# regression\_titanic

July 8, 2021

## 1 Regression on the Titanic dataset

• Link to dataset

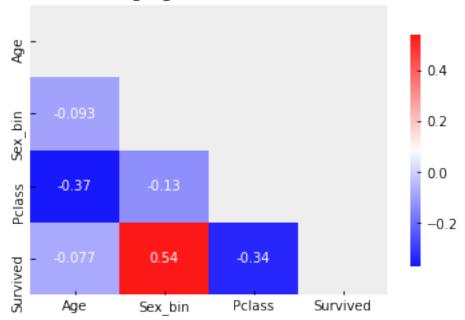
```
[1]: path= "./data/"
    csv_train= "train.csv"
    csv_test= "test.csv"
    import pandas as pd
    train= pd.read_csv(path+csv_train)
    test= pd.read_csv(path+csv_test)
    data= train.copy()
```

```
1.1 EDA
[2]: data.columns
[2]: Index(['PassengerId', 'Survived', 'Pclass', 'Name', 'Sex', 'Age', 'SibSp',
            'Parch', 'Ticket', 'Fare', 'Cabin', 'Embarked'],
           dtype='object')
[3]: data.isna().sum()
[3]: PassengerId
     Survived
                       0
    Pclass
                       0
     Name
                       0
     Sex
                       0
                     177
     Age
     SibSp
                       0
     Parch
                       0
     Ticket
                       0
    Fare
                       0
     Cabin
                    687
     {\tt Embarked}
                       2
     dtype: int64
[4]: data.shape
```

```
[4]: (891, 12)
[5]: data[data.Survived==1].Cabin.value_counts()
[5]: B96 B98
                4
    E101
                3
    F33
                3
    D17
                2
    B28
                2
    C62 C64
                1
    E12
                1
     В4
                1
     C50
                1
     C99
                1
     Name: Cabin, Length: 101, dtype: int64
[6]: data[data.Embarked.isna()].Survived
[6]: 61
            1
     829
     Name: Survived, dtype: int64
[7]: data.Embarked.value_counts()
[7]: S
          644
     С
          168
           77
     Name: Embarked, dtype: int64
[8]: data[data.Embarked=="S"].Survived.value_counts()
[8]: 0
          427
          217
     Name: Survived, dtype: int64
[9]: data.Fare.value_counts()
[9]: 8.0500
                43
     13.0000
                42
     7.8958
                38
     7.7500
                34
     26.0000
                31
     50.4958
                 1
     13.8583
                  1
     8.4583
                  1
     7.7250
                  1
```

```
7.5208
      Name: Fare, Length: 248, dtype: int64
[10]: data.Pclass.value_counts()
[10]: 3
           491
           216
      2
           184
      Name: Pclass, dtype: int64
[11]: data.groupby("Pclass")[["Survived"]].agg({"Survived": "sum"})
[11]:
              Survived
     Pclass
      1
                   136
      2
                    87
      3
                   119
[12]: df= pd.pivot_table(data=data,index="Pclass",values="Survived",columns="Sex")
      df
[12]: Sex
                female
                            male
     Pclass
              0.968085 0.368852
      2
              0.921053 0.157407
              0.500000 0.135447
[13]: data["Sex_bin"] = pd.factorize(data.Sex)[0]
      # data.Sex bin
[14]: # correlation
      corr_mat= data[["Age","Sex_bin","Pclass","Survived"]].corr()
      corr_mat
「14]:
                           Sex_bin
                                      Pclass Survived
                     Age
                1.000000 -0.093254 -0.369226 -0.077221
      Sex bin -0.093254 1.000000 -0.131900 0.543351
      Pclass
               -0.369226 -0.131900 1.000000 -0.338481
      Survived -0.077221 0.543351 -0.338481 1.000000
[15]: import numpy as np
      mask= np.triu(np.ones_like(corr_mat,dtype=bool))
      import matplotlib.pyplot as plt
      import seaborn as sns
      plt.style.use("bmh") # seaborn-poster
      \# sns.set_theme(palette="bright",style="darkgrid")
```

# Corration among age, sexcabin cla, and urvival

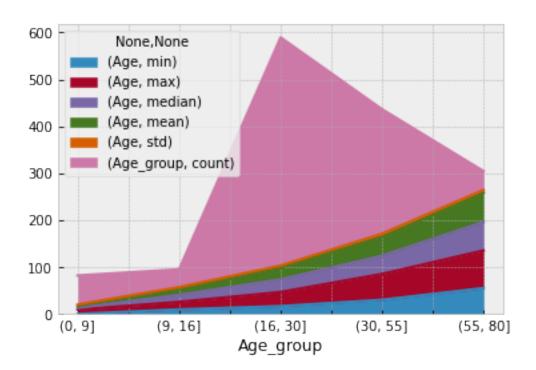


### 1.2 Preprocessing

- Fill in empty cells of Age, Embarked
- Drop non-useful columns: Ticket, Cabin, Name

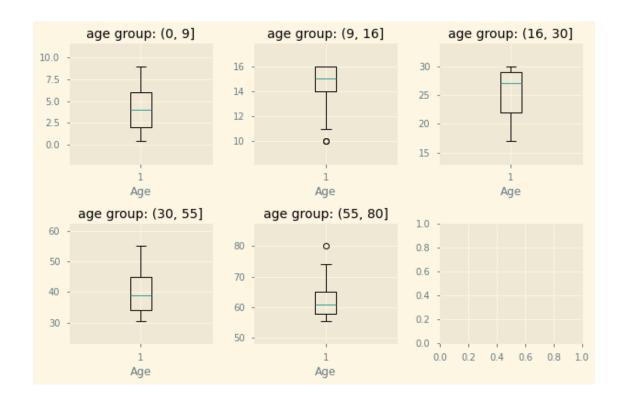
```
[17]: data.Age.median(), data.Age.mean()
```

```
[17]: (28.0, 29.69911764705882)
[18]: # - Fill in empty cells of `Age`
      # transform()
      # https://stackoverflow.com/questions/40957932/transform-vs-aggregate-in-pandas
      data.Age.fillna(data.groupby("Sex")["Age"].transform("median"),inplace=True)
[19]: | # - Fill in empty cells of `Embarked` with the last value before NaN
      data.Embarked.fillna(method="pad",inplace=True)
[20]: # Drop non-useful columns: `Ticket`, `Cabin`
      data.drop(["Ticket","Cabin","Name","Sex"],axis=1,inplace=True)
     1.3 Feature Engineering
        • Add features: Age_bin, Fare_bin, Solo
[21]: data.Age.max()
[21]: 80.0
[22]: data["Age_group"] = pd.cut(data.Age,bins=[0,9,16,30,55,80]) #
      df_agegroup= data[["Age_group","Survived","Age"]].groupby("Age_group").
       →agg(dict(Age=["min", "max", "median", "mean", "std"], Age_group=["count"]))
[23]: print(df_agegroup)
      df_agegroup.plot(kind="area")#,x="Age_group",y="Age"
      plt.style.use("Solarize_Light2")
      plt.show()
                  Age
                                                        Age_group
                        max median
                  min
                                         mean
                                                    std
                                                            count
     Age_group
     (0, 9]
                               4.0
                 0.42
                        9.0
                                   4.083387 2.834747
                                                               62
     (9, 16]
                10.00 16.0
                              15.0 14.407895 1.951629
                                                               38
     (16, 30]
                17.00 30.0
                              27.0 25.387860 3.939789
                                                              486
     (30, 55]
                30.50 55.0
                              39.0 39.996226 6.789725
                                                              265
     (55, 80]
                55.50 80.0
                              61.0 62.350000 5.619563
                                                               40
```



```
[24]: data.Age_group.value_counts()
[24]: (16, 30]
                  486
      (30, 55]
                  265
      (0, 9]
                   62
      (55, 80]
                   40
      (9, 16]
                   38
      Name: Age_group, dtype: int64
[25]: df_age= data.groupby("Age_group")["Age"].
       →agg(["min","max","median","mean","std","size"])
      print(df_age)
                        max median
                  min
                                           mean
                                                      std
                                                           size
     Age_group
     (0, 9]
                         9.0
                 0.42
                                 4.0
                                       4.083387
                                                 2.834747
                                                              62
     (9, 16]
                10.00
                       16.0
                                15.0 14.407895
                                                 1.951629
                                                              38
     (16, 30]
                17.00
                       30.0
                                27.0
                                      25.387860
                                                 3.939789
                                                             486
     (30, 55]
                30.50
                       55.0
                                39.0 39.996226
                                                 6.789725
                                                             265
     (55, 80]
                55.50
                                61.0 62.350000 5.619563
                       80.0
                                                              40
[26]: data["Age_bin"] = pd.Categorical(data.Age_group).codes
      data.head(1)
```

```
[26]:
         PassengerId Survived Pclass
                                        Age SibSp Parch Fare Embarked Sex_bin \
                                      3 22.0
                                                           0 7.25
      0
                              0
                                                   1
                                                                          S
                                                                                    0
        Age_group Age_bin
      0 (16, 30]
[27]: data[["Age_group", "Age_bin"]].value_counts()
[27]: Age_group Age_bin
      (16, 30]
                             486
      (30, 55]
                             265
                 3
      (0, 9]
                              62
      (55, 80]
                              40
      (9, 16]
                              38
      dtype: int64
[28]: plt.style.use("seaborn-notebook")
      # data.groupby("Age_bin")[["Age"]].
       \rightarrow plot(kind="box", subplots=True, grid=True, sharex=True, sharey=False, title="Boxplot_"
      → for Each Age Group")
      grouped= data.groupby("Age_group")[["Age"]]
      ncols= int(grouped.ngroups/2)+(grouped.ngroups%2) #round up
       ⇒subplots(figsize=(10,6),nrows=2,ncols=ncols,gridspec_kw=dict(hspace=.
       \rightarrow 5, wspace=0.3))
      groups= zip(grouped.groups.keys(),ax.flatten())
      for i,(key,axis) in enumerate(groups):
          axis.boxplot(grouped.get_group(key))
          axis.set_xlabel("Age",fontsize=12)
          axis.set_title("age group: %s"%str(key),fontsize=14)
          axis.margins(x=.1,y=.3)
      plt.show()
```



```
data.insert(7,"Embarked_bin",pd.Categorical(data.Embarked).codes)
[30]:
      data["Fare_group"] = pd.cut(data.Fare,bins=[0,8,15,31,513])
      data.insert(6, "Fare_bin", pd.Categorical(data.Fare_group).codes)
[31]:
      data.insert(4,"In_company",((data.SibSp+data.Parch)>0).astype(int))
[32]:
      data.head(3)
[32]:
         PassengerId
                      Survived
                                Pclass
                                                In_company
                                                             SibSp
                                                                    Parch
                                                                           Fare_bin \
                                           Age
      0
                    1
                              0
                                       3
                                          22.0
                                                          1
                                                                 1
                                                                         0
                                                                                   0
                    2
                                          38.0
      1
                              1
                                       1
                                                          1
                                                                 1
                                                                         0
                                                                                   3
      2
                    3
                              1
                                          26.0
                                                          0
                                                                 0
                                                                         0
                                                                                   0
                                       3
                  Embarked_bin Embarked
                                           Sex_bin Age_group Age_bin Fare_group
            Fare
      0
          7.2500
                              2
                                        S
                                                    (16, 30]
                                                                     2
                                                                            (0, 8]
         71.2833
                              0
                                        С
      1
                                                     (30, 55]
                                                                     3
                                                                         (31, 513]
                                                 1
                                        S
          7.9250
                              2
                                                    (16, 30]
                                                                     2
                                                                            (0, 8]
[33]: data.Pclass.value_counts()/data.shape[0]
[33]: 3
           0.551066
      1
           0.242424
```

0.206510

2

Name: Pclass, dtype: float64

```
[34]: data.columns
[34]: Index(['PassengerId', 'Survived', 'Pclass', 'Age', 'In_company', 'SibSp',
           'Parch', 'Fare_bin', 'Fare', 'Embarked_bin', 'Embarked', 'Sex_bin',
           'Age_group', 'Age_bin', 'Fare_group'],
          dtype='object')
[35]: # data.dtypes
[36]: cols= ['Pclass', 'In_company', 'Embarked_bin', 'Fare_bin', _
     X= data[cols].values
     y= data.Survived.values
     import statsmodels.api as sm
     X= sm.add_constant(X)
     model_ols= sm.OLS(y,X)
     res= model ols.fit()
     print(res.summary(xname=["Intercept"]+cols,yname="Survived"))
                             OLS Regression Results
    ______
                              Survived
    Dep. Variable:
                                       R-squared:
                                                                     0.401
    Model:
                                  OLS
                                       Adj. R-squared:
                                                                     0.395
    Method:
                         Least Squares F-statistic:
                                                                     65.64
    Date:
                       Thu, 08 Jul 2021
                                       Prob (F-statistic):
                                                                 4.41e-92
    Time:
                              06:52:35
                                      Log-Likelihood:
                                                                   -393.35
    No. Observations:
                                  891
                                       ATC:
                                                                     806.7
    Df Residuals:
                                  881
                                       BTC:
                                                                     854.6
    Df Model:
                                    9
    Covariance Type:
                             nonrobust
    ______
                                                 P>|t|
                                                           [0.025
                                                                      0.975
                     coef
                            std err
    Intercept
                   0.7864
                              0.091
                                       8.609
                                                 0.000
                                                            0.607
                                                                      0.966
    Pclass
                  -0.1537
                              0.024
                                      -6.471
                                                 0.000
                                                           -0.200
                                                                     -0.107
    In_company
                   0.0525
                              0.037
                                       1.421
                                                 0.156
                                                           -0.020
                                                                      0.125
                                      -1.978
    Embarked bin
                  -0.0330
                              0.017
                                                 0.048
                                                           -0.066
                                                                     -0.000
                                      0.852
                                                           -0.021
    Fare bin
                   0.0163
                              0.019
                                                 0.394
                                                                      0.054
                                      17.134
    Sex_bin
                   0.4859
                              0.028
                                                 0.000
                                                           0.430
                                                                      0.542
    Age_bin
                  -0.0405
                              0.036
                                      -1.126
                                                 0.260
                                                           -0.111
                                                                      0.030
    Fare
                   0.0002
                              0.000
                                       0.454
                                                 0.650
                                                           -0.001
                                                                      0.001
    SibSp
                  -0.0681
                              0.016
                                       -4.366
                                                 0.000
                                                           -0.099
                                                                      -0.038
                              0.002
                                       -1.315
                                                           -0.008
                                                                      0.002
                  -0.0031
                                                 0.189
    Age
```

\_\_\_\_\_\_

```
      Omnibus:
      33.711
      Durbin-Watson:
      1.946

      Prob(Omnibus):
      0.000
      Jarque-Bera (JB):
      36.640

      Skew:
      0.493
      Prob(JB):
      1.11e-08

      Kurtosis:
      3.128
      Cond. No.
      464.
```

#### Notes:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

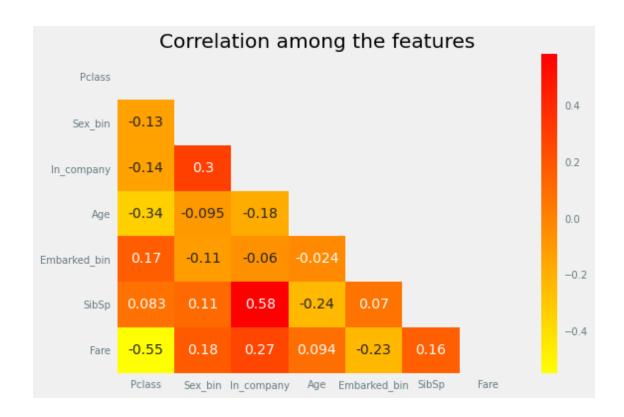
```
[37]: R_sqrd= []
from sklearn.model_selection import train_test_split
for i in range(100):
    X_train, X_test, y_train, y_test= train_test_split(X,y,test_size=.3)
    model= sm.OLS(y_train, X_train)
    res= model.fit()
    pred= res.predict(X_test)
    R2= 1 - sum((pred-y_test)**2)/sum((y_test-y_test.mean())**2)
    R_sqrd.append(R2)
    print("R_squared",np.mean(R_sqrd))
```

R\_squared 0.3737962337998663

```
[38]: set(cols).difference(set(["Age_bin","Fare_bin"]))
```

```
[38]: {'Age', 'Embarked_bin', 'Fare', 'In_company', 'Pclass', 'Sex_bin', 'SibSp'}
```

```
[39]: plt.style.use("fivethirtyeight")
    corr_mat= data[set(cols).difference(set(["Age_bin","Fare_bin"]))].corr()
    mask= np.triu(np.ones_like(corr_mat,dtype=bool))
    sns.heatmap(corr_mat,mask=mask,cbar=True,annot=True,cmap="autumn_r")
    plt.title("Correlation among the features")
    plt.show()
```



### 1.4 Next Step: Look at outliers in the data