

# updatingData\_Models

April 28, 2023

```
[ ]: import pickle
import pandas as pd
from sklearn.preprocessing import StandardScaler
from xgboost import XGBRegressor
from sklearn.model_selection import train_test_split
import sklearn.metrics
import swifter
import matplotlib as plt
```

```
[ ]: df1 = pickle.load(open("Dumps/oc_propdf.sav", "rb"))
df2 = pickle.load(open("Dumps/oac_propdf.sav", "rb"))
```

```
[ ]: print(df1["time_const"].min())
print(df2["time_const"].min())
```

728206  
728206

```
[ ]: df1["time_const"] = df1["time_const"]-728175
df2["time_const"] = df2["time_const"]-728175
```

```
[ ]: df1['avg'] = df1.groupby(["outcode","year","month","property_type"])['price'].
    ↪transform('mean')
df2['avg'] = df2.groupby(["outcode","year","month","property_type"])['price'].
    ↪transform('mean')
```

```
[ ]: print(df1.isna().sum())
df1 = df1.dropna()
df2 = df2.dropna()
```

price	0
property_type	0
year	0
month	0
day	0
outcode	0
time_const	0
avg	0
dtype: int64	

```
[ ]: # Adding average growth values for df1
df1 = df1.sort_values(["year", "month"])

df1["p_avg"] = df1.groupby(["property_type", "outcode"])["avg"].shift(1)
df1["growth"] = (df1["avg"]-df1["p_avg"])

avg_growth = df1.groupby(['property_type', 'outcode'])['growth'].mean().
    ↪reset_index()
avg_growth.rename(columns={'growth': 'avg_growth'}, inplace=True)

df1 = pd.merge(df1, avg_growth, on=['property_type', 'outcode'], how='left')

# Adding average growth values for df2
df2 = df2.sort_values(["year", "month"])

df2["p_avg"] = df2.groupby(["property_type", "outcode"])["avg"].shift(1)
df2["growth"] = (df2["avg"]-df2["p_avg"])

avg_growth = df2.groupby(['property_type', 'outcode'])['growth'].mean().
    ↪reset_index()
avg_growth.rename(columns={'growth': 'avg_growth'}, inplace=True)

df2 = pd.merge(df2, avg_growth, on=['property_type', 'outcode'], how='left')

df2
```

```
[ ]:
```

	price	property_type	year	month	day	outcode	time_const	\
0	59995	0	1995	1	20	211	50	
1	76000	0	1995	1	18	479	48	
2	75000	3	1995	1	4	298	34	
3	59500	0	1995	1	6	854	36	
4	85550	0	1995	1	26	826	56	
...	...	...	...	...	...	...	...	
13304454	155000	4	2017	6	9	114	8219	
13304455	220000	4	2017	6	2	113	8212	
13304456	247000	4	2017	6	16	114	8226	
13304457	345000	0	2017	6	22	152	8232	
13304458	149000	4	2017	6	15	809	8225	

	avg	p_avg	growth	avg_growth
0	81495.555556	NaN	NaN	34.881834
1	104020.050000	NaN	NaN	6.100440
2	66530.937500	NaN	NaN	66.996720
3	78154.166667	NaN	NaN	20.270103
4	98590.740741	NaN	NaN	29.567578
...	...	...	...	...
13304454	201312.500000	201312.500000	0.0	27.190147

13304455	219643.833333	219643.833333	0.0	37.968835
13304456	201312.500000	201312.500000	0.0	27.190147
13304457	392666.625000	392666.625000	0.0	51.198447
13304458	149000.000000	150000.000000	-1000.0	127.320955

[13304459 rows x 11 columns]

```
[ ]: # Getting X and Y frames from original data
X_oc = df1[["time_const", "year", "property_type", "outcode", "avg",
↪ "avg_growth"]]
Y_oc = df1[["price"]]

X_oac = df2[["time_const", "year", "property_type", "outcode", "avg",
↪ "avg_growth"]]
Y_oac = df2[["price"]]

[ ]: # Getting OC test/train split
X_oc_train, X_oc_test, y_oc_train, y_oc_test = train_test_split(X_oc, Y_oc,
↪ test_size=0.2, random_state=42)

print("Out Code Test/Train Lengths")
print(len(X_oc_train))
print(len(y_oc_train))
print()
print(len(X_oc_test))
print(len(y_oc_test))

print()

# Getting OAC test/train split
X_oac_train, X_oac_test, y_oac_train, y_oac_test = train_test_split(X_oac,
↪ Y_oac, test_size=0.2, random_state=42)
print("Out/Area Code Test/Train Lengths")
print(len(X_oac_train))
print(len(y_oac_train))
print()
print(len(X_oac_test))
print(len(y_oac_test))
```

Out Code Test/Train Lengths

8103351

8103351

2025838

2025838

Out/Area Code Test/Train Lengths

10643567  
10643567

2660892  
2660892

```
[ ]: # OC
oc_model = XGBRegressor(colsample_bytree=1,
                        gamma=3,
                        learning_rate=0.1,
                        max_depth=12,
                        reg_alpha=0.01,
                        reg_lambda=0.01)

oc_model.fit(X_oc_train, y_oc_train,
            early_stopping_rounds=10,
            eval_set=[(X_oc_test, y_oc_test)],
            verbose=False)

oc_check = oc_model.predict(X_oc_test)

oc_mae = sklearn.metrics.mean_absolute_error(y_oc_test, oc_check)

print(oc_mae)

# OAC
oac_model = XGBRegressor(colsample_bytree=1,
                        gamma=4,
                        learning_rate=0.1,
                        max_depth=15,
                        reg_alpha=0.01,
                        reg_lambda=0.1)

oac_model.fit(X_oac_train, y_oac_train,
            early_stopping_rounds=10,
            eval_set=[(X_oac_test, y_oac_test)],
            verbose=False)

oac_check = oac_model.predict(X_oac_test)

oac_mae = sklearn.metrics.mean_absolute_error(y_oac_test, oac_check)

print(oac_mae)
```

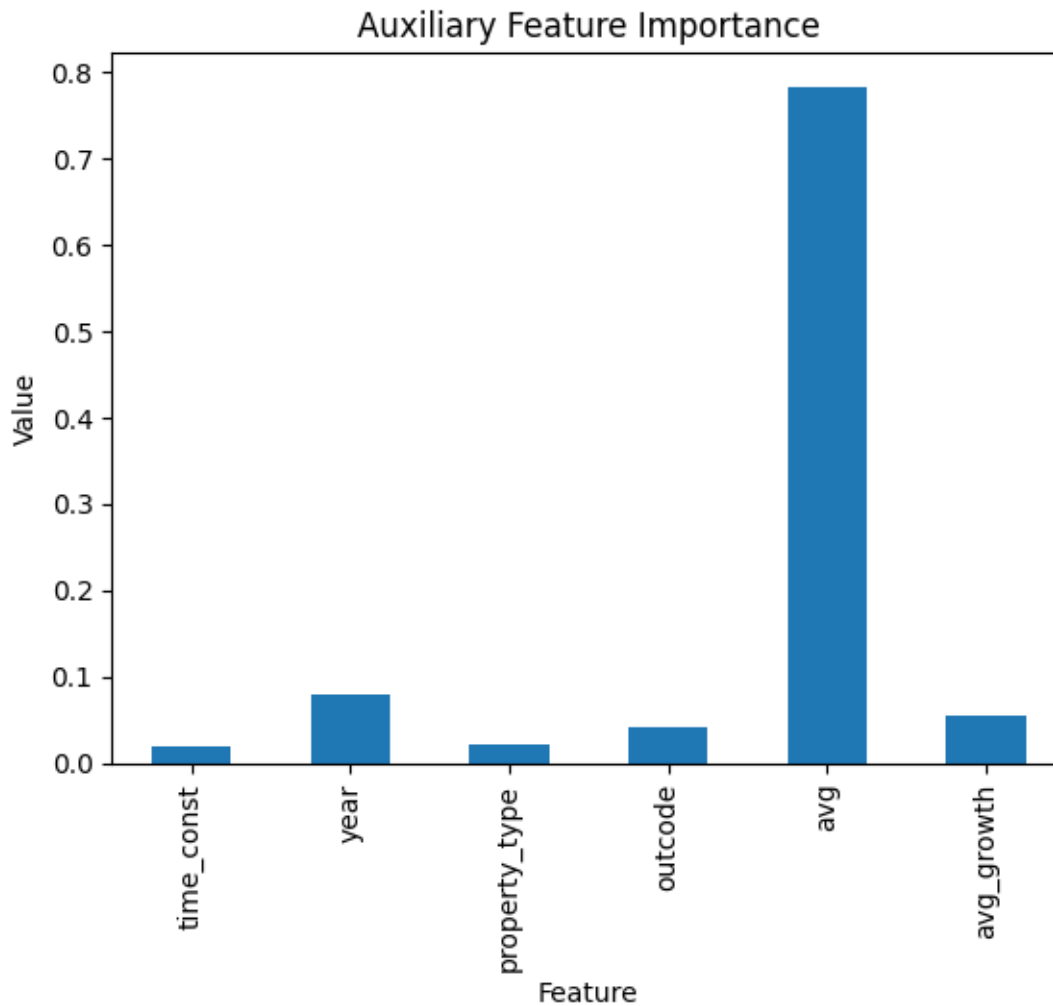
c:\Users\camer\AppData\Local\Programs\Python\Python311\Lib\site-packages\xgboost\sklearn.py:835: UserWarning: `early\_stopping\_rounds` in `fit` method is deprecated for better compatibility with scikit-learn, use `early\_stopping\_rounds` in constructor or `set\_params` instead.

```
warnings.warn(
75488.8413401297
c:\Users\camer\AppData\Local\Programs\Python\Python311\Lib\site-
packages\xgboost\sklearn.py:835: UserWarning: `early_stopping_rounds` in `fit`
method is deprecated for better compatibility with scikit-learn, use
`early_stopping_rounds` in constructor or `set_params` instead.
warnings.warn(
46806.71262284737
```

```
[ ]: pickle.dump(oc_model, open("Dumps/oc_test.sav", "wb"))
pickle.dump(oac_model, open("Dumps/oac_test.sav", "wb"))
```

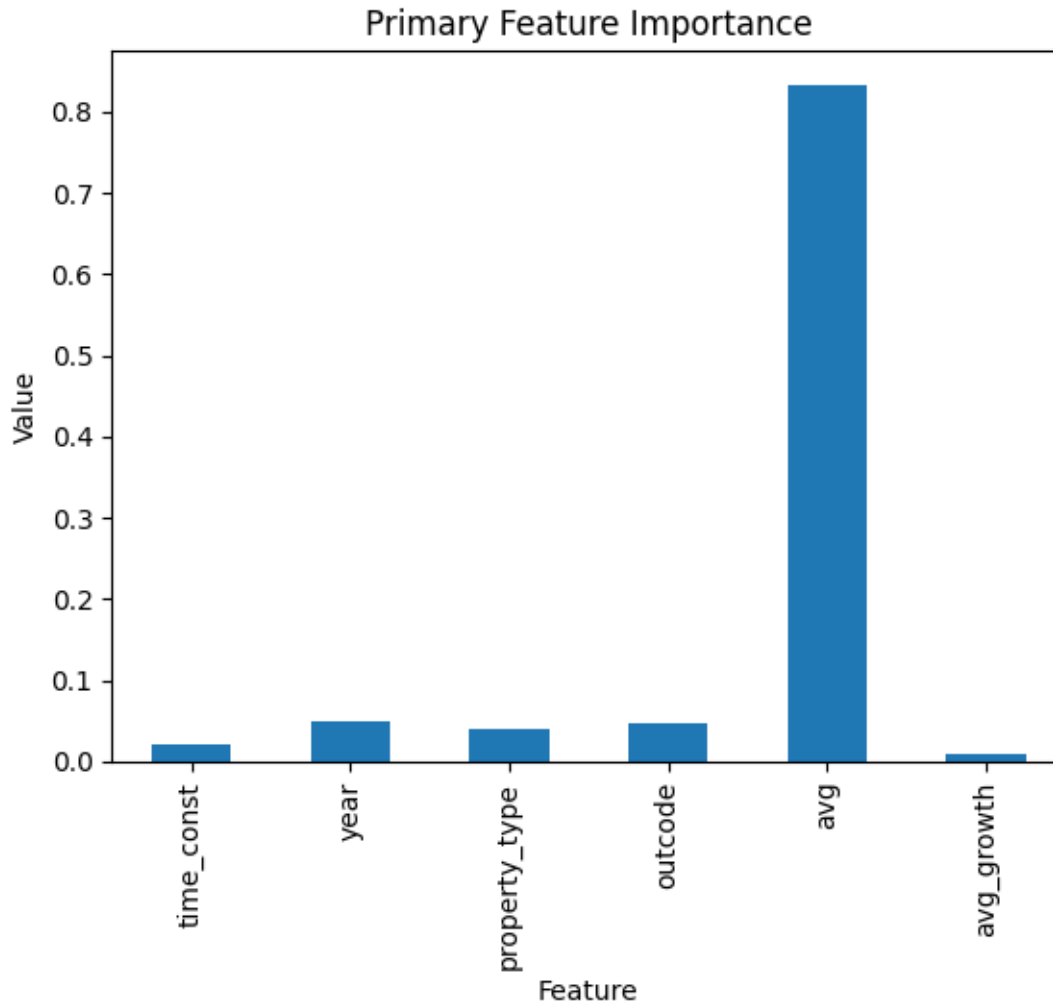
```
[ ]: frame1 = pd.DataFrame(oc_model.feature_importances_, index=oc_model.
    ↪feature_names_in_)
frame1
fig1 = frame1.plot(kind="bar", legend=False)
fig1.set_title("Auxiliary Feature Importance")
fig1.set_xlabel("Feature")
fig1.set_ylabel("Value")
```

```
[ ]: Text(0, 0.5, 'Value')
```



```
[ ]: frame1 = pd.DataFrame(oac_model.feature_importances_, index=oac_model.  
    ↪feature_names_in_)  
frame1  
fig1 = frame1.plot(kind="bar", legend=False)  
fig1.set_title("Primary Feature Importance")  
fig1.set_xlabel("Feature")  
fig1.set_ylabel("Value")
```

```
[ ]: Text(0, 0.5, 'Value')
```



```
[ ]: print("Primary Auxiliary Feature Importance")
```

```
print(oc_model.feature_names_in_)
```

```
print(oc_model.feature_importances_)
```

```
print("Primary Primary Feature Importance")
```

```
print(oc_model.feature_names_in_)
```

```
print(oac_model.feature_importances_)
```

Primary Auxiliary Feature Importance

```
['time_const' 'year' 'property_type' 'outcode' 'avg' 'avg_growth']
[0.01956397 0.0796833 0.02150949 0.04090071 0.78255063 0.05579186]
```

Primary Primary Feature Importance

```
['time_const' 'year' 'property_type' 'outcode' 'avg' 'avg_growth']
[0.02168555 0.04831341 0.0408902 0.0475655 0.83313626 0.00840911]
```

```
[ ]: dct1 = df1.groupby(["outcode", "property_type"])["avg_growth"].mean().to_dict()
dct2 = df2.groupby(["outcode", "property_type"])["avg_growth"].mean().to_dict()
print(dct1)
print(dct2)
```

```
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```

```

[ ]: pickle.dump(dct1, open("Dumps/dct/oc_lastavg_dct.sav", "wb"))
      pickle.dump(dct2, open("Dumps/dct/oac_lastavg_dct.sav", "wb"))

```