

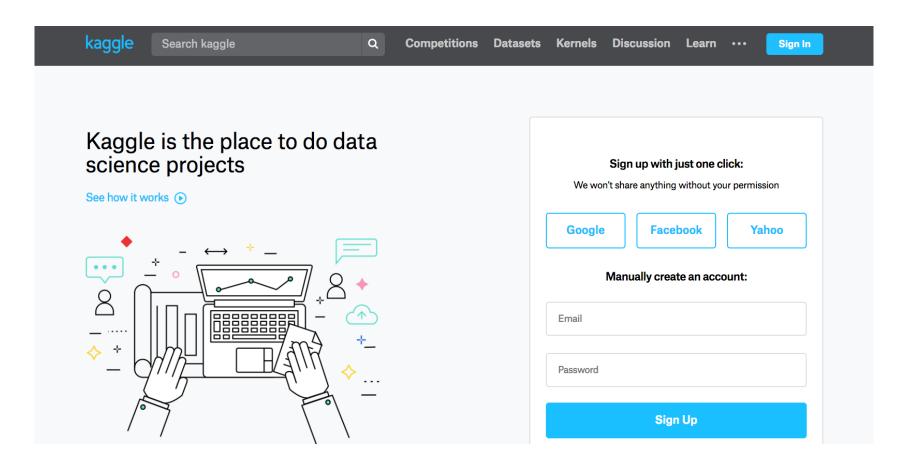
Predicting House Prices on Kaggle

Eng Teong Cheah

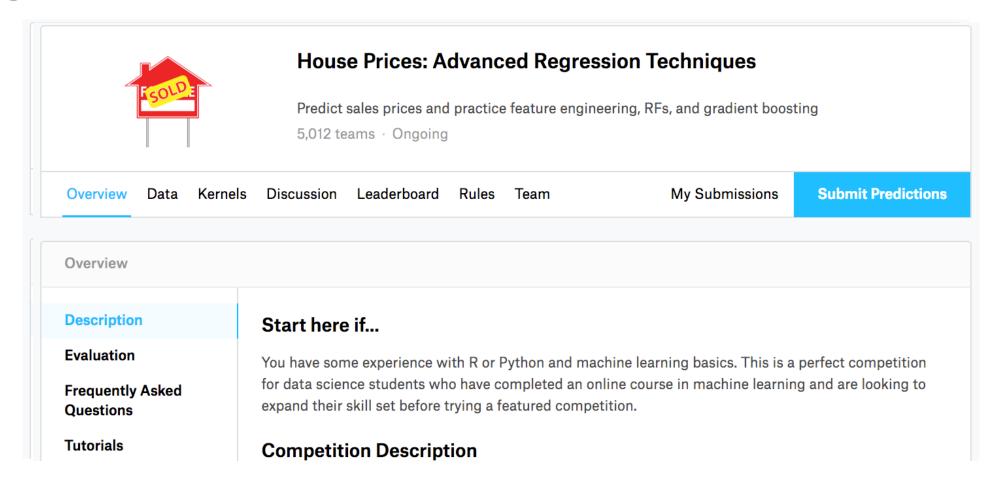
Contents

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Kaggle



Kaggle



https://www.kaggle.com/c/house-prices-advanced-regression-techniques

```
# If pandas is not installed, please uncomment the following line:
# !pip install pandas
%matplotlib inline
import d2l
from mxnet import autograd, gluon, init, nd
from mxnet.gluon import data as gdata, loss as gloss, nn
import numpy as np
import pandas as pd
```

```
train_data = pd.read_csv('../data/kaggle_house_pred_train.csv')
test_data = pd.read_csv('../data/kaggle_house_pred_test.csv')
```

```
print(train_data.shape)
print(test_data.shape)
```

```
train_data.iloc[0:4, [0, 1, 2, 3, -3, -2,
-1]]
```

	Id	MSSubClass	MSZoning	LotFrontage	SaleType	SaleCondition	SalePrice
0	1	60	RL	65.0	WD	Normal	208500
1	2	20	RL	80.0	WD	Normal	181500
2	3	60	RL	68.0	WD	Normal	223500
3	4	70	RL	60.0	WD	Abnorml	140000

```
all_features = pd.concat((train_data.iloc[:, 1:-1], test_data.iloc[:,
1:]))
```

Data Preprocessing

```
numeric_features = all_features.dtypes[all_features.dtypes ≠
abbjfeatiresdowmeric_features] = all_features[numeric_features].apply(
    lambda x: (x - x.mean()) / (x.std()))
# After standardizing the data all means vanish, hence we can set missing
# values to 0
all_features[numeric_features] = all_features[numeric_features].fillna(0)
```

Data Preprocessing

```
# Dummy_na=True refers to a missing value being a legal eigenvalue, and
# creates an indicative feature for it
all_features = pd.get_dummies(all_features, dummy_na=True)
all_features.shape
```

Data Preprocessing

```
n_train = train_data.shape[0]
train_features = nd.array(all_features[:n_train].values)
test_features = nd.array(all_features[n_train:].values)
train_labels = nd.array(train_data.SalePrice.values).reshape((-1, 1))
```

Training

```
loss = gloss.L2Loss()
def get_net():
    net = nn.Sequential()
    net.add(nn.Dense(1))
    net.initialize()
    return net
```

Training

$$\sqrt{\frac{1}{n}\sum_{i=1}^n(\log(y_i)-\log(\hat{y}_i))^2}$$

```
def log_rmse(net, features, labels):
    # To further stabilize the value when the logarithm is taken, set the
    # value less than 1 as 1
    clipped_preds = nd.clip(net(features), 1, float('inf'))
    rmse = nd.sqrt(2 * loss(clipped_preds.log(), labels.log()).mean())
    return rmse.asscalar()
```

Training

```
def train(net, train_features, train_labels, test_features, test_labels,
          num epochs, learning_rate, weight_decay, batch_size):
    train ls, test ls = [], []
    train iter = gdata.DataLoader(gdata.ArrayDataset(
        train features, train labels), batch size, shuffle=True)
    # The Adam optimization algorithm is used here
    trainer = gluon.Trainer(net.collect_params(), 'adam', {
        'learning_rate': learning_rate, 'wd': weight_decay})
    for epoch in range(num epochs):
        for X, y in train iter:
            with autograd.record():
                l = loss(net(X), v)
            l.backward()
            trainer.step(batch_size)
        train_ls.append(log_rmse(net, train_features, train_labels))
        if test labels is not None:
            test_ls.append(log_rmse(net, test_features, test_labels))
    return train ls, test ls
```

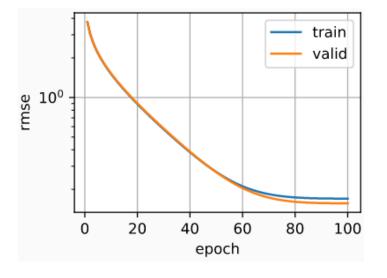
k-Fold Cross-Validation

```
def get_k_fold_data(k, i, X, y):
   assert k > 1
   fold_size = X.shape[0] // k
   X_train, y_train = None, None
   for j in range(k):
        idx = slice(j * fold_size, (j + 1) *
fold_siz*)part, y_part = X[idx, :], y[idx]
       if j = i:
           X_valid, y_valid = X_part, y_part
        elif X_train is None:
           X_train, y_train = X_part, y_part
        else:
            X_train = nd.concat(X_train, X_part,
dim=0)
           y_train = nd.concat(y_train, y_part,
dim=00turn X_train, y_train, X_valid, y_valid
```

k-Fold Cross-Validation

```
def k_fold(k, X_train, y_train, num_epochs,
           learning rate, weight decay, batch size):
    train l sum, valid l sum = 0, 0
    for i in range(k):
        data = get_k_fold_data(k, i, X_train, y_train)
        net = get net()
        train ls, valid ls = train(net, *data, num epochs, learning rate,
                                   weight decay, batch size)
        train l sum += train ls[-1]
        valid_l_sum += valid_ls[-1]
        if i = 0:
            d2l.plot(list(range(1, num_epochs+1)), [train_ls, valid_ls],
                     xlabel='epoch', ylabel='rmse',
                     legend=['train', 'valid'], yscale='log')
        print('fold %d, train rmse: %f, valid rmse: %f' % (
            i, train_ls[-1], valid_ls[-1]))
    return train_l_sum / k, valid_l_sum / k
```

Model Selection

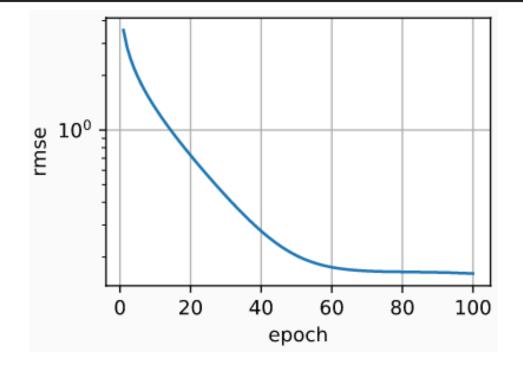


Predict and Submit

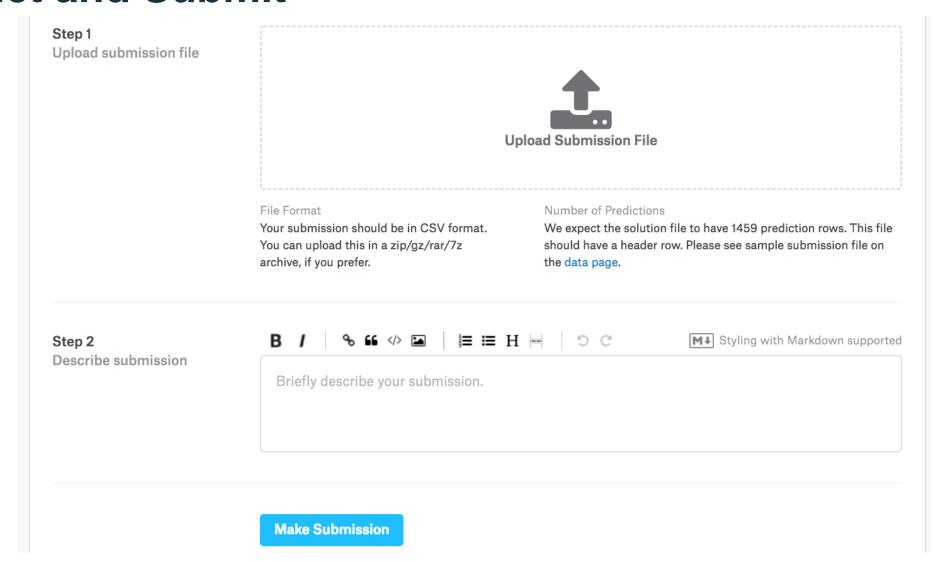
```
def train_and_pred(train_features, test_features, train_labels, test_data,
                   num epochs, lr, weight decay, batch size):
   net = get net()
    train_ls, _ = train(net, train_features, train_labels, None, None,
                        num_epochs, lr, weight_decay, batch_size)
    d2l.semilogy(range(1, num_epochs + 1), train_ls, 'epochs', 'rmse')
    print('train rmse %f' % train_ls[-1])
    preds = net(test_features).asnumpy()
    test_data['SalePrice'] = pd.Series(preds.reshape(1, -1)[0])
    submission = pd.concat([test_data['Id'], test_data['SalePrice']],
axissubmission.to_csv('submission.csv', index=False)
```

Predict and Submit





Predict and Submit



Thank You!

Does anyone have any questions?

Twitter: @walkercet

Blog: https://ceteongvanness.wordpress.com

Resources

Dive into Deep Learning