2/19/2019 lasso

Homework 4 - Berkeley STAT 157

Your name: cao jilin, SID 3033278367, teammates Mike Jin, Daniel Kim (Please add your name, SID and teammates to ease Ryan and Rachel to grade.)

1101	Dylan Bray		0.12096	12	2h	
1102	CharlieYeng	•	0.12096	10	1h	
1103	Hyunsu Chae	9	0.12096	5	7h	
1104	Srinjoy Majumdar		0.12096	6	2h	
1105	caojilin	9	0.12096	10	~10s	
Your Be						
Your Be Your sub	omission scored 0.12097, which is not an improvement of your best score Mike Jin	e. Keep trying!	0.12096	9	1h	
Your sul	omission scored 0.12097, which is not an improvement of your best score		0.12096 0.12096	9	1h 5h	
Your sul	omission scored 0.12097, which is not an improvement of your best score	2				
Your sult 1106 1107	omission scored 0.12097, which is not an improvement of your best score Mike Jin Kayvon Khosrowpour	2	0.12096	8	5h	
Your sult 1106 1107 1108	omission scored 0.12097, which is not an improvement of your best score Mike Jin Kayvon Khosrowpour Data Lakers	9	0.12096 0.12097	8	5h 22d	
Your sub 1106 1107 1108 1109	Mike Jin Kayvon Khosrowpour Data Lakers Ekaterina Diachkova		0.12096 0.12097 0.12097	8 10 7	5h 22d 2mo	

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In [76]:
    import pandas as pd
    import numpy as np
    import seaborn as sns
    import d21

    import matplotlib.pyplot as plt
    from scipy.stats import skew
    from scipy.stats.stats import pearsonr
    from mxnet.gluon import nn
    from mxnet import autograd, nd
    from mxnet.gluon import data as gdata
    from mxnet import init
    from mxnet.gluon import loss as gloss
    from mxnet import gluon
In [3]: train = pd.read csv("kaggle house pred train.csv")
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test = pd.read_csv("kaggle_house_pred_test.csv")

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In [4]: all_data = pd.concat((train.loc[:,'MSSubClass':'SaleCondition'],
                                test.loc[:,'MSSubClass':'SaleCondition']))
 In [5]: | train["SalePrice"] = np.log1p(train["SalePrice"])
 In [6]: | numeric feats = all data.dtypes[all data.dtypes != "object"].index
         skewed_feats = train[numeric_feats].apply(lambda x: skew(x.dropna())) #c
         ompute skewness
         skewed_feats = skewed_feats[skewed_feats > 0.75]
         skewed feats = skewed feats.index
         all data[skewed_feats] = np.log1p(all_data[skewed_feats])
         skewed_feats
 Out[6]: Index(['MSSubClass', 'LotFrontage', 'LotArea', 'MasVnrArea', 'BsmtFinSF
         1',
                 'BsmtFinSF2', 'BsmtUnfSF', 'TotalBsmtSF', '1stFlrSF', '2ndFlrS
         F',
                 'LowQualFinSF', 'GrLivArea', 'BsmtHalfBath', 'KitchenAbvGr',
                 'WoodDeckSF', 'OpenPorchSF', 'EnclosedPorch', '3SsnPorch',
                 'ScreenPorch', 'PoolArea', 'MiscVal'],
               dtype='object')
 In [7]: all data = pd.get dummies(all data)
 In [8]: all data = all data.fillna(all data.mean())
 In [9]: X train = all data[:train.shape[0]]
         X test = all data[train.shape[0]:]
         y = train.SalePrice
In [10]: from sklearn.linear model import ElasticNet, LassoCV, LassoLarsCV
         from sklearn.model selection import cross val score
In [11]: def rmse cv(model):
             rmse= np.sqrt(-cross val score(model, X train, y, scoring="neq mean
         squared error", cv = 5))
             return(rmse)
         model lasso = LassoCV(alphas = [1, 0.1, 0.001, 0.0005], cv=5).fit(X trai
In [89]:
In [90]: rmse cv(model lasso).mean()
Out[90]: 0.12256735885048149
In [14]: coef = pd.Series(model_lasso.coef_, index = X_train.columns)
```

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