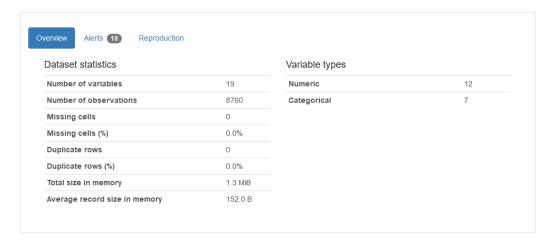
pandas_profiling_report	2
data_preparation	9
baseline_models	16
selected_features_models	25

### Overview



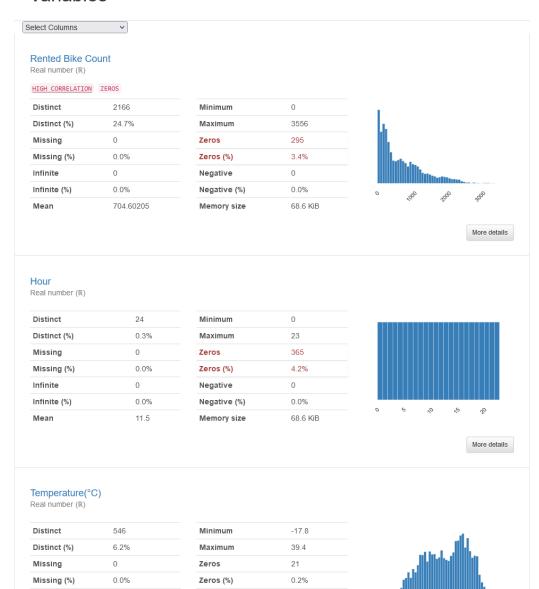
### Variables

Infinite

0

Negative

1433



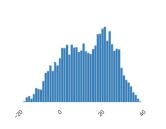
Overview Variables Interactions Correlations Missing values

Sample

# Temperature(°C) Real number (ℝ)

Distinct	546
Distinct (%)	6.2%
Missing	0
Missing (%)	0.0%
Infinite	0
Infinite (%)	0.0%
Mean	12.882922

Minimum	-17.8
Maximum	39.4
Zeros	21
Zeros (%)	0.2%
Negative	1433
Negative (%)	16.4%
Memory size	68.6 KiB



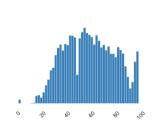
More details

#### Humidity(%)

Real number  $(\mathbb{R})$ 

Distinct	90
Distinct (%)	1.0%
Missing	0
Missing (%)	0.0%
Infinite	0
Infinite (%)	0.0%
Mean	58.226256

Minimum	0
Maximum	98
Zeros	17
Zeros (%)	0.2%
Negative	0
Negative (%)	0.0%
Memory size	68.6 KiB

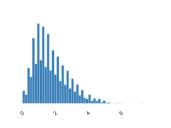


More details

# Wind speed (m/s) Real number $(\mathbb{R})$

Distinct	65
Distinct (%)	0.7%
Missing	0
Missing (%)	0.0%
Infinite	0
Infinite (%)	0.0%
Mean	1.7249087

Minimum	0
Maximum	7.4
Zeros	74
Zeros (%)	0.8%
Negative	0
Negative (%)	0.0%
Memory size	68.6 KiB



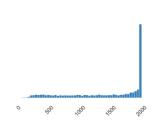
More details

#### Visibility (10m)

Real number (R)

Distinct	1789
Distinct (%)	20.4%
Missing	0
Missing (%)	0.0%
Infinite	0
Infinite (%)	0.0%
Mean	1436.8258

Minimum	27
Maximum	2000
Zeros	0
Zeros (%)	0.0%
Negative	0
Negative (%)	0.0%
Memory size	68.6 KiB



More details

#### Dew point temperature(°C)

Real number (R)

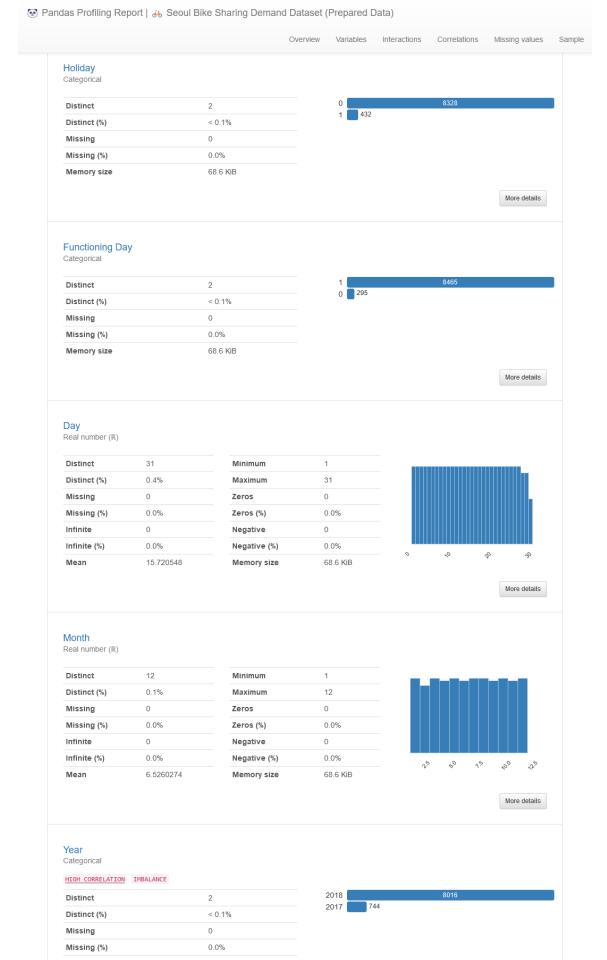
Distinct 556 Minimum -30.6

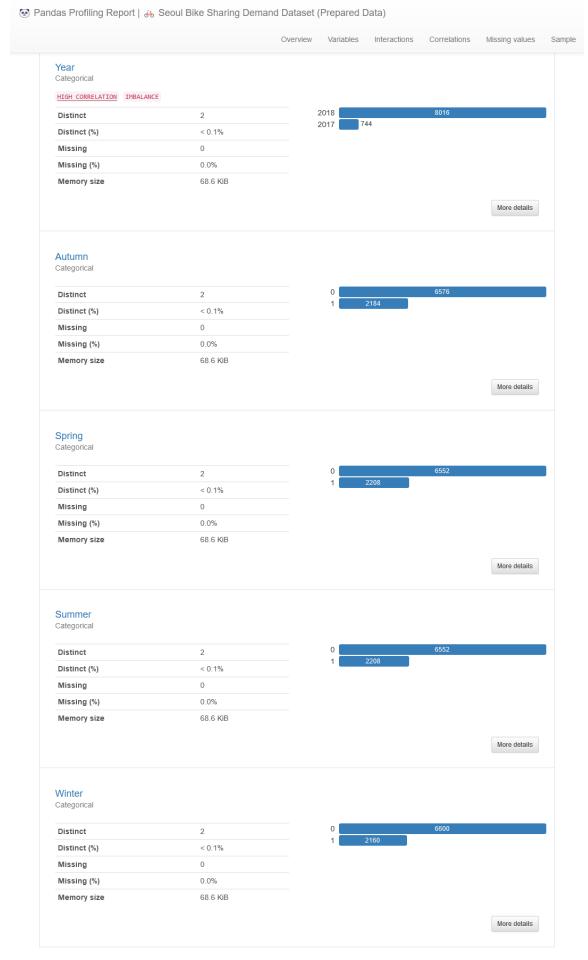
#### Categorical

Distinct

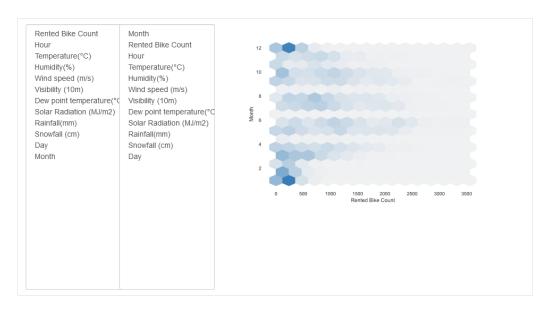
2

0

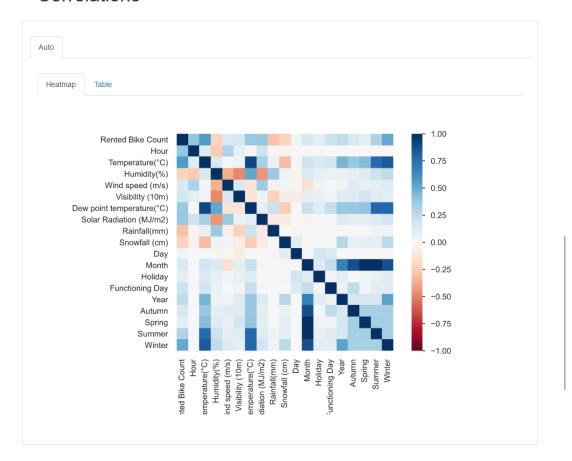




### Interactions

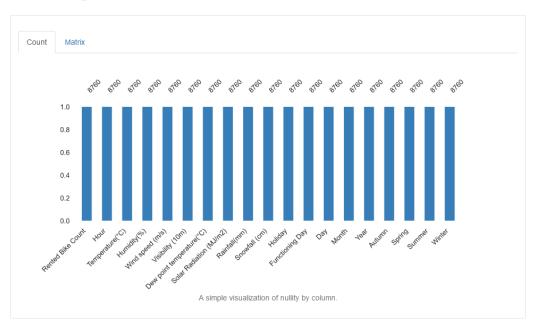


### Correlations



### Missing values

### Missing values



## Sample

IISL	row:	s Last rows						
		Rented Bike Count	Hour	Temperature(°C)	Humidity(%)	Wind speed (m/s)	Visibility (10m)	Dew point temperature(
	0	254	0	-5.2	37	2.2	2000	-17.6
	1	204	1	-5.5	38	0.8	2000	-17.6
	2	173	2	-6.0	39	1.0	2000	-17.7
	3	107	3	-6.2	40	0.9	2000	-17.6
	4	78	4	-6.0	36	2.3	2000	-18.6
	5	100	5	-6.4	37	1.5	2000	-18.7
	6	181	6	-6.6	35	1.3	2000	-19.5
	7	460	7	-7.4	38	0.9	2000	-19.3
	8	930	8	-7.6	37	1.1	2000	-19.8
	9	490	9	-6.5	27	0.5	1928	-22.4

### data\_preparation

#### March 13, 2023

#### **Data Preparation**

For the SeoulBikeData.csv dataset, I will convert the categorical attributes to quantitative attributes such that they are in a valid format for use in building the regression models.

```
[46]: # Import the required modules
      import pandas as pd
[47]: # Read in the dataset into a pandas dataframe
      seoul_bike_data = pd.read_csv("SeoulBikeData.csv", encoding="ansi")
      seoul_bike_data.head()
[47]:
                     Rented Bike Count
                                         Hour
                                                Temperature(°C)
                                                                  Humidity(%)
               Date
         01/12/2017
                                    254
                                             0
                                                           -5.2
                                                                           37
      1 01/12/2017
                                    204
                                             1
                                                           -5.5
                                                                           38
      2 01/12/2017
                                    173
                                                           -6.0
                                                                           39
      3 01/12/2017
                                    107
                                             3
                                                           -6.2
                                                                           40
      4 01/12/2017
                                     78
                                                           -6.0
                                                                           36
         Wind speed (m/s)
                            Visibility (10m)
                                               Dew point temperature(°C)
      0
                       2.2
                                         2000
                                                                    -17.6
                                                                    -17.6
      1
                       0.8
                                        2000
      2
                       1.0
                                        2000
                                                                    -17.7
                                                                    -17.6
      3
                       0.9
                                        2000
      4
                       2.3
                                         2000
                                                                    -18.6
         Solar Radiation (MJ/m2)
                                   Rainfall(mm)
                                                  Snowfall (cm) Seasons
                                                                             Holiday \
      0
                              0.0
                                             0.0
                                                            0.0 Winter
                                                                          No Holiday
      1
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                          No Holiday
      2
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                          No Holiday
                                                                          No Holiday
      3
                              0.0
                                             0.0
                                                             0.0 Winter
      4
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                          No Holiday
        Functioning Day
      0
                     Yes
      1
                     Yes
      2
                     Yes
      3
                     Yes
```

#### 4 Yes

For this dataset, the categorical variables which I will transform are Date, Seasons, Holiday, and Functioning Day.

### [48]: seoul\_bike\_data.info()

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 8760 entries, 0 to 8759
Data columns (total 14 columns):

#	Column	Non-Null Count	Dtype
0	Date	8760 non-null	object
1	Rented Bike Count	8760 non-null	int64
2	Hour	8760 non-null	int64
3	<pre>Temperature(°C)</pre>	8760 non-null	float64
4	<pre>Humidity(%)</pre>	8760 non-null	int64
5	Wind speed (m/s)	8760 non-null	float64
6	Visibility (10m)	8760 non-null	int64
7	<pre>Dew point temperature(°C)</pre>	8760 non-null	float64
8	Solar Radiation (MJ/m2)	8760 non-null	float64
9	Rainfall(mm)	8760 non-null	float64
10	Snowfall (cm)	8760 non-null	float64
11	Seasons	8760 non-null	object
12	Holiday	8760 non-null	object
13	Functioning Day	8760 non-null	object

dtypes: float64(6), int64(4), object(4)

memory usage: 958.2+ KB

1. Date Attribute First, for the Date attribute, I will transform it to get the Day, Month, and Year as these 3 new attributes will be quantitative.

[49]:	Date	Rented	Bike Count	Hour	<pre>Temperature(°C)</pre>	<pre>Humidity(%)</pre>	\
0	2017-12-01		254	0	-5.2	37	
1	2017-12-01		204	1	-5.5	38	
2	2017-12-01		173	2	-6.0	39	
3	2017-12-01		107	3	-6.2	40	
4	2017-12-01		78	4	-6.0	36	
	Wind speed	(m/s)	Visibility	(10m)	Dew point temper	rature(°C) \	
0		2.2		2000		-17.6	
1		0.8		2000		-17.6	
2		1.0		2000		-17.7	

```
3
                      0.9
                                        2000
                                                                  -17.6
      4
                      2.3
                                        2000
                                                                  -18.6
         Solar Radiation (MJ/m2)
                                  Rainfall(mm)
                                                 Snowfall (cm) Seasons
                                                                            Holiday \
      0
                             0.0
                                            0.0
                                                           0.0 Winter No Holiday
                             0.0
                                            0.0
      1
                                                           0.0 Winter No Holiday
      2
                             0.0
                                            0.0
                                                           0.0 Winter No Holiday
      3
                             0.0
                                            0.0
                                                           0.0 Winter No Holiday
      4
                             0.0
                                            0.0
                                                           0.0 Winter No Holiday
        Functioning Day
      0
                    Yes
      1
                    Yes
      2
                    Yes
      3
                    Yes
      4
                    Yes
[50]: seoul_bike_data.info()
     <class 'pandas.core.frame.DataFrame'>
     RangeIndex: 8760 entries, 0 to 8759
     Data columns (total 14 columns):
          Column
                                      Non-Null Count
                                                      Dtype
          _____
                                      _____
                                                      ____
                                                      datetime64[ns]
      0
          Date
                                      8760 non-null
          Rented Bike Count
      1
                                      8760 non-null
                                                      int64
      2
          Hour
                                      8760 non-null
                                                      int64
      3
          Temperature(°C)
                                      8760 non-null
                                                      float64
      4
          Humidity(%)
                                      8760 non-null
                                                      int64
          Wind speed (m/s)
                                      8760 non-null
                                                      float64
      5
      6
          Visibility (10m)
                                      8760 non-null
                                                      int64
      7
          Dew point temperature (°C) 8760 non-null
                                                      float64
      8
          Solar Radiation (MJ/m2)
                                      8760 non-null
                                                      float64
      9
          Rainfall(mm)
                                      8760 non-null
                                                      float64
      10 Snowfall (cm)
                                      8760 non-null
                                                      float64
      11
         Seasons
                                      8760 non-null
                                                      object
          Holiday
                                      8760 non-null
      12
                                                      object
      13 Functioning Day
                                      8760 non-null
                                                      object
     dtypes: datetime64[ns](1), float64(6), int64(4), object(3)
     memory usage: 958.2+ KB
[51]: # Create the Day, Month, and Year quantitative attributes from the Date
       \hookrightarrow attribute
      seoul bike data["Day"] = seoul bike data["Date"].dt.day
      seoul_bike_data["Month"] = seoul_bike_data["Date"].dt.month
      seoul bike data["Year"] = seoul bike data["Date"].dt.year
```

```
seoul_bike_data.head()
[51]:
                     Rented Bike Count
                                         Hour
                                               Temperature(°C)
                                                                 Humidity(%)
              Date
      0 2017-12-01
                                   254
                                            0
                                                           -5.2
                                                                           37
      1 2017-12-01
                                   204
                                            1
                                                           -5.5
                                                                           38
                                            2
      2 2017-12-01
                                    173
                                                           -6.0
                                                                           39
      3 2017-12-01
                                    107
                                            3
                                                           -6.2
                                                                           40
      4 2017-12-01
                                    78
                                            4
                                                           -6.0
                                                                           36
         Wind speed (m/s)
                            Visibility (10m)
                                               Dew point temperature(°C)
      0
                       2.2
                                         2000
                                                                     -17.6
                       0.8
                                         2000
                                                                    -17.6
      1
      2
                       1.0
                                         2000
                                                                     -17.7
      3
                       0.9
                                         2000
                                                                    -17.6
      4
                       2.3
                                         2000
                                                                     -18.6
         Solar Radiation (MJ/m2)
                                   Rainfall(mm)
                                                  Snowfall (cm) Seasons
                                                                              Holiday \
      0
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                           No Holiday
      1
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                           No Holiday
      2
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                           No Holiday
                              0.0
      3
                                             0.0
                                                             0.0 Winter
                                                                           No Holiday
      4
                              0.0
                                             0.0
                                                             0.0 Winter
                                                                           No Holiday
        Functioning Day
                          Day
                               Month
                                      Year
      0
                     Yes
                                   12
                                      2017
                            1
                                   12 2017
      1
                     Yes
                            1
      2
                     Yes
                                   12 2017
                            1
      3
                     Yes
                            1
                                   12 2017
      4
                     Yes
                            1
                                   12 2017
[52]: # Drop the Date attribute as it is no longer required
      seoul bike data.drop(columns=["Date"], inplace=True)
```

- 2. Seasons Attribute Second, for the Seasons attribute, I will use one hot encoding to create 4 new binary attributes to represent each Seasons value. This is because the Seasons attribute is not ordinal hence one hot encoding is a suitable method to ensure the 4 new attributes are valid for regression model building.
- [53]: # To display all unique values of the Seasons attribute seoul\_bike\_data["Seasons"].unique()
- [53]: array(['Winter', 'Spring', 'Summer', 'Autumn'], dtype=object)
- [54]: # Conduct the one hot encoding using pandas' get\_dummies method seoul\_bike\_data = pd.get\_dummies(seoul\_bike\_data, prefix="", prefix\_sep="", u columns=["Seasons"]) seoul\_bike\_data.head()

```
[54]:
         Rented Bike Count
                               Hour
                                     Temperature(°C) Humidity(%)
                                                                       Wind speed (m/s)
      0
                         254
                                  0
                                                  -5.2
                                                                   37
                                                                                      2.2
                                                  -5.5
      1
                         204
                                  1
                                                                   38
                                                                                      0.8
      2
                         173
                                  2
                                                  -6.0
                                                                   39
                                                                                      1.0
      3
                         107
                                  3
                                                  -6.2
                                                                                      0.9
                                                                   40
      4
                          78
                                  4
                                                  -6.0
                                                                   36
                                                                                      2.3
         Visibility (10m)
                              Dew point temperature(°C)
                                                            Solar Radiation (MJ/m2)
                       2000
      0
                                                    -17.6
                                                                                   0.0
                       2000
                                                    -17.6
                                                                                   0.0
      1
      2
                       2000
                                                    -17.7
                                                                                   0.0
      3
                       2000
                                                    -17.6
                                                                                   0.0
      4
                       2000
                                                    -18.6
                                                                                   0.0
                                              Holiday Functioning Day
         Rainfall(mm)
                         Snowfall (cm)
                                                                         Day
                                                                               Month
                                                                                       Year
      0
                    0.0
                                     0.0
                                          No Holiday
                                                                                   12
                                                                                       2017
                                                                            1
      1
                    0.0
                                     0.0
                                          No Holiday
                                                                    Yes
                                                                            1
                                                                                   12
                                                                                       2017
      2
                    0.0
                                    0.0
                                          No Holiday
                                                                    Yes
                                                                            1
                                                                                   12
                                                                                       2017
      3
                    0.0
                                     0.0
                                          No Holiday
                                                                    Yes
                                                                            1
                                                                                   12
                                                                                       2017
                    0.0
      4
                                    0.0
                                          No Holiday
                                                                    Yes
                                                                            1
                                                                                   12
                                                                                       2017
                  Spring
                           Summer
          Autumn
                                    Winter
      0
               0
                        0
                                 0
                                          1
      1
               0
                        0
                                 0
                                          1
      2
               0
                        0
                                 0
                                          1
      3
               0
                        0
                                 0
                                          1
      4
               0
                        0
                                 0
                                          1
```

**3.** Holiday and Functioning Day Attributes Third, I will focus on transforming the Holiday and Functioning Day attributes to binary quantitative attributes. Specifically, for the Holiday attribute, if the record in our dataset is "No Holiday" then it will be mapped as 0 and if it is "Holiday" then it will be mapped as 1.

```
[55]: # To display the binary values of the Holiday attribute seoul_bike_data["Holiday"].unique()
```

[55]: array(['No Holiday', 'Holiday'], dtype=object)

```
[56]: # Conduct the mapping using the map method and a dictionary for the binary key_ 
\( \text{ovalue pair} \)

seoul_bike_data["Holiday"] = seoul_bike_data["Holiday"].map({"No Holiday":0,_
\( \text{o''Holiday}":1}) \)

seoul_bike_data["Holiday"].unique()
```

[56]: array([0, 1], dtype=int64)

For the Functioning Day attribute, I will map the value "No" to 0 and "Yes" to 1.

```
[57]: # To display the binary values of the Functioning Day attribute
      seoul_bike_data["Functioning Day"].unique()
[57]: array(['Yes', 'No'], dtype=object)
[58]: # Conduct the mapping using the map method and a dictionary for the binary key ...
       ⇔value pair
      seoul_bike_data["Functioning Day"] = seoul_bike_data["Functioning Day"].
       →map({"No":0, "Yes":1})
      seoul_bike_data["Functioning Day"].unique()
[58]: array([1, 0], dtype=int64)
     4. Prepared Dataset: seoul_bike_data_prepared.csv Finally, I have completed data
     preparation and will now convert the dataframe containing the Seoul Bike data into a .csv flat file
     for the next step which is predictive modeling.
[59]: # To display the prepared dataset
      seoul_bike_data.head()
[59]:
         Rented Bike Count
                             Hour
                                    Temperature(°C)
                                                      Humidity(%)
                                                                    Wind speed (m/s)
                        254
                                 0
                                                -5.2
                                                                37
                                                                                  2.2
      0
                        204
                                 1
                                                -5.5
                                                                38
                                                                                  0.8
      1
      2
                        173
                                 2
                                                -6.0
                                                                39
                                                                                  1.0
                        107
                                                -6.2
      3
                                 3
                                                                40
                                                                                  0.9
      4
                         78
                                 4
                                                -6.0
                                                                                  2.3
                                                                36
         Visibility (10m)
                            Dew point temperature(°C)
                                                         Solar Radiation (MJ/m2)
      0
                      2000
                                                  -17.6
      1
                      2000
                                                  -17.6
                                                                               0.0
      2
                      2000
                                                  -17.7
                                                                               0.0
      3
                      2000
                                                  -17.6
                                                                               0.0
      4
                      2000
                                                  -18.6
                                                                               0.0
                                                  Functioning Day
         Rainfall(mm)
                        Snowfall (cm)
                                        Holiday
                                                                    Day
                                                                         Month Year
                   0.0
                                   0.0
      0
                                              0
                                                                      1
                                                                             12
                                                                                 2017
      1
                   0.0
                                   0.0
                                              0
                                                                 1
                                                                      1
                                                                             12
                                                                                 2017
                   0.0
                                   0.0
                                              0
                                                                                 2017
      2
                                                                 1
                                                                      1
                                                                             12
      3
                   0.0
                                   0.0
                                              0
                                                                 1
                                                                      1
                                                                             12
                                                                                 2017
      4
                   0.0
                                   0.0
                                              0
                                                                 1
                                                                      1
                                                                             12 2017
         Autumn
                  Spring
                          Summer
                                   Winter
      0
              0
                       0
                                0
      1
              0
                       0
                                0
                                        1
      2
              0
                       0
                                0
                                        1
      3
              0
                                        1
                       0
                                0
```

4

0

0

0

1

[60]: # Output the prepared dataset into a .csv in the same directory as this Jupyter

→Notebook

seoul\_bike\_data.to\_csv("seoul\_bike\_data\_prepared.csv", index=False)

### baseline models

#### March 13, 2023

#### Predictive Modeling - Baseline Models

This Jupyter Notebook contains the 3 regression models using all attributes of the prepared dataset (seoul\_bike\_data\_prepared.csv). Namely, linear regression, regression tree, and k-nearest neighbours. Since all attributes of the dataset will be used in the regression analyses, I have therefore named these as baseline models. 10-fold cross validation will be used.

The intent is to compare these baseline models with selected features models in terms of model performance. Selected features models in this case means regression models that I will build with only attributes that are deemed statistically significant.

#### **Prepared Dataset**

```
[2]: # Import required modules
import pandas as pd
import numpy as np
import matplotlib.pylab as plt
import seaborn as sns
from sklearn.model_selection import cross_validate
from sklearn.linear_model import LinearRegression
from sklearn.tree import DecisionTreeRegressor
from sklearn.neighbors import KNeighborsRegressor
```

```
[3]: # Read in the dataset
seoul_bike = pd.read_csv("seoul_bike_data_prepared.csv", encoding="utf-8")
seoul_bike.head()
```

[3]:	Rented Bike Count	Hour	<pre>Temperature(°C)</pre>	<pre>Humidity(%)</pre>	Wind speed (m/s)	\
0	254	0	-5.2	37	2.2	
1	204	1	-5.5	38	0.8	
2	173	2	-6.0	39	1.0	
3	107	3	-6.2	40	0.9	
4	78	4	-6.0	36	2.3	

	Visibility (10m)	Dew point temperature(°C)	Solar Radiation (MJ/m2)	\
0	2000	-17.6	0.0	
1	2000	-17.6	0.0	
2	2000	-17.7	0.0	
3	2000	-17.6	0.0	
4	2000	-18.6	0.0	

```
Rainfall(mm) Snowfall (cm) Holiday
                                              Functioning Day
                                                               Day
                                                                    Month
                                                                           Year \
     0
                 0.0
                                0.0
                                           0
                                                            1
                                                                 1
                                                                        12
                                                                           2017
                 0.0
                                0.0
                                           0
     1
                                                                 1
                                                                       12
                                                                           2017
     2
                 0.0
                                0.0
                                           0
                                                                 1
                                                                       12 2017
                                           0
     3
                 0.0
                                0.0
                                                            1
                                                                 1
                                                                       12 2017
     4
                 0.0
                                0.0
                                           0
                                                            1
                                                                 1
                                                                       12 2017
       Autumn Spring Summer Winter
     0
             0
                             0
                     0
     1
             0
                     0
                                     1
                             0
     2
             0
                     0
                             0
                                     1
             0
                     0
                             0
                                     1
             0
                     0
                             0
                                     1
    1. Linear Regression Model
[4]: # Assign the target variable, independent variables, and desired performance
     \rightarrowmetrics
     target_name = "Rented Bike Count"
     target variable = seoul bike[target name]
     independent_variables = seoul_bike.drop(columns=target_name)
     performance_metrics = ["r2", "neg_root_mean_squared_error", __

¬"neg_mean_absolute_error"]
[5]: # Build the linear regression model and use cross validation
     lr_model = LinearRegression()
     lr scores = cross validate(
         estimator=lr_model,
         X=independent variables,
         y=target_variable,
         cv=10.
         scoring=performance_metrics
     lr_scores
[5]: {'fit_time': array([0.01155519, 0.0045011, 0.00401855, 0.0040009, 0.00402284,
             0.00400305, 0.00452137, 0.00350046, 0.00451279, 0.00401044]),
      'score_time': array([0.00201273, 0.00149941, 0.0010004 , 0.0010004 ,
     0.00149989,
             0.00150108, 0.0009985, 0.0010035, 0.00149918, 0.00102329]),
                                   , -4.18163805, -0.37609285,
      'test_r2': array([-12.37966
               0.06343567, -0.01655934, -0.01606348,
                                                         0.44079453,
               0.57989526, 0.41778741]),
      'test_neg_root_mean_squared_error': array([-572.20720111, -270.87176628,
     -360.12129946, -385.88570039,
```

-706.69277924, -791.0456306 , -583.69217493, -514.45991858,

-457.16038902, -374.40065613]),

```
-289.2433827 , -304.93846573,
            -543.31749225, -598.69609858, -504.0723804, -425.02535882,
             -346.68697398, -272.11677486])}
[6]: # Array of performance metrics scores
     # Note: abs() is applied to scores returned by sklearn that are the negative,
     ⇔value of the metric
     lr_r2_scores = lr_scores["test_r2"]
     lr_root_mean_squared_error_scores =__
     ⇒abs(lr_scores["test_neg_root_mean_squared_error"])
     lr_mean_absolute_error_scores = abs(lr_scores["test_neg_mean_absolute_error"])
[7]: # Dataframe capturing the overall performance metrics of the linear regression
     ⊶model
     lr_metrics = pd.DataFrame(
        {
             "Model": ["Linear Regression"],
             "R Squared": lr r2 scores.mean(),
             "Root Mean Squared Error": lr_root_mean_squared_error_scores.mean(),
             "Mean Absolute Error": lr mean absolute error scores.mean(),
        }
     lr_metrics
[7]:
                    Model R Squared Root Mean Squared Error Mean Absolute Error
                                                                        401.209265
     O Linear Regression -1.501517
                                                   501.653752
    2. Regression Tree Model
[8]: # Build the regression tree model and use cross validation
     # random state is set to 3 for reproducibility
     rt_model = DecisionTreeRegressor(random_state=3)
     rt scores = cross validate(
        estimator=rt_model,
        X=independent_variables,
        y=target_variable,
        cv=10,
        scoring=performance_metrics
     rt_scores
[8]: {'fit_time': array([0.04061127, 0.0391283, 0.04418612, 0.04155159, 0.04010677,
            0.04256129, 0.04359698, 0.03919291, 0.03850412, 0.04002833),
      'score_time': array([0.00201488, 0.00149965, 0.00149894, 0.00150299,
```

'test\_neg\_mean\_absolute\_error': array([-497.93935515, -230.05636989,

0.00150061, 0.00149894, 0.00150061, 0.00149941, 0.00149941]),

'test\_r2': array([ 0.11716893, -0.35848985, -0.01613418, 0.11199505,

0.00150299,

```
0.63390278,
               0.64301151, 0.46790528, 0.58146458, 0.71809834, 0.38548109]),
       'test_neg_root_mean_squared_error': array([-146.98383877, -138.69423269,
      -309.45711228, -491.63586313,
             -441.83494511, -468.77266399, -422.39417766, -445.07371382,
              -374.48861783, -384.64795771]),
       'test_neg_mean_absolute_error': array([-108.02739726, -96.21347032,
      -186.07191781, -322.14383562,
              -311.36757991, -325.85388128, -279.55821918, -300.53082192,
             -229.55365297, -263.68378995])}
 [9]: # Array of performance metrics scores
      # Note: abs() is applied to scores returned by sklearn that are the negative_
      ⇔value of the metric
      rt r2 scores = rt scores["test r2"]
      rt_root_mean_squared_error_scores =_
       →abs(rt_scores["test_neg_root_mean_squared_error"])
      rt_mean_absolute_error_scores = abs(rt_scores["test_neg_mean_absolute_error"])
[10]: # Dataframe capturing the overall performance metrics of the regression tree_
      ⊶model
      rt_metrics = pd.DataFrame(
              "Model": ["Regression Tree"],
              "R Squared": rt_r2_scores.mean(),
              "Root Mean Squared Error": rt_root_mean_squared error_scores.mean(),
              "Mean Absolute Error": rt_mean_absolute_error_scores.mean(),
          }
      rt_metrics
[10]:
                  Model R Squared Root Mean Squared Error Mean Absolute Error
      O Regression Tree
                            0.32844
                                                  362.398312
                                                                       242.300457
     3. K-Nearest Neighbours Model
[11]: # Build the k-nearest neighbours model and use cross validation
      # I will use a range of k values (1 to 20) to determine which k contributes to
      ⇔the best performing model
      # Create empty lists to append each metric
      knn_k = []
      knn r2 = []
      knn_root_mean_squared_error = []
      knn_mean_absolute_error = []
      for k in range(1, 21):
          knn_model = KNeighborsRegressor(n_neighbors = k)
```

```
knn_scores = cross_validate(
              estimator=knn_model,
              X=independent_variables,
              y=target_variable,
              cv=10,
              scoring=performance_metrics
          )
          # Array of performance metrics scores
          # Note: abs() is applied to scores returned by sklearn that are the
       →negative value of the metric
          knn_r2_scores = knn_scores["test_r2"]
          knn_root_mean_squared_error_scores =__
       →abs(knn_scores["test_neg_root_mean_squared_error"])
          knn_mean_absolute_error_scores =_
       →abs(knn_scores["test_neg_mean_absolute_error"])
          # Average the scores from each fold of the cross validation
          # Append the metrics to lists
          knn_k.append(k)
          knn_r2.append(knn_r2_scores.mean())
          knn_root_mean_squared_error.append(knn_root_mean_squared_error_scores.
       →mean())
          knn_mean_absolute_error.append(knn_mean_absolute_error_scores.mean())
[12]: \# Dataframe capturing the overall performance metrics of the k-nearest
       ⇔neighbours model
      knn_metrics = pd.DataFrame(
              "Model": "K-Nearest Neighbours",
              "k": knn k,
              "R Squared": knn_r2,
```

```
knn_metrics
[12]:
                               k R Squared Root Mean Squared Error \
                       Model
         K-Nearest Neighbours
                               1 -1.085467
                                                        596.061047
     1
         K-Nearest Neighbours
                               2 -0.586315
                                                        528.561680
     2
         K-Nearest Neighbours
                               3 -0.400623
                                                        502.123941
        K-Nearest Neighbours 4 -0.284610
     3
                                                        483.807584
                                                        475.589239
     4
         K-Nearest Neighbours 5 -0.251234
     5
         K-Nearest Neighbours 6 -0.210121
                                                        469.568640
         K-Nearest Neighbours
                               7 -0.179231
                                                        466.370528
```

8 -0.169162

"Mean Absolute Error": knn\_mean\_absolute\_error,

}

K-Nearest Neighbours

)

"Root Mean Squared Error": knn\_root\_mean\_squared\_error,

464.046049

```
K-Nearest Neighbours 10 -0.156480
      9
                                                            461.219524
      10 K-Nearest Neighbours 11
                                   -0.153458
                                                            460.387483
      11 K-Nearest Neighbours 12 -0.149372
                                                            458.850701
      12 K-Nearest Neighbours 13
                                   -0.144513
                                                            457.627993
      13 K-Nearest Neighbours 14
                                   -0.149054
                                                            456.636305
      14 K-Nearest Neighbours 15
                                   -0.152750
                                                            456.879584
      15 K-Nearest Neighbours 16
                                   -0.154608
                                                            456.526530
      16 K-Nearest Neighbours 17
                                   -0.154704
                                                            455.835054
      17 K-Nearest Neighbours 18
                                   -0.160048
                                                            455.993327
      18 K-Nearest Neighbours 19
                                    -0.163734
                                                            456.069071
      19 K-Nearest Neighbours
                               20 -0.166518
                                                            455.877304
          Mean Absolute Error
      0
                  424.247146
      1
                  386.013185
      2
                   369.978729
      3
                   358.960674
      4
                   353.850411
      5
                   350.092028
      6
                   348.113258
      7
                  346.585873
      8
                  346.519673
      9
                   346.696370
      10
                  346.343192
      11
                   346.010578
                   345.872111
      12
      13
                   345.616120
      14
                  346.179863
      15
                  346.261558
      16
                   346.350020
      17
                  346.643398
      18
                   346.785809
      19
                   347.192620
[13]: \# Plot the k values by R squared to visualize the performance of each k-nearest
      ⇔neighbours model
      value_r2 = knn_metrics["R Squared"] == knn_metrics["R Squared"].max()
      knn_metrics["colour_r2"] = np.where(value_r2 == True, "#FF7200", "#004C9B")
      knn_plt = sns.regplot(
          data=knn metrics,
          x="k"
          y="R Squared",
          fit_reg=False,
          scatter_kws={
              "alpha": 1,
              "facecolors": knn_metrics["colour_r2"],
```

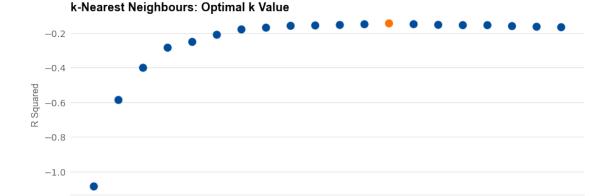
9 -0.158443

462.093335

8

K-Nearest Neighbours

```
"linewidths": 0,
        "s": 150,
        "zorder": 10,
    }
)
# Add title
knn_plt.set_title(
   "k-Nearest Neighbours: Optimal k Value",
    font="Arial",
   fontsize="18",
   fontweight="bold",
    loc="left"
)
# X-axis
plt.xlabel(
    "k", color="#595959", font="Arial", fontsize="14", __
⇔horizontalalignment="center"
)
# Y-axis
plt.ylabel(
    "R Squared",
    color="#595959",
    font="Arial",
    fontsize="14",
    horizontalalignment="center"
)
plt.xticks(range(int(knn_metrics["k"].min()), int(knn_metrics["k"].max()) + 1,__
plt.tick_params(colors="#595959", bottom=False, left=False, labelsize="14")
# Add horizontal gridlines
plt.grid(axis="y", color="#D9D9D9")
# Set plot size
knn_plt.figure.set_size_inches(14, 5)
# Spines
sns.despine(left=True)
for _, s in knn_plt.spines.items():
    s.set_color("#D9D9D9")
# Get row with max R squared
```



10

11 12 13 14 15 16 17 18 19 20

The optimal k value for kNN is 13 with a R Squared of -0.14.

```
[14]: Model R Squared Root Mean Squared Error

12 K-Nearest Neighbours -0.144513 457.627993

Mean Absolute Error

12 345.872111
```

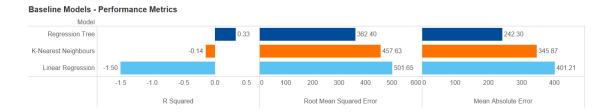
**Performance Metrics** The performance metrics of all regression models are displayed below as a pandas dataframe and a Tableau visualization.

```
[15]:
                                R Squared
                                           Root Mean Squared Error
      0
            Linear Regression
                                -1.501517
                                                         501.653752
      1
              Regression Tree
                                 0.328440
                                                         362.398312
         K-Nearest Neighbours
                                -0.144513
                                                         457.627993
         Mean Absolute Error
      0
                   401.209265
      1
                   242.300457
```

2

345.872111





Based on the performance metrics of each model, the regression tree model is the best performing, followed by k-nearest neighbours in second place, and linear regression being last place. Notably, the R squared values for both k-nearest neighbours and linear regression are negative. As per the sklearn module, the best score for the R squared is 1.0 and a negative score means that the regression model is arbitrarily worse. In terms of the error metrics, root mean squared error and mean absolute error, the lower the error values the better performing the models are.

Therefore, it can be concluded that using all features of the prepared dataset is suboptimal for regression tree, and provides very poor performance for the k-nearest neighbours and linear regression models.

This highlights the need for variable selection using the prepared dataset (seoul\_bike\_data\_prepared.csv) in order to optimize the performance of all regression models.

### selected features models

March 13, 2023

Predictive Modeling - Selected Features Models

This Jupyter Notebook contains the 3 regression models using selected features of the prepared dataset (seoul\_bike\_data\_prepared.csv). Namely, linear regression, regression tree, and k-nearest neighbours. Since select features of the dataset will be used in the regression analyses, I have therefore named these as selected features models. 10-fold cross validation will be used.

The intent is to compare these selected features models with the baseline models in terms of model performance. Selected features models in this case means regression models that I will build with only attributes that are deemed statistically significant.

#### **Prepared Dataset**

```
[1]: # Import required modules
  import pandas as pd
  import numpy as np
  import matplotlib.pylab as plt
  import seaborn as sns
  from sklearn.model_selection import cross_validate
  from sklearn.linear_model import LinearRegression
  from sklearn.tree import DecisionTreeRegressor
  from sklearn.neighbors import KNeighborsRegressor
  from mlxtend.feature_selection import SequentialFeatureSelector as SFS
  from mlxtend.plotting import plot_sequential_feature_selection as plot_sfs
  import matplotlib.pyplot as pyplot
```

```
[2]: # Read in the dataset
seoul_bike = pd.read_csv("seoul_bike_data_prepared.csv", encoding="utf-8")
seoul_bike.head()
```

[2]:	Rented Bike Count	Hour	Temperature(°C)	<pre>Humidity(%)</pre>	Wind speed (m/s)	\
0	254	0	-5.2	37	2.2	
1	204	1	-5.5	38	0.8	
2	173	2	-6.0	39	1.0	
3	107	3	-6.2	40	0.9	
4	78	4	-6.0	36	2.3	

```
Visibility (10m) Dew point temperature(°C) Solar Radiation (MJ/m2) \
0 2000 -17.6 0.0
1 2000 -17.6 0.0
```

```
2
                 2000
                                                -17.7
                                                                                0.0
3
                                                -17.6
                                                                                0.0
                 2000
4
                 2000
                                                -18.6
                                                                                0.0
   Rainfall(mm)
                    Snowfall (cm)
                                     Holiday
                                                Functioning Day
                                                                    Day
                                                                                   Year
                                                                          Month
0
              0.0
                                0.0
                                                                 1
                                                                       1
                                                                              12
                                                                                   2017
              0.0
                                0.0
                                            0
                                                                       1
                                                                              12
                                                                                   2017
1
                                                                 1
                                            0
2
              0.0
                                0.0
                                                                 1
                                                                       1
                                                                              12
                                                                                  2017
3
              0.0
                                0.0
                                            0
                                                                 1
                                                                       1
                                                                              12
                                                                                   2017
4
              0.0
                                0.0
                                             0
                                                                 1
                                                                       1
                                                                              12
                                                                                  2017
   Autumn
                      Summer
                               Winter
            Spring
0
         0
                  0
                            0
1
         0
                  0
                            0
                                      1
2
         0
                  0
                            0
                                      1
3
         0
                  0
                            0
                                      1
4
         0
                  0
                            0
                                      1
```

#### 1. Linear Regression Model

```
[3]: # Assign the target variable, independent variables, and desired performance

wetrics

target_name = "Rented Bike Count"

target_variable = seoul_bike[target_name]

independent_variables = seoul_bike.drop(columns=target_name)

performance_metrics = ["r2", "neg_root_mean_squared_error",

where we man absolute error "]
```

Feature Selection Sequential Forward Selection (SFS) will be conducted by using the mlxtend module's SequentialFeatureSelector. SFS is a sequential feature selection algorithm which automatically selects a subset of features that are the most important for the regression model. In particular, SFS adds one feature at a time based on the R squared performance metric. This reduces the model's error by discarding insignificant features and as a result, improves the performance metrics.

```
[4]: SequentialFeatureSelector(cv=10, estimator=LinearRegression(), k_features=(1, 18), scoring='r2')
```

```
lr sfs_results = pd.DataFrame.from_dict(lr sfs.get_metric_dict()).T
     lr_sfs_results
[5]:
                                                 feature idx \
                                                        (1,)
     1
     2
                                                      (1, 4)
                                                   (1, 4, 7)
     3
     4
                                               (1, 4, 7, 17)
     5
                                           (1, 4, 7, 10, 17)
                                      (1, 4, 7, 10, 14, 17)
     6
     7
                                   (1, 4, 7, 9, 10, 14, 17)
     8
                                (1, 4, 6, 7, 9, 10, 14, 17)
     9
                             (1, 4, 6, 7, 8, 9, 10, 14, 17)
     10
                         (1, 4, 6, 7, 8, 9, 10, 11, 14, 17)
     11
                    (1, 4, 6, 7, 8, 9, 10, 11, 13, 14, 17)
     12
                (1, 4, 6, 7, 8, 9, 10, 11, 13, 14, 15, 17)
     13
            (1, 4, 6, 7, 8, 9, 10, 11, 13, 14, 15, 16, 17)
     14
         (1, 3, 4, 6, 7, 8, 9, 10, 11, 13, 14, 15, 16, 17)
         (1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 13, 14, 15, 1...
     15
     16
         (1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 13, 14, 15...
         (0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 13, 14,...
     17
         (0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, \dots)
                                                   cv_scores avg_score \
     1
         [-0.3368353988674757, -0.918271532762825, 0.19... -0.097393]
     2
         [-0.017461238538012402, -0.23849300655795957, ... 0.025709
         [0.010939557944065204, -0.2462070899370501, 0... 0.040204
     3
         [-0.014180339709577883, -0.08067897017882486, ... 0.053138
     4
     5
         [-0.03862803818220639, -0.06337005489155612, 0... 0.087882
         [-0.0011678909621402056, -0.14506010569897887,... 0.108275
     6
     7
         [0.038193597168479365, -0.1261734721658878, 0... 0.116176
     8
         [0.0004548344983327235, -0.13342980581946895, ... 0.115867
     9
         [-0.005743059846415877, -0.13461998812823261, ... 0.114459
     10
         [-0.025528276671164196, -0.12605749383568243, ... 0.112318
         [-0.025528276671174632, -0.2833435904167041, 0... 0.097686
     11
     12
         [-0.04250607825731101, -0.8969077226324087, 0... 0.007405
     13
         [-0.0425060782573079, -0.896907722632655, 0.24... 0.007405
         [-0.6991402286332673, -1.1238234474386553, 0.1... -0.071273
         [-1.612694820869097, -2.359029144458398, 0.174... -0.233478]
     15
     16
         [-1.616223784580654, -2.3300170968614142, 0.17... -0.232455
     17
         [-2.401920146558146, -4.164705102239599, -0.05... -0.43978
         [-12.379659996789123, -4.181638046309049, -0.3... -1.501517
                                               feature_names ci_bound
                                                                          std_dev
                                          (Temperature(°C),)
                                                              0.242919
     1
                                                                          0.32707
     2
                        (Temperature(°C), Visibility (10m))
                                                              0.141344
                                                                         0.190308
```

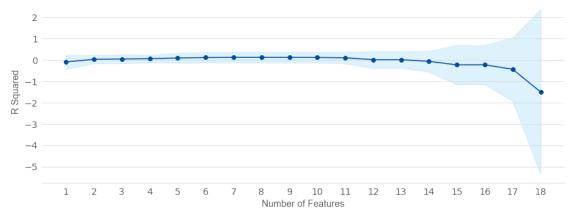
[5]: | # To visualize the Sequential Feature Selector tool results

```
3
          (Temperature(°C), Visibility (10m), Rainfall(mm))
                                                              0.152056 0.204731
      4
          (Temperature(°C), Visibility (10m), Rainfall(m... 0.132518
                                                                      0.178424
          (Temperature(°C), Visibility (10m), Rainfall(m...
      5
                                                            0.174499
                                                                      0.234947
          (Temperature(°C), Visibility (10m), Rainfall(m... 0.178259
      6
                                                                       0.24001
      7
          (Temperature(°C), Visibility (10m), Rainfall(m...
                                                            0.18264
                                                                       0.24591
          (Temperature(°C), Visibility (10m), Solar Radi...
      8
                                                             0.18398 0.247713
      9
          (Temperature(°C), Visibility (10m), Solar Radi...
                                                             0.18395 0.247673
          (Temperature(°C), Visibility (10m), Solar Radi... 0.183854 0.247544
      10
          (Temperature(°C), Visibility (10m), Solar Radi... 0.198289
      11
                                                                       0.26698
      12
          (Temperature(°C), Visibility (10m), Solar Radi... 0.289845 0.390251
          (Temperature(°C), Visibility (10m), Solar Radi... 0.289845 0.390251
      13
      14
          (Temperature(°C), Wind speed (m/s), Visibility... 0.361759 0.487078
      15
          (Temperature (°C), Humidity (%), Wind speed (m/s... 0.682669 0.919157
          (Temperature(°C), Humidity(%), Wind speed (m/s...
      16
                                                             0.67776 0.912547
          (Hour, Temperature (°C), Humidity (%), Wind spee... 1.106082 1.489245
      17
          (Hour, Temperature(°C), Humidity(%), Wind spee...
      18
                                                            2.869342 3.863325
           std_err
      1
          0.109023
      2
          0.063436
      3
          0.068244
      4
          0.059475
      5
          0.078316
      6
          0.080003
      7
          0.08197
      8
          0.082571
      9
          0.082558
      10 0.082515
      11
         0.088993
      12
         0.130084
      13 0.130084
      14 0.162359
      15 0.306386
      16 0.304182
      17
         0.496415
      18
         1.287775
[29]: # Global pyplot parameter
      pyplot.rcParams["axes.edgecolor"] = "#D9D9D9"
      # Plotting the Results
      plot_lr_sfs_results = plot_sfs(lr_sfs.get_metric_dict(), kind="std_dev",_

color="#004C9B", bcolor="#5bc2f4", figsize=[14, 5])
      # Add title
      pyplot.title(
          "Linear Regression Model: Sequential Forward Selection (w. StdDev)",
```

```
font="Arial",
    fontsize="18",
    fontweight="bold",
    loc="left"
)
# X-axis
pyplot.xlabel(
    "Number of Features", color="#595959", font="Arial", fontsize="14", [
 ⇔horizontalalignment="center"
# Y-axis
pyplot.ylabel(
   "R Squared",
    color="#595959",
    font="Arial",
    fontsize="14",
   horizontalalignment="center"
)
# Ticks
pyplot.tick_params(colors="#595959", bottom=False, left=False, labelsize="14")
# Add horizontal gridlines
pyplot.grid(axis="y", color="#D9D9D9")
# Spines
sns.despine(left=True)
# Add a caption
pyplot.text(
   0,
    -7.5,
    f"The highest R Squared is {np.round(lr_sfs.k_score_,3)} by using_
 →{len(lr_sfs.k_feature_idx_)} selected features.",
    color="#595959",
    font="Arial",
   fontsize="14"
)
pyplot.show()
```





The highest R Squared is 0.116 by using 7 selected features.

```
[7]: # Subset the dataframe to get the record with the best R Squared results lr_sfs_results_sorted = lr_sfs_results.sort_values("avg_score", ascending=False) highest_lr_r2 = lr_sfs_results_sorted.head(1) highest_lr_r2
```

```
[7]: feature_idx \
7 (1, 4, 7, 9, 10, 14, 17)
```

```
cv_scores avg_score \ 7 [0.038193597168479365, -0.1261734721658878, 0... 0.116176
```

```
feature_names ci_bound std_dev \ 7 (Temperature(°C), Visibility (10m), Rainfall(m... 0.18264 0.24591
```

std\_err 7 0.08197

```
[8]: # The records of the selected features

lr_selected_features = u

independent_variables[list(highest_lr_r2["feature_names"].values[0])]

lr_selected_features.head()
```

[8]:	<pre>Temperature(°C)</pre>	Visibility (10m)	Rainfall(mm)	Holiday	Functioning Day	\
0	-5.2	2000	0.0	0	1	
1	-5.5	2000	0.0	0	1	
2	-6.0	2000	0.0	0	1	
3	-6.2	2000	0.0	0	1	
4	-6.0	2000	0.0	0	1	

Autumn Winter

```
0
             0
                      1
      1
             0
      2
             0
             0
      4
             0
                      1
 [9]: # Build the linear regression model and use cross validation
      lr_model = LinearRegression()
      lr_scores = cross_validate(
          estimator=lr_model,
          X=lr_selected_features,
          y=target_variable,
          cv=10,
          scoring=performance_metrics
      lr_scores
 [9]: {'fit_time': array([0.00453258, 0.00300002, 0.00252867, 0.00199986, 0.00253892,
              0.00251341, 0.00200129, 0.00302982, 0.00200129, 0.001508 ]),
       'score_time': array([0.00150323, 0.00099874, 0.00150776, 0.00099993,
      0.00404382,
              0.00099945, 0.0010078, 0.001508, 0.00149894, 0.00152254]),
       'test_r2': array([ 0.0381936 , -0.12617347, 0.29447898, 0.35963657,
      0.19260796,
               0.04516704, -0.45533749, 0.12238027, 0.40105209, 0.28975816
       'test_neg_root_mean_squared_error': array([-153.41739785, -126.27949886,
      -257.85758852, -417.492927 ,
              -656.1514295 , -766.6530513 , -698.56256408, -644.49422079,
              -545.86384631, -413.52229945]),
       'test_neg_mean_absolute_error': array([-107.3295154 , -97.28586879,
      -201.16345441, -321.02988833,
             -511.21040635, -577.54951072, -619.2063464, -554.64286717,
             -435.2508013 , -308.99506717])}
[10]: # Array of performance metrics scores
      # Note: abs() is applied to scores returned by sklearn that are the negative,
      →value of the metric
      lr_r2_scores = lr_scores["test_r2"]
      lr_root_mean_squared_error_scores =__
       →abs(lr_scores["test_neg_root_mean_squared_error"])
      lr_mean_absolute_error_scores = abs(lr_scores["test_neg_mean_absolute_error"])
[69]: # Dataframe capturing the overall performance metrics of the linear regression
      ⊶model
      lr_metrics = pd.DataFrame(
          {
              "Model": ["Linear Regression"],
```

```
"R Squared": lr_r2_scores.mean(),
    "Root Mean Squared Error": lr_root_mean_squared_error_scores.mean(),
    "Mean Absolute Error": lr_mean_absolute_error_scores.mean(),
    "Number of Features": len(lr_sfs.k_feature_idx_),
    "Feature Indices": [lr_sfs.k_feature_idx_],
    "Feature Names": [lr_sfs.k_feature_names_]
}
)
lr_metrics
```

```
[69]: Model R Squared Root Mean Squared Error Mean Absolute Error \
0 Linear Regression 0.116176 468.029482 373.366373

Number of Features Feature Indices \
0 7 (1, 4, 7, 9, 10, 14, 17)

Feature Names
0 (Temperature(°C), Visibility (10m), Rainfall(m...
```

#### 2. Regression Tree Model

Feature Selection Sequential Forward Selection (SFS) will be conducted by using the mlxtend module's SequentialFeatureSelector. SFS is a sequential feature selection algorithm which automatically selects a subset of features that are the most important for the regression model. In particular, SFS adds one feature at a time based on the R squared performance metric. This reduces the model's error by discarding insignificant features and as a result, improves the performance metrics.

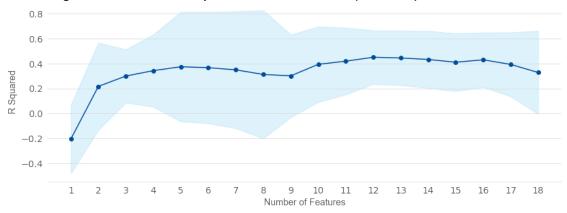
```
[13]: # To visualize the Sequential Feature Selector tool results
rt_sfs_results = pd.DataFrame.from_dict(rt_sfs.get_metric_dict()).T
rt_sfs_results
```

```
[13]:
                                                   feature_idx \
      1
                                                         (17,)
      2
                                                       (0, 17)
      3
                                                   (0, 16, 17)
      4
                                                (0, 7, 16, 17)
                                           (0, 7, 10, 16, 17)
      5
      6
                                       (0, 7, 10, 13, 16, 17)
      7
                                    (0, 7, 8, 10, 13, 16, 17)
      8
                                 (0, 7, 8, 9, 10, 13, 16, 17)
      9
                             (0, 1, 7, 8, 9, 10, 13, 16, 17)
                          (0, 1, 2, 7, 8, 9, 10, 13, 16, 17)
      10
      11
                      (0, 1, 2, 7, 8, 9, 10, 13, 14, 16, 17)
                   (0, 1, 2, 6, 7, 8, 9, 10, 13, 14, 16, 17)
      12
      13
               (0, 1, 2, 6, 7, 8, 9, 10, 13, 14, 15, 16, 17)
           (0, 1, 2, 5, 6, 7, 8, 9, 10, 13, 14, 15, 16, 17)
      14
      15
          (0, 1, 2, 3, 5, 6, 7, 8, 9, 10, 13, 14, 15, 16...
      16
          (0, 1, 2, 3, 5, 6, 7, 8, 9, 10, 11, 13, 14, 15...
          (0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 13, 14,...
      17
          (0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13,...
      18
                                                     cv scores avg score \
      1
          [-0.06178284381364185, -0.25318375175919794, -... -0.206011
      2
          [0.3986806973882365, 0.19908658027429715, -0.7... 0.216475
      3
          [0.3986806973882365, 0.19908658027429715, -0.2...
                                                              0.299796
      4
          [0.4149292463114904, 0.1737705108060431, -0.45...
                                                              0.343045
      5
          [0.4149292463114904, 0.1737705108060431, -0.87...
                                                              0.374553
          [0.4149292463114904, 0.11311814771476014, -0.8...
      6
                                                              0.367048
      7
          [0.4075799273024534, -0.013257495179018086, -0...]
                                                              0.349629
           \hbox{\tt [0.45535361183009726, -0.3821754258535781, -0... 0.312782] }
      8
      9
          [0.11386365245038643, -0.21352497256649006, -0...
                                                              0.301336
          [0.1757459296888947, -0.1166019136110068, -0.1...
      10
                                                               0.39384
          [0.19387731539100617, -0.1520598473318615, 0.1...
      11
                                                                0.41904
      12
          [0.19067333453364177, 0.01956974753667373, 0.3...
                                                              0.450626
          [0.17654687825509563, 0.022763132631624994, 0... 0.444913
      13
      14
          [0.17390822620808588, -0.060981821435387884, 0...
                                                              0.432915
      15
          [0.13612132012107392, -0.0557058955368015, 0.3...
                                                              0.410525
      16
          [0.2706576817097469, -0.09312906993473158, 0.4...]
                                                              0.430233
      17
          [0.2903717455105228, -0.1615740565661823, 0.11...
                                                              0.393023
      18
          [0.11716892715250127, -0.358489850263368, -0.0...
                                                               0.32844
                                                feature_names
                                                                ci_bound
                                                                            std_dev
      1
                                                     (Winter,)
                                                                0.204342
                                                                           0.275129
      2
                                                (Hour, Winter)
                                                                0.259982
                                                                           0.350043
      3
                                       (Hour, Summer, Winter)
                                                                0.158896
                                                                           0.213941
      4
                        (Hour, Rainfall(mm), Summer, Winter)
                                                                0.215707
                                                                           0.290431
      5
          (Hour, Rainfall(mm), Functioning Day, Summer, ... 0.326822
                                                                         0.440038
      6
          (Hour, Rainfall(mm), Functioning Day, Year, Su...
                                                               0.33196
                                                                         0.446957
```

```
7
          (Hour, Rainfall(mm), Snowfall (cm), Functionin... 0.348485 0.469205
          (Hour, Rainfall(mm), Snowfall (cm), Holiday, F... 0.381782 0.514037
      8
      9
          (Hour, Temperature (°C), Rainfall (mm), Snowfall... 0.246263 0.331573
          (Hour, Temperature (°C), Humidity (%), Rainfall (... 0.224895 0.302801
      10
          (Hour, Temperature (°C), Humidity (%), Rainfall (... 0.199242 0.268262
      11
          (Hour, Temperature(°C), Humidity(%), Solar Rad... 0.160101 0.215562
      12
      13
          (Hour, Temperature (°C), Humidity (%), Solar Rad... 0.162683 0.219038
          (Hour, Temperature(°C), Humidity(%), Dew point... 0.170548 0.229628
      14
          (Hour, Temperature (°C), Humidity (%), Wind spee... 0.171972 0.231545
      15
      16
          (Hour, Temperature (°C), Humidity (%), Wind spee... 0.16262 0.218954
          (Hour, Temperature(°C), Humidity(%), Wind spee... 0.191165 0.257387
      17
          (Hour, Temperature (°C), Humidity (%), Wind spee... 0.247771 0.333603
           std_err
           0.09171
      1
      2
          0.116681
      3
          0.071314
      4
          0.09681
      5
          0.146679
          0.148986
      6
      7
          0.156402
      8
          0.171346
      9
          0.110524
      10 0.100934
      11 0.089421
      12 0.071854
      13 0.073013
      14 0.076543
      15 0.077182
      16 0.072985
      17 0.085796
      18 0.111201
[40]: # Global pyplot parameter
      pyplot.rcParams["axes.edgecolor"] = "#D9D9D9"
      # Plotting the Results
      plot_rt_sfs_results = plot_sfs(rt_sfs.get_metric_dict(), kind="std_dev",_
       ⇔color="#004C9B", bcolor="#5bc2f4", figsize=[14, 5])
      # Add title
      pyplot.title(
          "Regression Tree Model: Sequential Forward Selection (w. StdDev)",
          font="Arial",
          fontsize="18",
          fontweight="bold",
          loc="left"
```

```
# X-axis
pyplot.xlabel(
    "Number of Features", color="#595959", font="Arial", fontsize="14", _{\sqcup}
⇔horizontalalignment="center"
# Y-axis
pyplot.ylabel(
   "R Squared",
    color="#595959",
    font="Arial",
    fontsize="14",
   horizontalalignment="center"
# Ticks
pyplot.tick_params(colors="#595959", bottom=False, left=False, labelsize="14")
# Add horizontal gridlines
pyplot.grid(axis="y", color="#D9D9D9")
# Spines
sns.despine(left=True)
# Add a caption
pyplot.text(
   0,
    -0.87,
    f"The highest R Squared is {np.round(rt_sfs.k_score_,3)} by using_
 →{len(rt_sfs.k_feature_idx_)} selected features.",
    color="#595959",
    font="Arial",
    fontsize="14"
)
pyplot.show()
```

#### Regression Tree Model: Sequential Forward Selection (w. StdDev)



The highest R Squared is 0.451 by using 12 selected features.

```
[14]: # Subset the dataframe to get the record with the best R Squared results rt_sfs_results_sorted = rt_sfs_results.sort_values("avg_score", ascending=False) highest_rt_r2 = rt_sfs_results_sorted.head(1) highest_rt_r2
```

```
[14]: feature_idx \
12 (0, 1, 2, 6, 7, 8, 9, 10, 13, 14, 16, 17)
```

cv\_scores avg\_score \
12 [0.19067333453364177, 0.01956974753667373, 0.3... 0.450626

feature\_names ci\_bound std\_dev \
12 (Hour, Temperature(°C), Humidity(%), Solar Rad... 0.160101 0.215562

std\_err 12 0.071854

```
[15]: # The records of the selected features

rt_selected_features = □

independent_variables[list(highest_rt_r2["feature_names"].values[0])]

rt_selected_features.head()
```

```
[15]:
          Hour
                Temperature(°C)
                                    Humidity(%)
                                                   Solar Radiation (MJ/m2)
                                                                               Rainfall(mm)
      0
             0
                             -5.2
                                              37
                                                                          0.0
                                                                                          0.0
      1
             1
                             -5.5
                                              38
                                                                          0.0
                                                                                          0.0
      2
             2
                             -6.0
                                              39
                                                                          0.0
                                                                                          0.0
      3
             3
                             -6.2
                                              40
                                                                          0.0
                                                                                          0.0
      4
             4
                             -6.0
                                                                          0.0
                                                                                          0.0
                                              36
```

Snowfall (cm) Holiday Functioning Day Year Autumn Summer Winter

```
0.0
                                               1 2017
                                                              0
                                                                      0
                                                                              1
      1
                              0
      2
                   0.0
                              0
                                               1 2017
                                                              0
                                                                      0
                                                                              1
      3
                   0.0
                              0
                                               1 2017
                                                              0
                                                                              1
      4
                   0.0
                                                1 2017
                                                              0
                                                                              1
[16]: # Build the regression tree model and use cross validation
      # random_state is set to 3 for reproducibility
      rt_model = DecisionTreeRegressor(random_state=3)
      rt_scores = cross_validate(
          estimator=rt_model,
          X=rt_selected_features,
          y=target_variable,
          cv=10.
          scoring=performance_metrics
      rt_scores
[16]: {'fit_time': array([0.02261305, 0.02108574, 0.02150464, 0.02118039, 0.02501607,
              0.01952267, 0.02003741, 0.02053094, 0.02002835, 0.02059603]),
       'score_time': array([0.00149989, 0.00150275, 0.00100374, 0.00150132,
      0.00149989,
              0.00252652, 0.00150156, 0.00100136, 0.0015018, 0.00100732]),
       'test_r2': array([0.19067333, 0.01956975, 0.36915237, 0.3618115, 0.64874401,
              0.69024584, 0.53063535, 0.57789491, 0.72323866, 0.39429686]),
       'test_neg_root_mean_squared_error': array([-140.73194994, -117.82530021,
      -243.83002257, -416.78333755,
              -432.78650869, -436.66033057, -396.71501422, -446.96769315,
              -371.0586084 , -381.87895085]),
       'test_neg_mean_absolute_error': array([ -97.57534247, -78.53424658,
      -157.88584475, -281.46004566,
              -295.06164384, -299.46118721, -239.42808219, -294.96347032,
              -230.15525114, -253.41210046])}
[17]: # Array of performance metrics scores
      # Note: abs() is applied to scores returned by sklearn that are the negative
       →value of the metric
      rt_r2_scores = rt_scores["test_r2"]
      rt_root_mean_squared_error_scores =__
       →abs(rt_scores["test_neg_root_mean_squared_error"])
      rt_mean_absolute_error_scores = abs(rt_scores["test_neg_mean_absolute_error"])
[70]: # Dataframe capturing the overall performance metrics of the regression tree_
       \hookrightarrow model
      rt_metrics = pd.DataFrame(
          {
              "Model": ["Regression Tree"],
```

1 2017

0

0

1

0

0.0

0

```
"R Squared": rt_r2_scores.mean(),
    "Root Mean Squared Error": rt_root_mean_squared_error_scores.mean(),
    "Mean Absolute Error": rt_mean_absolute_error_scores.mean(),
    "Number of Features": len(rt_sfs.k_feature_idx_),
    "Feature Indices": [rt_sfs.k_feature_idx_],
    "Feature Names": [rt_sfs.k_feature_names_]
}
)
rt_metrics
```

```
[70]: Model R Squared Root Mean Squared Error Mean Absolute Error \
0 Regression Tree 0.450626 338.523772 222.793721

Number of Features Feature Indices \
0 12 (0, 1, 2, 6, 7, 8, 9, 10, 13, 14, 16, 17)

Feature Names
0 (Hour, Temperature(°C), Humidity(%), Solar Rad...
```

#### 3. K-Nearest Neighbours Model

**Feature Selection** Sequential Forward Selection (SFS) will be conducted by using the mlxtend module's SequentialFeatureSelector. SFS is a sequential feature selection algorithm which automatically selects a subset of features that are the most important for the regression model. In particular, SFS adds one feature at a time based on the R squared performance metric. This reduces the model's error by discarding insignificant features and as a result, improves the performance metrics.

```
[42]: # Build the k-nearest neighbours model and use cross validation
# I will use a range of k values (1 to 20) to determine which k contributes to
the best performing model

# Create empty lists to append each metric
knn_k = []
knn_r2 = []
knn_root_mean_squared_error = []
knn_mean_absolute_error = []
knn_number_of_features = []
knn_feature_indices = []
knn_feature_names = []

for k in range(1, 21):

knn = KNeighborsRegressor(n_neighbors = k)

# mlxtend modules feature selection tool: Sequential Feature Selector
knn_sfs = SFS(estimator=knn,
```

```
k_features=(1,18),
               forward=True,
               floating=False,
               scoring="r2",
               cv=10)
  # Perform the feature selection
  knn_sfs.fit(independent_variables, target_variable)
  # Sequential Feature Selector tool results
  knn_sfs_results = pd.DataFrame.from_dict(knn_sfs.get_metric_dict()).T
  \# Subset the dataframe to get the record with the best R Squared results \sqcup
⇔for the current k value
  knn_sfs_results_sorted = knn_sfs_results.sort_values("avg_score", __
⇔ascending=False)
  highest_knn_r2 = knn_sfs_results_sorted.head(1)
  # Capture the records of the selected features
  knn_selected_features =_
windependent_variables[list(highest_knn_r2["feature_names"].values[0])]
  knn_model = knn
  knn_scores = cross_validate(
      estimator=knn_model,
      X=knn_selected_features,
      y=target_variable,
      cv=10,
      scoring=performance_metrics
  )
  # Array of performance metrics scores
  # Note: abs() is applied to scores returned by sklearn that are the
→negative value of the metric
  knn r2 scores = knn scores["test r2"]
  knn_root_mean_squared_error_scores =_
→abs(knn_scores["test_neg_root_mean_squared_error"])
  knn_mean_absolute_error_scores =_
→abs(knn_scores["test_neg_mean_absolute_error"])
  knn_k_number_of_features = len(knn_sfs.k_feature_idx_)
  knn_k_feature_indices = knn_sfs.k_feature_idx_
  knn_k_feature_names = knn_sfs.k_feature_names_
  # Average the scores from each fold of the cross validation
  # Append the metrics to lists
  knn_k.append(k)
```

```
knn_r2.append(knn_r2_scores.mean())
          knn root mean squared error append(knn root mean squared error scores.
       →mean())
          knn mean absolute error.append(knn mean absolute error scores.mean())
          knn_number_of_features.append(knn_k_number_of_features)
          knn feature indices.append(knn k feature indices)
          knn_feature_names.append(knn_k_feature_names)
[43]: \parallel Dataframe capturing the overall performance metrics of the k-nearest
       \hookrightarrow neighbours model
      knn_metrics = pd.DataFrame(
          {
              "Model": "K-Nearest Neighbours",
              "k": knn k,
              "R Squared": knn r2,
              "Root Mean Squared Error": knn_root_mean_squared_error,
              "Mean Absolute Error": knn_mean_absolute_error,
              "Number of Features": knn_number_of_features,
              "Feature Indices": knn_feature_indices,
              "Feature Names": knn_feature_names
          }
      )
      knn_metrics
[43]:
                                 k R Squared Root Mean Squared Error \
                         Model
      0
          K-Nearest Neighbours
                                    0.219436
                                                             421.667416
          K-Nearest Neighbours
                                     0.327433
                                                             378.059800
      1
                                 2
      2
         K-Nearest Neighbours
                                 3 0.381221
                                                             364.634444
      3
          K-Nearest Neighbours
                                 4 0.401190
                                                             358.527755
      4
          K-Nearest Neighbours
                                 5 0.413967
                                                             354.322939
      5
         K-Nearest Neighbours
                                 6 0.426136
                                                             351.644301
                                 7 0.430954
      6
          K-Nearest Neighbours
                                                             349.242086
      7
          K-Nearest Neighbours
                                    0.430172
                                                             349.301746
          K-Nearest Neighbours
                                     0.428678
                                                             349.272094
      9
          K-Nearest Neighbours 10
                                     0.429712
                                                             348.841335
      10 K-Nearest Neighbours 11
                                     0.430958
                                                             348.498114
      11 K-Nearest Neighbours 12
                                                             348.876643
                                     0.431430
      12 K-Nearest Neighbours 13
                                     0.428501
                                                             349.494830
      13 K-Nearest Neighbours 14
                                     0.427186
                                                             349.486821
```

Mean Absolute Error Number of Features \

20

14 K-Nearest Neighbours 15

15 K-Nearest Neighbours 16

16 K-Nearest Neighbours 17

17 K-Nearest Neighbours 18

18 K-Nearest Neighbours 19

19 K-Nearest Neighbours

350.304684

350.871335

351.153687

351.736602

352.077889

352.322494

0.425427

0.424333

0.421535

0.420542

0.420047

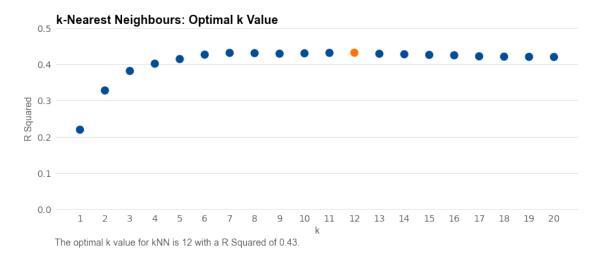
0.419644

```
0
             275.031507
                                            11
1
             258.132192
                                            10
2
             250.500495
                                             8
                                             7
3
              247.725828
4
             245.218904
                                             9
5
             243.903063
                                            10
6
                                             9
             243.780528
7
             243.914740
                                             8
8
                                             8
             244.077220
9
                                             8
             244.519863
                                             8
10
             244.424491
11
             244.921299
                                             8
12
             245.473147
                                             8
13
             245.437565
                                             8
14
                                             8
             246.307549
15
             246.826641
                                             8
                                             7
16
              247.152941
17
                                             9
              247.377194
                                             9
18
             247.762179
                                             9
19
              248.339846
                            Feature Indices \
0
    (0, 1, 6, 7, 8, 9, 10, 13, 14, 16, 17)
1
        (0, 1, 5, 6, 7, 8, 10, 13, 14, 17)
2
               (0, 1, 5, 7, 10, 14, 16, 17)
3
                   (0, 1, 5, 7, 10, 14, 17)
            (0, 1, 5, 7, 8, 10, 14, 16, 17)
4
5
        (0, 1, 5, 6, 7, 8, 10, 14, 16, 17)
6
            (0, 1, 5, 7, 8, 10, 14, 16, 17)
7
               (0, 1, 5, 7, 10, 14, 16, 17)
8
               (0, 1, 5, 7, 10, 14, 16, 17)
               (0, 1, 5, 7, 10, 14, 16, 17)
9
10
               (0, 1, 5, 7, 10, 14, 16, 17)
               (0, 1, 5, 7, 10, 14, 16, 17)
11
12
               (0, 1, 5, 7, 10, 14, 16, 17)
13
               (0, 1, 5, 7, 10, 14, 16, 17)
14
               (0, 1, 5, 7, 10, 14, 16, 17)
15
               (0, 1, 5, 7, 10, 14, 16, 17)
                   (0, 1, 5, 7, 10, 14, 17)
16
17
            (0, 1, 5, 6, 7, 10, 14, 16, 17)
            (0, 1, 5, 6, 7, 10, 14, 16, 17)
18
19
            (0, 1, 5, 6, 7, 10, 14, 16, 17)
                                          Feature Names
0
    (Hour, Temperature(°C), Solar Radiation (MJ/m2...
```

- (Hour, Temperature(°C), Dew point temperature(... 1
- 2 (Hour, Temperature(°C), Dew point temperature(...

```
3
          (Hour, Temperature(°C), Dew point temperature(...
          (Hour, Temperature(°C), Dew point temperature(...
      4
      5
          (Hour, Temperature(°C), Dew point temperature(...
          (Hour, Temperature(°C), Dew point temperature(...
      6
      7
          (Hour, Temperature(°C), Dew point temperature(...
          (Hour, Temperature(°C), Dew point temperature(...
      8
      9
          (Hour, Temperature(°C), Dew point temperature(...
          (Hour, Temperature(°C), Dew point temperature(...
      10
          (Hour, Temperature(°C), Dew point temperature(...
      11
      12
          (Hour, Temperature(°C), Dew point temperature(...
          (Hour, Temperature(°C), Dew point temperature(...
      13
          (Hour, Temperature(°C), Dew point temperature(...
      15
          (Hour, Temperature(°C), Dew point temperature(...
      16
          (Hour, Temperature(°C), Dew point temperature(...
          (Hour, Temperature(°C), Dew point temperature(...
      17
          (Hour, Temperature(°C), Dew point temperature(...
      18
          (Hour, Temperature(°C), Dew point temperature(...
      19
[60]: \# Plot the k values by R squared to visualize the performance of each k-nearest
       ⇔neighbours model
      value_r2 = knn_metrics["R Squared"] == knn_metrics["R Squared"].max()
      knn_metrics["colour_r2"] = np.where(value_r2 == True, "#FF7200", "#004C9B")
      knn_plt = sns.regplot(
          data=knn_metrics,
          x="k",
          y="R Squared",
          fit_reg=False,
          scatter kws={
              "alpha": 1,
              "facecolors": knn_metrics["colour_r2"],
              "linewidths": 0,
              "s": 150,
              "zorder": 10,
          }
      )
      # Add title
      knn_plt.set_title(
          "k-Nearest Neighbours: Optimal k Value",
          font="Arial",
          fontsize="18",
          fontweight="bold",
          loc="left"
      # X-axis
      plt.xlabel(
```

```
"k", color="#595959", font="Arial", fontsize="14", __
 ⇔horizontalalignment="center"
# Y-axis
plt.ylabel(
    "R Squared",
    color="#595959",
    font="Arial",
    fontsize="14",
    horizontalalignment="center"
)
# Ticks
plt.xticks(range(int(knn_metrics["k"].min()), int(knn_metrics["k"].max()) + 1,__
plt.tick_params(colors="#595959", bottom=False, left=False, labelsize="14")
# Add horizontal gridlines
plt.grid(axis="y", color="#D9D9D9")
# Set plot size
knn_plt.figure.set_size_inches(14, 5)
# Spines
sns.despine(left=True)
for _, s in knn_plt.spines.items():
    s.set color("#D9D9D9")
# Get the current Axes object
ax = plt.gca()
# Set the ylim to begin at 0
ax.set_ylim(top=0.5, bottom=0)
# Get row with max R squared
max_y_row = knn_metrics.loc[knn_metrics["R Squared"].idxmax()]
\# Get the max R squared value and the corresponding x value
max_y_value = np.round(max_y_row["R Squared"], 2)
corresponding_x_value = np.round(max_y_row["k"], 2)
# Add a caption
plt.text(
    0,
    -0.1,
```



[61]: Model R Squared Root Mean Squared Error \
11 K-Nearest Neighbours 0.43143 348.876643

Mean Absolute Error Number of Features Feature Indices \
11 244.921299 8 (0, 1, 5, 7, 10, 14, 16, 17)

Feature Names

11 (Hour, Temperature(°C), Dew point temperature(...

**Performance Metrics** The performance metrics of all regression models are displayed below as a pandas dataframe and Tableau visualizations.

[71]: # Create a selected features metrics dataframe to capture the performance

```
metrics of all regression models built with selected features
      selected_features_metrics = pd.concat([lr_metrics, rt_metrics,__
        ⇔highest_knn_metrics])
      selected_features_metrics.reset_index(drop=True, inplace=True)
      selected_features_metrics
[71]:
                               R Squared
                         Model
                                            Root Mean Squared Error
      0
            Linear Regression
                                  0.116176
                                                           468.029482
              Regression Tree
                                  0.450626
                                                           338.523772
      1
         K-Nearest Neighbours
                                  0.431430
      2
                                                           348.876643
         Mean Absolute Error
                               Number of Features
      0
                   373.366373
                                                  7
                   222.793721
                                                 12
      1
                   244.921299
      2
                                                  8
                                     Feature Indices
                            (1, 4, 7, 9, 10, 14, 17)
      0
         (0, 1, 2, 6, 7, 8, 9, 10, 13, 14, 16, 17)
      1
      2
                       (0, 1, 5, 7, 10, 14, 16, 17)
                                                Feature Names
         (Temperature(°C), Visibility (10m), Rainfall(m...
         (Hour, Temperature(°C), Humidity(%), Solar Rad...
      1
         (Hour, Temperature(°C), Dew point temperature(...
[74]: # Export the selected features metrics dataframe to a .csv flat file
      selected_features_metrics.to_csv("selected_features_metrics.csv", index=False,_
        ⇔encoding="utf-8-sig")
          Selected Features Models - Performance Metrics
                Model
            Regression Tree
                                                        338.52
                                                                             222.79
```

Based on the performance metrics of each model, the regression tree model is the best performing, followed by k-nearest neighbours in second place, and linear regression being last. Notably, the R Squared for regression tree and k-nearest neighbours are quite close in value whereas the linear regression model currently has suboptimal performance. As per the sklearn module, the best score for the R squared is 1.0. This means that the performance of the regression tree and k-nearest neighbours is approaching the halfway mark. In terms of the error metrics, root mean squared error and mean absolute error, the lower the error values the better performing the models are.

0.5 0

348.88

400

300

Root Mean Squared Error

468.03

500

244 92

150 200 250 300 350

Mean Absolute Error

373.37

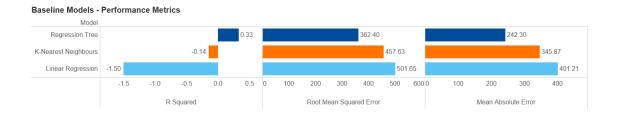
400 450

K-Nearest Neighbours

Linear Regression

0.12

R Squared



By comparing the 2 graphs, "Selected Features Models - Performance Metrics" and "Baseline Models - Performance Metrics", we can see that using selected features in our models has improved the R squared of regression tree by approximately 0.12. In particular, for both k-nearest neighbours and linear regression, using selected features in our models has significantly improved the R squared from negative arbitrary values (very poor performance) to tangible R squared values of 0.43 and 0.12 respectively.

Therefore, by comparing the performance of the selected features models (as seen in the graph "Selected Features Models - Performance Metrics") and the baseline models (as seen in the graph "Baseline Models - Performance Metrics"), it can be concluded that using a feature selection method, namely Sequential Forward Selection from the mlxtend module has optimized the performance of all regression models.