Two sigma rental listing inquries xgboost

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- Description feature: how to explore? Generate one, two, three grams exclusively, also not appear in features.
- These two features: display_address and street_address have replicated informations. More detailed in street_address.
- Is it fine to use concatenate features and photos in both t1 and s1?

Load the training dataset

```
# load necessary packages
packages <- c("jsonlite", "dplyr", "data.table", "purrr")</pre>
purrr::walk(packages, library, character.only = TRUE, warn.conflicts = FALSE)
# load train
t1 <- fromJSON("../input/train.json")</pre>
# extract posted features and perform nlp e.g. tolower and stemword
t1_feats <- data.table(listing_id=rep(unlist(t1$listing_id), lapply(t1$features, length)),
                        features=unlist(t1$features))
t1_feats <- t1_feats[, features:=gsub("[0-9]|[[:punct:]]", " ", trimws(tolower(features)))]</pre>
t1_feats <- t1_feats[, features:=sapply(strsplit(features, "[[:space:]]+"),</pre>
                                          function(x) {
                                                x \leftarrow char\_wordstem(x); ib \leftarrow x == ""
                                                # use collapse instead of sep in paste
                                                paste(c("feature",x[!ib]), collapse = "_")}
                                          )]
# extract individual photo urls
t1_photos <- data.table(listing_id=rep(unlist(t1$listing_id), lapply(t1$photos, length)),
                         features=unlist(t1$photos))
# unlist all vars except photo and features and convert data table
vars <- setdiff(names(t1), c("photos", "features")) # set operation: difference
t1 <- map_at(t1, vars, unlist) %>% as.data.table(.)
t1 <- t1[ , filter:=0]
data.frame(sapply(t1, class))
```

```
##
                  sapply.t1..class.
## bathrooms
                            numeric
## bedrooms
                            integer
## building_id
                          character
## created
                           character
## description
                           character
## display_address
                          character
## features
                                list
## latitude
                            numeric
## listing_id
                            integer
## longitude
                            numeric
## manager_id
                          character
## photos
                                list
## price
                            integer
```

```
## street address
                           character
## interest_level
                           character
## filter
                             numeric
##> head(t1 feats, 10)
data.frame(t1 = dim(t1), t1_feats = dim(t1_feats), t1_photos = dim(t1_photos),
           row.names = c("row", "col"))
##
          t1 t1_feats t1_photos
## row 49352
               267906
                         276714
## col
                    2
         16
```

Create 5-fold CV

```
# create 5 fold CV
set.seed(321)
cvFoldsList <- createFolds(t1$interest_level, k=5, list=TRUE, returnTrain=FALSE)

# Convert classes to integers for xgboost
class <- data.table(interest_level=c("low", "medium", "high"), class=c(0,1,2))
t1 <- merge(t1, class, by="interest_level", all.x=TRUE, sort=F)</pre>
```

Load the test dataset

```
s1 <- fromJSON("../input/test.json")</pre>
s1_feats <- data.table(listing_id=rep(unlist(s1$listing_id), lapply(s1$features, length)),</pre>
                        features=unlist(s1$features))
s1_feats <- s1_feats[, features:=gsub("[0-9]|[[:punct:]]", " ", trimws(tolower(features)))]
s1_feats <- s1_feats[, features:=sapply(strsplit(features, "[[:space:]]+"),</pre>
                                          function(x) {
                                                 x \leftarrow char wordstem(x); ib \leftarrow x == ""
                                                 paste(c("feature", x[!ib]), collapse = "_")}
                                          )1
s1_photos <- data.table(listing_id=rep(unlist(s1$listing_id), lapply(s1$photos, length)),
                         features=unlist(s1$photos))
vars <- setdiff(names(s1), c("photos", "features"))</pre>
s1 <- map_at(s1, vars, unlist) %>% as.data.table(.)
s1 <- s1[,":="(interest_level="pending", class=-1, filter=2)]</pre>
data.frame(s1 = dim(s1), s1_feats = dim(s1_feats), s1_photos = dim(s1_photos),
           row.names = c("row", "col"))
          s1 s1_feats s1_photos
               404920
                          419598
## row 74659
## col
          17
                     2
                                2
```

Combine train and test data

```
ts1 <- rbind(t1, s1)
rm(t1, s1)
ts1_feats <- rbind(t1_feats, s1_feats)
rm(t1_feats, s1_feats)</pre>
```

Load the time_stamp feature and merge with the train and test dataset

```
time_stamp <- fread("../input/listing_image_time.csv")
ts1 <- merge(ts1, time_stamp, by.x = "listing_id", by.y = "Listing_Id", all.x = TRUE)</pre>
```

Outliers of geographical data

This piece of code is used to justify the outliers in the geographical data, i.e. longitude and latitude. A new feature distance_city, which quantifies the distance to the city center is also generated.

```
outliers_addrs <- ts1[longitude == 0 | latitude == 0, ]</pre>
# addresses are supposed to be in nyc
outliers_ny <- paste(outliers_addrs$street_address, ", new york")</pre>
# search for geological location from google
coords <- sapply(outliers_ny, function(x) geocode(x, source = "google")) %>%
      t %>% data.frame
# assign data from google
ts1[longitude == 0 | latitude == 0, ]$longitude <- coords$lon
ts1[longitude == 0 | latitude == 0, ]$latitude <- coords$lat
# add distance to city center feature
ny_center <- geocode("new york", source = "google")</pre>
ny_lat <- ny_center[1,2]; ny_lon <- ny_center[1,1]</pre>
# Add Euclidean Distance to City Center
ts1$distance_city <- mapply(
      function(lon, lat) sqrt((lon - ny_lon)^2 + (lat - ny_lat)^2),
      ts1$longitude, ts1$latitude)
```

Some feature engineering

```
sapply.ts1..function.x..class.x..1..
## listing_id
                                                  integer
## interest_level
                                                character
## bathrooms
                                                  numeric
## bedrooms
                                                  integer
## building_id
                                                character
## created
                                                  POSIXct
## description
                                                character
## display_address
                                                character
## features
                                                     list
## latitude
                                                  numeric
## longitude
                                                  numeric
## manager_id
                                                character
## photos
                                                     list
## price
                                                  integer
## street_address
                                                character
## filter
                                                  numeric
## class
                                                  numeric
## time_stamp
                                                  integer
## distance_city
                                                  numeric
## dummy
                                                character
## low
                                                  integer
## medium
                                                  integer
## high
                                                  integer
## created_month
                                                  integer
## created_day
                                                  integer
## weekofday
                                                  integer
## created_hour
                                                  integer
## pred0_low
                                                  numeric
## pred0_medium
                                                  numeric
## pred0_high
                                                  numeric
```

Merge feature column

Merge photo counts

```
ts1_photos_summ <- ts1_photos[ , .(photo_count=.N), by=listing_id]
ts1 <- merge(ts1, ts1_photos_summ, by="listing_id", all.x=TRUE, sort=FALSE)
rm(ts1_photos, ts1_photos_summ)</pre>
```

Engineer description feature

```
# load mycorpus
library(tm)
mycorpus <- VCorpus(VectorSource(ts1$description))</pre>
# clean mycorpus
toString <- content_transformer(function(x, from, to) gsub(from, to, x))
mycorpus <- tm_map(mycorpus, content_transformer(tolower))</pre>
mycorpus <- tm_map(mycorpus, toString, "[!.]([^!.]*)kagglemanager@renthop.com([^!.]*)", "")
mycorpus <- tm_map(mycorpus, toString, "[!.]([^!.]*)website(.*)redacted([^!.]*)", "")</pre>
mycorpus <- tm_map(mycorpus, toString, "<.*>", " ")
mycorpus <- tm_map(mycorpus, toString, "[[:punct:]]", " ")</pre>
mycorpus <- tm_map(mycorpus, removePunctuation)</pre>
mycorpus <- tm_map(mycorpus, removeNumbers)</pre>
mycorpus <- tm_map(mycorpus, removeWords, stopwords("english"))</pre>
mycorpus <- tm_map(mycorpus, stemDocument)</pre>
mycorpus <- tm_map(mycorpus, stripWhitespace)</pre>
mycorpus <- tm_map(mycorpus, toString,</pre>
                    "( ([a-z])\{1,3\})+ |^([a-z])\{1,3\} | ([a-z])\{1,3\}$", " ")
mycorpus <- tm_map(mycorpus, stripWhitespace)</pre>
# bigramtokenizer from rweka
library(RWeka)
BigramTokenizer <- function(x) NGramTokenizer(x, Weka control(min = 2, max = 2))
# document-term matrix
bgram_dtm <- DocumentTermMatrix(mycorpus, control = list(tokenize = BigramTokenizer))</pre>
# remove sparse terms
bgram_dtm_sub <- removeSparseTerms(bgram_dtm, 0.97)</pre>
ts1_desc <- data.table(as.matrix(bgram_dtm_sub))</pre>
colnames(ts1_desc) <- gsub(" ", "_", paste0("descrpt_", names(ts1_desc)))</pre>
ts1 <- cbind(ts1, ts1_desc)
rm(mycorpus, bgram_dtm, bgram_dtm_sub)
```

Sentiment analysis from description feature

```
library(syuzhet)
sentiment <- get_nrc_sentiment(ts1$description)
ts1 <- cbind(ts1, sentiment)</pre>
```

Grouping entry-one observation

```
build_count <- ts1[,.(.N), by=building_id]
manag_count <- ts1[,.(.N), by=manager_id]
addre_count <- ts1[,.(.N), by=display_address]
set(ts1, i=which(ts1[["building_id"]] %in% build_count[N==1, building_id]),</pre>
```

```
j="building_id", value="other")
set(ts1, i=which(ts1[["manager_id"]] %in% manag_count[N==1, manager_id]),
    j="manager_id", value="other")
set(ts1, i=which(ts1[["display_address"]] %in% addre_count[N==1, display_address]),
    j="display_address", value="other")
```

Mean target encoding high cardinality variables

```
# custom function for categorical encoding using target statistics
catNWayAvgCV <- function(data, varList, y, pred0, filter, k, f, g=1, lambda=NULL, r_k, cv=NULL){
      # It is probably best to sort your dataset first by filter and then by ID (or index)
      n <- length(varList)</pre>
      varNames <- paste0("v",seq(n))</pre>
      ind <- unlist(cv, use.names=FALSE)</pre>
      oof <- NULL
      if (length(cv) > 0){
            for (i in 1:length(cv)){
                   sub1 <- data.table(v1=data[,varList,with=FALSE], y=data[,y,with=FALSE],</pre>
                                        pred0=data[,pred0,with=FALSE], filt=filter)
                   sub1 <- sub1[sub1$filt==TRUE,]</pre>
                   sub1[,filt:=NULL]
                   colnames(sub1) <- c(varNames, "y", "pred0")</pre>
                   sub2 <- sub1[cv[[i]],]</pre>
                   sub1 <- sub1[-cv[[i]],]</pre>
                   sum1 <- sub1[,list(sumy=sum(y), avgY=mean(y), cnt=length(y)), by=varNames]</pre>
                   tmp1 <- merge(sub2, sum1, by = varNames, all.x=TRUE, sort=FALSE)</pre>
                   set(tmp1, i=which(is.na(tmp1[,cnt])), j="cnt", value=0)
                   set(tmp1, i=which(is.na(tmp1[,sumy])), j="sumy", value=0)
                   if(!is.null(lambda)) tmp1[beta:=lambda]
                   else tmp1[,beta:= 1/(g+exp((tmp1[,cnt] - k)/f))]
                   tmp1[,adj_avg:=((1-beta)*avgY+beta*pred0)]
                   set(tmp1, i=which(is.na(tmp1[["avgY"]])), j="avgY",
                        value=tmp1[is.na(tmp1[["avgY"]]), pred0])
                   set(tmp1, i=which(is.na(tmp1[["adj_avg"]])), j="adj_avg",
                       value=tmp1[is.na(tmp1[["adj_avg"]]), pred0])
                   set(tmp1, i=NULL, j="adj_avg", value=tmp1$adj_avg*(1+(runif(nrow(sub2))-0.5)*r_k))
                   oof <- c(oof, tmp1$adj_avg)</pre>
            }
      }
      oofInd <- data.frame(ind, oof)</pre>
      oofInd <- oofInd[order(oofInd$ind),]</pre>
      sub1 <- data.table(v1=data[,varList,with=FALSE], y=data[,y,with=FALSE],</pre>
                          pred0=data[,pred0,with=FALSE], filt=filter)
      colnames(sub1) <- c(varNames, "y", "pred0", "filt")</pre>
      sub2 <- sub1[sub1$filt==F,]</pre>
      sub1 <- sub1[sub1$filt==T,]</pre>
      sum1 <- sub1[,list(sumy=sum(y), avgY=mean(y), cnt=length(y)), by=varNames]</pre>
      tmp1 <- merge(sub2, sum1, by = varNames, all.x=TRUE, sort=FALSE)</pre>
      tmp1$cnt[is.na(tmp1$cnt)] <- 0</pre>
      tmp1$sumy[is.na(tmp1$sumy)] <- 0</pre>
      if(!is.null(lambda)) tmp1$beta <- lambda else tmp1$beta <- 1/(g+exp((tmp1$cnt - k)/f))
      tmp1$adj_avg <- (1-tmp1$beta)*tmp1$avgY + tmp1$beta*tmp1$pred0</pre>
```

```
tmp1$avgY[is.na(tmp1$avgY)] <- tmp1$pred0[is.na(tmp1$avgY)]</pre>
      tmp1$adj_avg[is.na(tmp1$adj_avg)] <- tmp1$pred0[is.na(tmp1$adj_avg)]</pre>
      # Combine train and test into one vector
      return(c(oofInd$oof, tmp1$adj_avg))
}
highCard <- c("building_id", "manager_id")</pre>
for (col in 1:length(highCard)){
       ts1[,paste0(highCard[col],"_mean_low"):=
                 catNWayAvgCV(ts1, varList=c("dummy",highCard[col]), y="low",
#
#
                               pred0="pred0_low",
#
                               filter=ts1[["filter"]]==0, k=10, f=2, r_k=0.02, cv=cvFoldsList)]
      ts1[,paste0(highCard[col],"_mean_med"):=
                catNWayAvgCV(ts1, varList=c("dummy",highCard[col]), y="medium",
                             pred0="pred0_medium",
                              filter=ts1$filter==0, k=5, f=1, r_k=0.01, cv=cvFoldsList)]
      ts1[,paste0(highCard[col],"_mean_high"):=
                catNWayAvgCV(ts1, varList=c("dummy",highCard[col]), y="high",
                             pred0="pred0_high",
                              filter=ts1$filter==0, k=5, f=1, r_k=0.01, cv=cvFoldsList)]
```

More feature engineering

```
# Create some date and other features
ts1 <- ts1[,":="(
    building_id=as.integer(as.factor(building_id)),
    display_address=as.integer(as.factor(display_address)),
    manager_id=as.integer(as.factor(manager_id)),
    street_address=as.integer(as.factor(street_address)),
    desc_wordcount=str_count(description),
    pricePerBed=ifelse(!is.finite(price/bedrooms),-1, price/bedrooms),
    pricePerBath=ifelse(!is.finite(price/bathrooms),-1, price/bathrooms),
    pricePerRoom=ifelse(!is.finite(price/(bedrooms+bathrooms)),-1, price/(bedrooms+bathrooms)),
    bedPerBath=ifelse(!is.finite(bedrooms/bathrooms), -1, price/bathrooms),
    bedBathDiff=bedrooms-bathrooms,
    bedBathSum=bedrooms+bathrooms,
    bedsPerc=ifelse(!is.finite(bedrooms/(bedrooms+bathrooms)))]</pre>
```

Missing values

In the engineered data table ts1, the missing values appear in feature and photo_count related predictors, we should fill these missing values with zero.

```
for (col in 1:ncol(ts1)) set(ts1, i=which(is.na(ts1[[col]])), j=col, value=0)
```

Selet predictors for training and create XGBoost training and test dataset

Training and testing with XGBoost

```
# select parameters
param <- list(booster="gbtree",</pre>
              objective="multi:softprob",
              eval_metric="mlogloss",
#
               nthread=13,
              num_class=3,
              eta = .02,
              gamma = 1,
              max_depth = 4,
              min_child_weight = 1,
               subsample = .7,
               colsample_bytree = .5,
              seed = 36683)
xgb2cv <- xgb.cv(data = dtrain,</pre>
                  params = param,
                  nrounds = 50000,
                  maximize=FALSE,
                  prediction = TRUE,
                  folds = cvFoldsList,
#
                   nfold = 5,
                  print_every_n = 50,
                  early_stopping_round=300)
# xgb train
watch <- list(dtrain=dtrain)</pre>
xgb2 <- xgb.train(data = dtrain,</pre>
                   params = param,
                   watchlist=watch,
                   print_every_n = 50,
                   nrounds = xgb2cv$best_ntreelimit
#
                    nrounds = 4452
```

View important features

```
##
        Feature
                                      Varnames
                                                        Gain
##
     1:
                                         price 9.317820e-02
##
     2:
            168
                                  pricePerRoom 7.667211e-02
##
     3:
              3
                                   building_id 6.808204e-02
                                    time_stamp 5.975269e-02
##
     4:
              9
##
     5:
            166
                                   pricePerBed 4.507835e-02
##
     6:
             10
                                 distance_city 4.499507e-02
              5
##
     7:
                                      latitude 3.913368e-02
##
     8:
              0
                                    listing_id 3.716830e-02
              7
                                    manager_id 3.712943e-02
##
     9:
##
    10:
             14
                                  created_hour 3.409262e-02
##
    11:
                                     longitude 3.350197e-02
              6
            167
##
    12:
                                  pricePerBath 3.029281e-02
##
    13:
             59
                                   photo_count 2.904738e-02
##
    14:
                                feature_no_fee 2.589271e-02
##
    15:
            165
                                desc_wordcount 2.571771e-02
##
    16:
              4
                              display_address 2.281368e-02
            169
##
    17:
                                    bedPerBath 1.508129e-02
##
    18:
            161
                         building_id_mean_med 1.484276e-02
##
    19:
                                     bathrooms 1.470483e-02
##
    20:
            162
                        building_id_mean_high 1.432055e-02
##
    21:
            163
                          manager_id_mean_med 1.429601e-02
##
    22:
            164
                         manager_id_mean_high 1.413435e-02
##
    23:
            172
                                      bedsPerc 9.268257e-03
            160
##
    24:
                                      positive 8.870563e-03
##
    25:
            170
                                   bedBathDiff 8.493919e-03
##
    26:
             12
                                   created_day 8.392784e-03
##
    27:
             26
                              feature_furnish 7.630956e-03
    28:
             31
##
                       feature_hardwood_floor 7.284895e-03
    29:
##
              2
                                      bedrooms 7.146619e-03
##
    30:
            155
                                           joy 6.452011e-03
    31:
            158
                                         trust 6.143032e-03
##
    32:
            152
                                  anticipation 5.758387e-03
            171
##
    33:
                                    bedBathSum 5.147643e-03
##
    34:
             35
                     feature_laundri_in_build 4.726874e-03
##
    35:
             52
                            feature_reduc_fee 4.495047e-03
```

```
##
    36:
             13
                                     weekofday 4.297909e-03
##
    37:
            159
                                      negative 3.919106e-03
##
    38:
            157
                                      surprise 3.058834e-03
    39:
             55
##
                              feature_simplex 2.922640e-03
##
    40:
            151
                                         anger 2.697878e-03
##
    41:
             19
                             feature_dishwash 2.562020e-03
##
    42:
             36
                      feature_laundri_in_unit 2.164603e-03
    43:
                                          fear 2.053182e-03
##
            154
##
    44:
            156
                                       sadness 2.017722e-03
##
    45:
             74
                         descrpt_central_park 1.874744e-03
    46:
            124
                           descrpt_queen_size 1.771569e-03
             20
##
    47:
                            feature_dog_allow 1.764718e-03
    48:
            111
                            descrpt_live_room 1.735245e-03
##
    49:
                 feature_common_outdoor_space 1.615733e-03
             17
##
    50:
             23
                                feature_exclus 1.612171e-03
##
    51:
                 feature_privat_outdoor_space 1.598599e-03
##
    52:
             16
                            feature_cat_allow 1.568728e-03
##
    53:
            147
                         descrpt washer dryer 1.516460e-03
##
    54:
             45
                        feature_outdoor_space 1.483087e-03
##
    55:
            125
                           descrpt_real_estat 1.443200e-03
##
    56:
            153
                                       disgust 1.332886e-03
##
    57:
            113
                           descrpt_live_super 1.295621e-03
##
    58:
            136
                      descrpt_stainless_steel 1.272123e-03
    59:
             84
                           descrpt elev build 1.268816e-03
             21
                              feature_doorman 1.264396e-03
##
    60:
    61:
            133
                         descrpt_size_bedroom 1.243181e-03
##
    62:
             99
                            descrpt_high_ceil 1.218581e-03
    63:
             48
                              feature_pre_war 1.164146e-03
    64:
             97
##
                       descrpt_hardwood_floor 1.156295e-03
    65:
             25
                           feature_fit_center 1.144818e-03
##
    66:
            145
                           descrpt_upper_west 1.131973e-03
##
    67:
             46
                           feature_park_space 1.102335e-03
    68:
             56
##
                            feature_swim_pool 1.017376e-03
##
    69:
             58
                    feature_wheelchair_access 1.017105e-03
             32
##
    70:
                            feature high ceil 1.016455e-03
##
    71:
            108
                          descrpt_larg_window 1.012645e-03
##
    72:
             65
                        descrpt_bedroom_apart 9.994841e-04
##
    73:
             18
                            feature_dine_room 9.992910e-04
##
    74:
             22
                                  feature_elev 9.903104e-04
##
    75:
             67
                            descrpt_bond_york 9.682076e-04
    76:
            110
                         descrpt_laundri_room 9.655828e-04
##
##
    77:
            118
                           descrpt_month_free 9.545980e-04
             76
                         descrpt_closet_space 9.500736e-04
    78:
##
    79:
             96
                       descrpt_granit_kitchen 9.451794e-04
    80:
             87
                         descrpt_estat_broker 9.305768e-04
##
    81:
##
             82
                            descrpt_east_side 9.057885e-04
##
    82:
             92
                          descrpt_full_servic 8.722421e-04
##
    83:
                                 created_month 8.660552e-04
             11
##
    84:
             57
                                feature terrac 8.631879e-04
    85:
             62
##
                          descrpt_apart_locat 8.599882e-04
##
    86:
            120
                          descrpt_newli_renov 8.596557e-04
##
    87:
             15
                              feature_balconi 8.580820e-04
##
    88:
            138
                            descrpt_step_away 8.465312e-04
##
    89:
             33
                  feature_high_speed_internet 8.376590e-04
```

```
##
    90:
             85
                         descrpt elev laundri 8.110884e-04
                          descrpt_east_villag 7.914874e-04
##
    91:
             83
    92:
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##
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