                     relu
                                     0.0001
24
                     relu
                                     0.0005
                                                                      [100]
25
                     relu
                                     0.0005
                                                                      [100]
26
                     relu
                                     0.0005
                                                                      [154]
27
                                                                      [154]
                     relu
                                     0.0005
28
                     relu
                                     0.0005
                                                                   [50, 50]
29
                     relu
                                     0.0005
                                                                   [50, 50]
30
                                                                      [100]
                     relu
                                      0.001
31
                     relu
                                      0.001
                                                                      [100]
32
                     relu
                                      0.001
                                                                      [154]
33
                     relu
                                      0.001
                                                                      [154]
34
                                      0.001
                                                                   [50, 50]
                     relu
35
                                      0.001
                                                                   [50, 50]
                     relu
   param_nn__learning_rate param_nn__solver
0
                                            adam
                    constant
1
                                            adam
                  invscaling
2
                    constant
                                           adam
3
                  invscaling
                                           adam
4
                    constant
                                           adam
```

```
invscaling
6
                   constant
                                         adam
7
                 invscaling
                                         adam
8
                   constant
                                         adam
9
                 invscaling
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10
                   constant
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11
                 invscaling
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12
                   constant
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                 invscaling
14
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15
                 invscaling
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16
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17
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                 invscaling
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31
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                 invscaling
32
                   constant
                                         adam
33
                 invscaling
                                         adam
34
                   constant
                                         adam
35
                                         adam
                 invscaling
                                                 params
                                                          split0_test_score
    {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                               -7.886156
0
    {'nn activation': 'logistic', 'nn alpha': 0...
1
                                                               -7.886156
    {'nn_activation': 'logistic', 'nn_alpha': 0...
2
                                                                -6.666789
    {'nn_activation': 'logistic', 'nn_alpha': 0...
3
                                                                -6.666789
    {'nn_activation': 'logistic', 'nn_alpha': 0...
4
                                                                -4.942271
5
    {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                                -4.942271
    {'nn_activation': 'logistic', 'nn_alpha': 0...
6
                                                                -7.885017
7
    {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                               -7.885017
8
    {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                               -6.660854
    {'nn_activation': 'logistic', 'nn_alpha': 0...
9
                                                                -6.660854
    {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                                -4.943635
    {'nn_activation': 'logistic', 'nn_alpha': 0...
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12
    {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                               -7.886704
    {'nn_activation': 'logistic', 'nn_alpha': 0...
13
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14 {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                               -6.656225
```

adam

5

```
15 {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                             -6.656225
16 {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                             -4.945009
17 {'nn_activation': 'logistic', 'nn_alpha': 0...
                                                             -4.945009
18 {'nn_activation': 'relu', 'nn_alpha': 0.0001...
                                                              -4.755215
19 {'nn activation': 'relu', 'nn alpha': 0.0001...
                                                              -4.755215
20 {'nn_activation': 'relu', 'nn_alpha': 0.0001...
                                                              -3.408820
21 {'nn_activation': 'relu', 'nn_alpha': 0.0001...
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22 {'nn_activation': 'relu', 'nn_alpha': 0.0001...
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23 {'nn_activation': 'relu', 'nn_alpha': 0.0001...
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24 {'nn_activation': 'relu', 'nn_alpha': 0.0005...
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25 {'nn_activation': 'relu', 'nn_alpha': 0.0005...
                                                              -4.793217
26 {'nn_activation': 'relu', 'nn_alpha': 0.0005...
                                                              -3.415002
27 {'nn_activation': 'relu', 'nn_alpha': 0.0005...
                                                              -3.415002
28 {'nn_activation': 'relu', 'nn_alpha': 0.0005...
                                                              -2.072638
29 {'nn_activation': 'relu', 'nn_alpha': 0.0005...
                                                              -2.072638
30 {'nn_activation': 'relu', 'nn_alpha': 0.001,...
                                                              -4.732671
31 {'nn_activation': 'relu', 'nn_alpha': 0.001,...
                                                              -4.732671
32 {'nn_activation': 'relu', 'nn_alpha': 0.001,...
                                                              -3.442814
33 {'nn_activation': 'relu', 'nn_alpha': 0.001,...
                                                              -3.442814
34 {'nn_activation': 'relu', 'nn_alpha': 0.001,...
                                                              -2.158172
35 {'nn_activation': 'relu', 'nn_alpha': 0.001,...
                                                              -2.158172
    split1_test_score
                       split2_test_score
                                          split3_test_score
0
            -8.056679
                               -7.571552
                                                   -7.917553
            -8.056679
                               -7.571552
                                                   -7.917553
1
2
                                                   -6.284235
            -6.611240
                               -6.292724
3
            -6.611240
                               -6.292724
                                                   -6.284235
4
            -4.733368
                               -4.564217
                                                   -4.642696
5
            -4.733368
                               -4.564217
                                                   -4.642696
6
            -8.054838
                               -7.574916
                                                   -7.917823
7
            -8.054838
                               -7.574916
                                                   -7.917823
8
            -6.610766
                               -6.290245
                                                   -6.284635
9
            -6.610766
                               -6.290245
                                                   -6.284635
            -4.732347
                               -4.564699
                                                   -4.641053
10
                               -4.564699
11
            -4.732347
                                                   -4.641053
12
            -8.054588
                               -7.577553
                                                   -7.916608
13
            -8.054588
                               -7.577553
                                                   -7.916608
14
            -6.610904
                               -6.288636
                                                   -6.287919
15
            -6.610904
                               -6.288636
                                                   -6.287919
16
            -4.731240
                               -4.566586
                                                   -4.652802
17
                               -4.566586
            -4.731240
                                                   -4.652802
18
            -4.727183
                               -4.493818
                                                   -4.706454
19
            -4.727183
                               -4.493818
                                                   -4.706454
20
            -3.261693
                               -3.143096
                                                   -3.177231
21
            -3.261693
                               -3.143096
                                                   -3.177231
22
            -2.074308
                               -1.988741
                                                   -2.209510
23
            -2.074308
                               -1.988741
                                                   -2.209510
24
            -4.620354
                               -4.531985
                                                   -4.668786
```

0.5	4 000054	4 50400		0700
25	-4.620354	-4.53198		
26	-3.165363	-3.11158		
27	-3.165363	-3.11158		
28	-1.978748	-1.91738	1 -2.09	9757
29	-1.978748	-1.91738	1 -2.09	9757
30	-4.652343	-4.51150	0 -4.64	5985
31	-4.652343	-4.51150	0 -4.64	5985
32	-3.205790	-3.09995	4 -3.16	0798
33	-3.205790	-3.09995	4 -3.16	0798
34	-1.995288	-1.84547	7 -2.20	3662
35	-1.995288	-1.84547	7 -2.20	3662
	split4_test_score	mean_test_score	std_test_score	rank_test_score
0	-7.868349	-7.860058	0.158714	31
1	-7.868349	-7.860058	0.158714	31
2	-6.383989	-6.447796	0.160961	29
3	-6.383989	-6.447796	0.160961	29
4	-4.418050	-4.660120	0.174970	19
		-4.660120 -4.660120		
5	-4.418050		0.174970	19
6	-7.869608	-7.860440	0.157032	33
7	-7.869608	-7.860440	0.157032	33
8	-6.380977	-6.445496	0.159897	27
9	-6.380977	-6.445496	0.159897	27
10	-4.419229	-4.660193	0.174983	21
11	-4.419229	-4.660193	0.174983	21
12	-7.871709	-7.861432	0.156003	35
13	-7.871709	-7.861432	0.156003	35
14	-6.378792	-6.444495	0.158522	25
15	-6.378792	-6.444495	0.158522	25
16	-4.421981	-4.663523	0.174169	23
17	-4.421981	-4.663523	0.174169	23
18	-4.317670	-4.600068	0.168870	17
19	-4.317670	-4.600068	0.168870	17
20	-3.227816	-3.243731	0.092065	11
21	-3.227816	-3.243731	0.092065	11
22	-1.943277	-2.070856	0.096772	5
23	-1.943277	-2.070856	0.096772	5
24	-4.332465	-4.589361	0.153697	15
25	-4.332465	-4.589361	0.153697	15
26	-3.171301	-3.203446	0.107820	7
27	-3.171301	-3.203446	0.107820	7
28	-2.024192	-2.018543	0.065378	1
29	-2.024192 -2.024192	-2.018543 -2.018543	0.065378	1
30	-2.024192 -4.367697	-4.582040	0.128561	13
31	-4.367697	-4.582040	0.128561	13
32	-3.234924	-3.228856	0.116271	9
33	-3.234924	-3.228856	0.116271	9
34	-2.029527	-2.046425	0.126879	3

```
-2.029527
                                  -2.046425
                                                    0.126879
                                                                            3
     [ 5.77257103 2.71321492 34.23584791 ... 2.24031845 14.15423095
       0.35154327]
     [41.00555646 -0.83261161 37.19630089 ... -1.23440346 6.85440592
      17.10392427]
     Train R-sq:
     0.9953169265206908
     Test R-sq:
     0.9946084935331966
     Train RMSE:
     1.2934970735367237
     Test RMSE:
     1.4032555490004501
     End Time = 2023-04-13 19:29:37.552207
     Script Time = 0:52:22.942444
     /opt/conda/lib/python3.7/site-
     packages/sklearn/neural_network/_multilayer_perceptron.py:571:
     ConvergenceWarning: Stochastic Optimizer: Maximum iterations (200) reached and
     the optimization hasn't converged yet.
       % self.max_iter, ConvergenceWarning)
 [9]: s3_m1v1_nn_pqt_base_path = f"../models"
      if not os.path.exists(s3_m1v1_nn_pqt_base_path):
          os.makedirs(s3_m1v1_nn_pqt_base_path)
      s3_m1v1_nn_pqt_path = os.path.join(s3_m1v1_nn_pqt_base_path,
                                         'm1v1 nn.parquet')
      # save the model to disk using joblib
      joblib.dump(m1v1_nn,
                  s3_m1v1_nn_pqt_path)
      # load the saved model from disk using joblib
      m1v1_nn_fitted = joblib.load(s3_m1v1_nn_pqt_path)
[10]: # specify the S3 bucket and key where you want to save the model
      m1v1_nn_key_name = 'team_8_data/models/m1v1_nn.parquet'
      # save the model to an in-memory buffer
      buffer = BytesIO()
      joblib.dump(m1v1_nn, buffer)
      # upload the buffer to S3
      buffer.seek(0)
      s3.upload_fileobj(buffer, def_bucket, m1v1_nn_key_name)
```

```
# load the saved model from S3
#buffer = BytesIO()
#s3.download_fileobj(def_bucket, m1v1_nn_key_name, buffer)
#buffer.seek(0)
#m1v1_nn_fitted = joblib.load(buffer)
```

2.6.2 Lasso - Using GridSearchCV

```
[11]: # Start timer script
      start_time = dt.datetime.today()
      # Citation: Hochberg, 2018; Shanmukh, 2021
      m2v1_ls_pip = Pipeline([('si', SimpleImputer(strategy='median')),
                              ('ss', StandardScaler()),
                              ('ls', Lasso(random state=1699))])
      alpha hparam = [.01, .05, .1, .5, 1, 2]
      selection_hparam = ['cyclic', 'random']
      m2v1_ls_grd = {'ls_alpha': alpha_hparam,
                     'ls_selection': selection_hparam
      m2v1_ls = GridSearchCV(m2v1_ls_pip,
                             m2v1_ls_grd,
                             scoring='neg_root_mean_squared_error',
                             n jobs=2,
                             refit=True,
                             verbose=2)
      m2v1 ls.fit(train x01, train y01)
      print(f'Best Estimator:\n{m2v1_ls.best_estimator_}')
      print(f'Coefficients:\n{m2v1_ls.best_estimator_.named_steps["ls"].coef_}')
      print(pd.DataFrame(m2v1_ls.cv_results_))
      train_m2v1_ls_y01_pred = m2v1_ls.predict(train_x01)
      print(train_m2v1_ls_y01_pred)
      test_m2v1_ls_y01_pred = m2v1_ls.predict(test_x01)
      print(test_m2v1_ls_y01_pred)
      # Display evaluation metrics
      # R-sq
      train_m2v1_ls_r2 = r2_score(train_y01, train_m2v1_ls_y01_pred)
```

```
test_m2v1_ls_r2 = r2_score(test_y01, test_m2v1_ls_y01_pred)
print(f'Train R-sq:\n{train_m2v1_ls_r2}')
print(f'Test R-sq:\n{test_m2v1_ls_r2}')
train_m2v1_ls_rmse = mean_squared_error(train_y01, train_m2v1_ls_y01_pred,__
 ⇔squared=False)
test m2v1_ls rmse = mean_squared_error(test_y01, test_m2v1_ls_y01_pred,__
 ⇔squared=False)
print(f'Train RMSE:\n{train m2v1 ls rmse}')
print(f'Test RMSE:\n{test_m2v1_ls_rmse}')
# End timer script
end_time = dt.datetime.today()
time_elapse = end_time - start_time
print(f'End Time = {end_time}')
print(f'Script Time = {time_elapse}')
Fitting 5 folds for each of 12 candidates, totalling 60 fits
[Parallel(n jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done 37 tasks
                                      | elapsed:
                                                      15.4s
[Parallel(n jobs=2)]: Done 60 out of 60 | elapsed: 18.6s finished
Best Estimator:
Pipeline (memory=None,
        steps=[('si',
                SimpleImputer(add_indicator=False, copy=True, fill_value=None,
                              missing_values=nan, strategy='median',
                              verbose=0)),
                ('ss',
                StandardScaler(copy=True, with_mean=True, with_std=True)),
                ('ls',
                Lasso(alpha=0.01, copy_X=True, fit_intercept=True,
                      max_iter=1000, normalize=False, positive=False,
                      precompute=False, random_state=1699, selection='random',
                      tol=0.0001, warm_start=False))],
        verbose=False)
Coefficients:
                                    -1.02395897 1.13308637 -0.
[-0.04698528 1.1655262 0.
-0.
                        0.02814286 -0.
                                                -0.0307876
            0.
                                                             0.
 0.
            -0.
                        -0.01445511 0.
                                                -0.
                                                             2.92859099
 2.50110937 5.60822761 1.40168756 -2.34296164 -1.18943262 -0.33822063
 -1.3657179 -3.4737577 -6.79353668 0.12912462 0.20841108 -0.04818647
 -0.51860673 2.15041078 0.72946348 -0.44590033 0.
                                                            -1.47779489
 -0.48312123 0.
                        1.54018429 0.49113008 0.56200594 -0.72542784
```

```
-8.16308228 0.40673301 -1.2849073
                                       0.46802939
                                                    0.73592459 1.6206294 ]
    mean_fit_time
                   std_fit_time
                                  mean_score_time
                                                    std_score_time
                                                          0.001149
0
         1.025094
                        0.110517
                                         0.009961
1
         1.579347
                        0.095895
                                         0.010434
                                                          0.000936
2
         0.512077
                        0.018247
                                         0.010032
                                                          0.001147
3
                        0.166026
                                         0.009896
                                                          0.001420
         0.840451
4
         0.431524
                        0.015982
                                         0.008961
                                                          0.001188
5
         1.213542
                        0.502992
                                         0.010119
                                                          0.001508
6
         0.287477
                        0.024440
                                         0.008343
                                                          0.000368
7
         0.303767
                        0.005579
                                         0.010572
                                                          0.001484
8
         0.253030
                                                          0.000799
                        0.003281
                                         0.010716
9
         0.258238
                        0.008042
                                         0.010476
                                                          0.000802
10
         0.242289
                        0.005520
                                         0.010471
                                                          0.000613
11
         0.238470
                        0.028518
                                         0.008936
                                                          0.001677
   param_ls__alpha param_ls__selection
0
              0.01
                                 cyclic
              0.01
                                 random
1
2
              0.05
                                 cyclic
3
              0.05
                                 random
4
               0.1
                                 cyclic
5
               0.1
                                 random
6
               0.5
                                 cyclic
7
               0.5
                                 random
8
                  1
                                 cyclic
9
                 1
                                 random
                 2
                                 cyclic
10
11
                 2
                                 random
                                              params
                                                      split0_test_score
    {'ls_alpha': 0.01, 'ls_selection': 'cyclic'}
0
                                                              -11.378789
1
    {'ls_alpha': 0.01, 'ls_selection': 'random'}
                                                              -11.378654
    {'ls_alpha': 0.05, 'ls_selection': 'cyclic'}
2
                                                              -11.381059
                                                              -11.380958
3
    {'ls alpha': 0.05, 'ls selection': 'random'}
4
     {'ls alpha': 0.1, 'ls selection': 'cyclic'}
                                                              -11.396508
     {'ls_alpha': 0.1, 'ls_selection': 'random'}
5
                                                              -11.396574
     {'ls alpha': 0.5, 'ls selection': 'cyclic'}
6
                                                              -11.806394
7
     {'ls_alpha': 0.5, 'ls_selection': 'random'}
                                                              -11.806288
8
       {'ls_alpha': 1, 'ls_selection': 'cyclic'}
                                                              -12.008540
9
       {'ls_alpha': 1, 'ls_selection': 'random'}
                                                              -12.008700
10
       {'ls_alpha': 2, 'ls_selection': 'cyclic'}
                                                              -12.496541
       {'ls_alpha': 2, 'ls_selection': 'random'}
11
                                                              -12.496534
    split1_test_score
                       split2_test_score
                                            split3 test score
0
           -11.391382
                               -11.411164
                                                   -11.505775
1
           -11.391378
                               -11.411135
                                                   -11.505295
2
           -11.384965
                               -11.423042
                                                   -11.519926
3
           -11.384860
                               -11.423228
                                                   -11.520242
```

```
4
                -11.408320
                                   -11.450277
                                                      -11.549378
     5
                -11.408500
                                                      -11.550226
                                   -11.450586
     6
                -11.866156
                                   -11.935607
                                                      -12.014084
     7
                -11.866341
                                   -11.935859
                                                     -12.014298
                                                     -12.226056
     8
                -12.112724
                                   -12.186260
     9
                -12.112880
                                   -12.186494
                                                      -12.226203
     10
                -12.607476
                                   -12.682111
                                                     -12.710059
     11
                -12.607472
                                   -12.682084
                                                      -12.710063
         split4_test_score mean_test_score std_test_score rank_test_score
     0
                -11.386550
                                                   0.046761
                                 -11.414732
                                                                           2
                                                   0.046588
                                                                           1
     1
                -11.386614
                                 -11.414615
     2
                                                                           3
                -11.395211
                                 -11.420840
                                                   0.051671
     3
                                                                           4
                -11.395450
                                 -11.420948
                                                   0.051800
     4
                                                                           5
                -11.417847
                                 -11.444466
                                                   0.055417
     5
                -11.418167
                                 -11.444811
                                                   0.055679
                                                                           6
     6
                -11.850882
                                 -11.894625
                                                   0.072744
                                                                          7
     7
                -11.851056
                                 -11.894768
                                                   0.072833
                                                                          8
     8
                -12.081994
                                 -12.123115
                                                   0.076825
                                                                          9
     9
                -12.082092
                                 -12.123274
                                                   0.076840
                                                                          10
     10
                -12.596496
                                 -12.618537
                                                   0.074712
                                                                          11
                                 -12.618544
     11
                -12.596565
                                                   0.074706
                                                                          12
     9.2996565 1
     [43.29645545 3.29328038 36.54323059 ... -0.46893988 1.17345827
       3.2687973 ]
     Train R-sq:
     0.6369229292317483
     Test R-sq:
     0.6479556475979478
     Train RMSE:
     11.389361452679568
     Test RMSE:
     11.339147217962033
     End Time = 2023-04-13 19:29:57.540560
     Script Time = 0:00:19.711830
[12]: coef_intercept = np.hstack((m2v1_ls.best_estimator_.named_steps["ls"].coef_,
                                 m2v1_ls.best_estimator_.named_steps["ls"].
       →intercept_))
      #print(coef_intercept)
     coef_intercept_df01 = pd.DataFrame(coef_intercept)
      #display(coef_intercept_df01)
     train_x01_col_names = list(train_x01.columns)
     train_x01_col_names.append('intercept')
```

```
train_x01_col_names_df01 = pd.DataFrame(train_x01_col_names)
#display(train_x01_col_names_df01)

model_params = pd.concat([train_x01_col_names_df01, coef_intercept_df01],uoaxis=1)
display(model_params)
```

```
0
                                          0
0
                  borough_bronx
                                 -0.046985
1
              borough_brooklyn
                                  1.165526
2
             borough_manhattan
                                  0.000000
                borough_queens
3
                                 -1.023959
4
         borough staten island
                                  1.133086
5
         relative_data_year_-4
                                 -0.000000
6
         relative_data_year_-3
                                 -0.000000
7
         relative_data_year_-2
                                  0.000000
8
         relative_data_year_-1
                                  0.028143
9
          relative_data_year_0
                                 -0.00000
         complaint_type_FELONY
10
                                 -0.030788
    complaint_type_MISDEMEANOR
                                  0.000000
11
12
      complaint_type_VIOLATION
                                  0.000000
13
    annual_evictions_x_borough
                                 -0.000000
       annual_complaint_counts
14
                                 -0.014455
15
                  annual_grad_n
                                  0.000000
16
          annual_dropped_out_n
                                 -0.000000
17
                       totalpop
                                  2.928591
18
                                  2.501109
                            men
19
                                  5.608228
                          women
20
                      hispanic
                                  1.401688
21
                          white
                                 -2.342962
                          black
                                 -1.189433
22
23
                         native
                                 -0.338221
24
                          asian -1.365718
25
                        citizen
                                 -3.473758
26
                                 -6.793537
                         income
27
                      incomeerr
                                  0.129125
28
                  incomepercap
                                  0.208411
29
               incomepercaperr
                                 -0.048186
30
                  professional
                                 -0.518607
31
                        service
                                  2.150411
32
                         office
                                  0.729463
33
                  construction
                                -0.445900
34
                     production
                                 0.000000
35
                          drive
                                 -1.477795
                        carpool
36
                                 -0.483121
37
                        transit
                                  0.000000
38
                           walk
                                  1.540184
```

```
39
                        othertransp
                                      0.491130
     40
                                      0.562006
                         workathome
     41
                        meancommute -0.725428
     42
                           employed -8.163082
                        privatework 0.406733
     43
     44
                         publicwork -1.284907
     45
                       selfemployed 0.468029
     46
                         familywork
                                      0.735925
     47
                       unemployment 1.620629
                          intercept 24.475273
     48
[13]: # specify the S3 bucket and key where you want to save the model
      m2v1_ls_key_name = 'team_8_data/models/m2v1_ls.parquet'
      # save the model to an in-memory buffer
      buffer = BytesIO()
      joblib.dump(m2v1_ls, buffer)
      # upload the buffer to S3
      buffer.seek(0)
      s3.upload_fileobj(buffer, def_bucket, m2v1_ls_key_name)
      # load the saved model from S3
      #buffer = BytesIO()
      #s3.download_fileobj(def_bucket, m2v1_ls_key_name, buffer)
      #buffer.seek(0)
      #m2v1_ls_fitted = joblib.load(buffer)
```

2.6.3 Lasso - Using BayesSearchCV

```
'ls__warm_start': warm_start_hparam
           }
m2v2_ls = BayesSearchCV(m2v2_ls_pip,
                       m2v2_ls_grd,
                       scoring='neg_root_mean_squared_error',
                        cv=5,
                       n_{jobs=2},
                       refit=True,
                       verbose=2)
m2v2_ls.fit(train_x01, train_y01)
print(f'Best Estimator:\n{m2v2_ls.best_estimator_}')
print(f'Coefficients:\n{m2v2_ls.best_estimator_.named_steps["ls"].coef_}')
print(pd.DataFrame(m2v2_ls.cv_results_))
train_m2v2_ls_y01_pred = m2v2_ls.predict(train_x01)
print(train_m2v2_ls_y01_pred)
test_m2v2_ls_y01_pred = m2v2_ls.predict(test_x01)
print(test_m2v2_ls_y01_pred)
# Display evaluation metrics
train_m2v2_ls_r2 = r2_score(train_y01, train_m2v2_ls_y01_pred)
test_m2v2_ls_r2 = r2_score(test_y01, test_m2v2_ls_y01_pred)
print(f'Train R-sq:\n{train_m2v2_ls_r2}')
print(f'Test R-sq:\n{test_m2v2_ls_r2}')
# RMSE
train_m2v2_ls_rmse = mean_squared_error(train_y01, train_m2v2_ls_y01_pred,_u
 ⇒squared=False)
test_m2v2_ls_rmse = mean_squared_error(test_y01, test_m2v2_ls_y01_pred,_
 ⇔squared=False)
print(f'Train RMSE:\n{train_m2v2_ls_rmse}')
print(f'Test RMSE:\n{test_m2v2_ls_rmse}')
# End timer script
end_time = dt.datetime.today()
time_elapse = end_time - start_time
print(f'End Time = {end_time}')
print(f'Script Time = {time_elapse}')
```

```
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                                                                            0.0s
                             5 out of
                                        5 | elapsed:
                                                         0.6s remaining:
[Parallel(n jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.6s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                                            0.0s
                                                         0.7s remaining:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.8s remaining:
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[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.8s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         1.3s remaining:
                                                                            0.0s
[Parallel(n jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         1.3s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         3.4s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         3.4s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         1.4s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         1.4s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s remaining:
                                                                            0.0s
[Parallel(n jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s finished
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                                                         0.7s finished
                             5 out of
                                        5 | elapsed:
Fitting 5 folds for each of 1 candidates, totalling 5 fits
```

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[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         0.7s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         0.7s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.6s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.6s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.7s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                         1.7s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.3s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                         1.3s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                        14.7s remaining:
                                                                             0.0s
                                         5 | elapsed:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                                        14.7s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         2.9s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         2.9s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         7.5s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         7.5s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                             5 out of
                                                         1.1s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                         1.1s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
```

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Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.3s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.3s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         4.7s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         4.7s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                         1.0s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                             5 out of
                                                         8.4s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         8.4s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                                            0.0s
                                                         2.3s remaining:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         2.3s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
                                         5 | elapsed:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                                         6.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                                         6.0s finished
                                         5 | elapsed:
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                        26.6s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                        26.6s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
```

```
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         1.1s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                        10.9s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                        10.9s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         2.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                         2.0s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.0s remaining:
                                                                             0.0s
                                         5 | elapsed:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                                         1.0s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                         1.1s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                                            0.0s
                                                         1.1s remaining:
                                                         1.1s finished
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         5.7s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         5.7s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                             5 out of
                                                        16.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                        16.0s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         4.2s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         4.2s finished
```

```
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         3.5s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         3.5s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         8.4s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         8.4s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                                             0.0s
                                                         1.1s remaining:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.4s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                                                         1.4s finished
                             5 out of
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                                         5 | elapsed:
                             5 out of
                                                         1.1s remaining:
                                                                            0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                                            0.0s
                                                         2.9s remaining:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         2.9s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
                                         5 | elapsed:
[Parallel(n_jobs=2)]: Done
                             5 out of
                                                         1.0s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                                         1.0s finished
                                         5 | elapsed:
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         1.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         3.8s remaining:
                                                                             0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                         5 | elapsed:
                                                         3.8s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
```

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[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                            5 out of
                                        5 | elapsed:
                                                       14.1s remaining:
                                                                           0.0s
[Parallel(n_jobs=2)]: Done
                            5 out of
                                        5 | elapsed:
                                                       14.1s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n jobs=2)]: Done
                            5 out of
                                        5 | elapsed:
                                                        2.0s remaining:
                                                                           0.0s
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                        2.0s finished
Fitting 5 folds for each of 1 candidates, totalling 5 fits
[Parallel(n_jobs=2)]: Using backend LokyBackend with 2 concurrent workers.
[Parallel(n_jobs=2)]: Done
                             5 out of
                                        5 | elapsed:
                                                        1.1s remaining:
                                                                           0.0s
[Parallel(n_jobs=2)]: Done
                            5 out of
                                        5 | elapsed:
                                                        1.1s finished
Best Estimator:
Pipeline (memory=None,
         steps=[('si',
                 SimpleImputer(add_indicator=False, copy=True, fill_value=None,
                               missing_values=nan, strategy='median',
                               verbose=0)),
                ('ss',
                StandardScaler(copy=True, with_mean=True, with_std=True)),
                Lasso(alpha=0.00312004499292689, copy_X=True,
                       fit intercept=True, max iter=5000, normalize=False,
                       positive=False, precompute=False, random_state=1699,
                       selection='cyclic', tol=0.0001, warm_start=False))],
         verbose=False)
Coefficients:
[-5.90772722e-02 1.20356958e+00 0.00000000e+00 -1.03729787e+00
  1.13319125e+00 -0.00000000e+00 -0.00000000e+00
                                                  2.94787994e-03
  3.38749310e-02 -2.05060234e-04 -2.82296287e-02 2.06826899e-02
  0.00000000e+00 -0.00000000e+00 -4.34594017e-02 0.00000000e+00
 -0.00000000e+00 8.48098006e+00 0.00000000e+00
                                                  2.76832909e+00
  6.97559873e-01 -3.30318362e+00 -2.14827171e+00 -3.71075424e-01
 -1.90796058e+00 -3.65510811e+00 -6.88025498e+00 1.54667377e-01
 4.43630919e-01 -1.76161247e-01 -1.81767382e+00 1.33115461e+00
  2.87452875e-01 -7.98665794e-01 -3.86055676e-01 -1.45597342e+00
-4.86681209e-01 0.00000000e+00 1.52719040e+00
                                                 4.85589992e-01
  5.68145407e-01 -7.49278734e-01 -8.29828524e+00
                                                  0.0000000e+00
 -1.69877386e+00 2.42544215e-01 7.16688567e-01
                                                  1.60868297e+00]
   mean_fit_time std_fit_time mean_score_time
                                                  std_score_time \
0
        0.252393
                       0.044313
                                        0.008819
                                                        0.001531
1
        0.211456
                       0.029397
                                        0.009242
                                                        0.001724
2
                      0.037010
                                                        0.002250
        0.238254
                                        0.010291
3
        0.241629
                                                        0.002084
                      0.017929
                                        0.010836
4
        0.371777
                      0.079431
                                        0.015980
                                                        0.004156
5
        1.241521
                      0.785646
                                        0.011383
                                                        0.002698
```

```
6
         0.476834
                         0.089144
                                           0.009877
                                                             0.001961
7
         0.227144
                         0.035521
                                           0.009860
                                                             0.002405
8
         0.213959
                         0.030165
                                                             0.002330
                                           0.009917
9
         0.243137
                         0.040122
                                           0.009101
                                                             0.001723
                         0.085319
                                           0.009564
10
         0.543308
                                                             0.001922
11
         0.606364
                         0.112065
                                           0.008954
                                                             0.001687
12
         0.449924
                         0.079588
                                           0.010595
                                                             0.003273
                                           0.010317
13
         5.474890
                         2.152558
                                                             0.002130
14
         1.031375
                         0.176444
                                           0.009314
                                                             0.001718
15
         2.952774
                         1.177147
                                           0.010025
                                                             0.002432
16
         0.334927
                         0.052971
                                           0.009441
                                                             0.001776
17
         0.371395
                         0.064502
                                           0.009407
                                                             0.001627
         0.370219
                                                             0.001334
18
                         0.069268
                                           0.008443
19
         0.356148
                         0.062020
                                           0.009524
                                                             0.002007
20
         0.456968
                         0.099663
                                           0.013050
                                                             0.004496
21
                                                             0.004344
         1.705872
                         0.324273
                                           0.010758
22
         0.355035
                         0.064276
                                           0.008949
                                                             0.001570
23
         3.311975
                                                             0.002188
                         0.950526
                                           0.010320
24
         0.873525
                         0.198976
                                           0.010325
                                                             0.003037
25
         2.112508
                         0.328161
                                           0.008992
                                                             0.002086
26
         9.484036
                         1.248022
                                           0.010280
                                                             0.001913
27
         0.354692
                         0.058464
                                           0.009997
                                                             0.001848
                                           0.009237
28
         0.367649
                         0.061606
                                                             0.001774
29
         0.378164
                         0.070533
                                           0.009635
                                                             0.002129
30
         4.151578
                         2.864317
                                           0.010427
                                                             0.002207
31
         0.683975
                                           0.008902
                                                             0.001899
                         0.111741
32
         0.352353
                         0.063039
                                           0.009234
                                                             0.001608
33
         0.376071
                         0.064972
                                           0.009555
                                                             0.001731
34
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```

cyclic

cyclic

param_ls__alpha param_ls__max_iter param_ls__selection \

372

193

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20.785016

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3	9.380698	174	random
4	520.400979	2697	cyclic
5	0.002528	165	random
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7	2.444393	4088	cyclic
8	107.97026	357	cyclic
9	0.859011	467	cyclic
10	0.020092	5000	cyclic
11	0.003409	246	random
12	0.056266	5000	cyclic
13	0.001	5000	cyclic
14	0.008623	5000	cyclic
15	0.001422	5000	cyclic
16	0.10612	100	random
17	0.001179	100	random
18	0.005593	100	cyclic
19	0.030282	100	random
20	0.012457	100	random
21	0.006117	5000	random
22	0.040493	100	cyclic
23	0.00312	5000	cyclic
24	0.040469	5000	random
25	0.004728	5000	cyclic
26	0.001	5000	random
27	0.061997	100	random
28	0.016873	100	random
29	0.001819	100	random
30	0.00183	5000	cyclic
31	0.013661	5000	cyclic
32	0.046368	100	random
33	0.006918	100	random
34	0.001	100	cyclic
35	0.004217	5000	random
36	0.001	5000	cyclic
37	0.010632	5000	random
38	0.015439	5000	random
39	0.002274	5000	random
40	0.002292	100	cyclic
41	0.033243	5000	cyclic
42	0.009614	100	cyclic
43	0.023583	5000	random
44	0.080033	100	cyclic
45	0.026002	100	cyclic
46	0.007288	5000	cyclic
47	0.001158	5000	cyclic
48	0.080142	5000	random
49	0.003943	100	cyclic
1 3	0.000343	100	Cyciic

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```

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1	48			
2	45			
3	47			
4	48			
5	23			
6	42			
7	46			
8	48			
9	43			
10	26			
11	19			
12	37			
13	5			
14	13			
15	4			
16	/11			

8 34

11

2 20

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35
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     48
                     40
     49
                     16
     9.20470403]
     [43.3663052 3.55764009 36.54084305 ... -0.57203178 1.09980524
       3.14855382]
     Train R-sq:
     0.6370404443324977
     Test R-sq:
     0.6480368310543366
     Train RMSE:
     11.387518138430686
     Test RMSE:
     11.337839706231485
     End Time = 2023-04-13 19:34:32.039668
     Script Time = 0:04:34.328540
[15]: coef_intercept = np.hstack((m2v2_ls.best_estimator_.named_steps["ls"].coef_,
                                m2v2_ls.best_estimator_.named_steps["ls"].
      →intercept_))
     #print(coef_intercept)
     coef_intercept_df01 = pd.DataFrame(coef_intercept)
     #display(coef_intercept_df01)
     train_x01_col_names = list(train_x01.columns)
     train_x01_col_names.append('intercept')
     train_x01_col_names_df01 = pd.DataFrame(train_x01_col_names)
     #display(train_x01_col_names_df01)
     model_params = pd.concat([train_x01_col_names_df01, coef_intercept_df01],_u
       ⊶axis=1)
```

34

17

display(model_params)

	0	0
0	borough_bronx	-0.059077
1	borough_brooklyn	1.203570
2	borough_manhattan	0.000000
3	borough_queens	-1.037298
4	borough_staten island	1.133191
5	relative_data_year4	-0.000000
6	relative_data_year3	-0.000000
7	relative_data_year2	0.002948
8	relative_data_year1	0.033875
9	relative_data_year_0	-0.000205
10	${\tt complaint_type_FELONY}$	-0.028230
11	<pre>complaint_type_MISDEMEANOR</pre>	0.020683
12	${\tt complaint_type_VIOLATION}$	0.000000
13	annual_evictions_x_borough	-0.000000
14	${\tt annual_complaint_counts}$	-0.043459
15	annual_grad_n	0.000000
16	annual_dropped_out_n	-0.000000
17	totalpop	8.480980
18	men	0.000000
19	women	2.768329
20	hispanic	0.697560
21	white	-3.303184
22	black	-2.148272
23	native	-0.371075
24	asian	-1.907961
25	citizen	-3.655108
26	income	-6.880255
27	incomeerr	0.154667
28	incomepercap	0.443631
29	incomepercaperr	-0.176161
30	professional	-1.817674
31	service	1.331155
32	office	0.287453
33	construction	-0.798666
34	production	-0.386056
35	drive	-1.455973
36	carpool	-0.486681
37	transit	0.000000
38	walk	1.527190
39	othertransp	0.485590
40	workathome	0.568145
41	meancommute	-0.749279
42	employed	-8.298285
43	privatework	0.000000
44	publicwork	-1.698774

```
45
                       selfemployed
                                      0.242544
     46
                         familywork
                                      0.716689
                       unemployment
     47
                                      1.608683
     48
                          intercept 24.475273
[16]: # specify the S3 bucket and key where you want to save the model
      m2v2_ls_key_name = 'team_8_data/models/m2v2_ls.parquet'
      # save the model to an in-memory buffer
      buffer = BytesIO()
      joblib.dump(m2v2_ls, buffer)
      # upload the buffer to S3
      buffer.seek(0)
      s3.upload_fileobj(buffer, def_bucket, m2v2_ls_key_name)
      # load the saved model from S3
      #buffer = BytesIO()
      #s3.download_fileobj(def_bucket, m2v2_ls_key_name, buffer)
      #buffer.seek(0)
      #m2v2_ls_fitted = joblib.load(buffer)
```

2.7 Release Resources

<IPython.core.display.HTML object>

```
[18]: %%javascript

try {
         Jupyter.notebook.save_checkpoint();
         Jupyter.notebook.session.delete();
}
```

<IPython.core.display.Javascript object>