# hw2

## April 29, 2024

```
[]: import pandas as pd
import numpy as np
from sklearn.model_selection import KFold, train_test_split, GridSearchCV
from sklearn.svm import SVC
from sklearn.preprocessing import StandardScaler, LabelEncoder
import matplotlib.pyplot as plt
import matplotlib.patches as mpatches
from ISLP.svm import plot as plot_svm
```

# 0.1 Data Preparation

```
[]: df = pd.read_csv("Housing.csv")
```

```
[]: # retrieve labels from https://usa.ipums.org/usa-action/variables/live search
     →for exploration purposes
     col labels = {
         "SERIAL": "Household serial number",
         "DENSITY": "Population-weighted density of PUMA", # PUMA is Public Use_
      →Microdata Area
         "OWNERSHP": "Ownership of dwelling (tenure) [general version]", # owned/
      ⇒being bought vs rented
         "OWNERSHPD": "Ownership of dwelling (tenure) [detailed version]", # e.q.__
      →rented vs no cash rent vs cash rent
         "COSTELEC": "Annual electricity cost",
         "COSTGAS": "Annual gas cost",
         "COSTWATR": "Annual water cost",
         "COSTFUEL": "Annual home heating fuel cost",
         "HHINCOME": "Total household income",
         "VALUEH": "House value",
         "ROOMS": "Number of rooms",
         "BUILTYR2": "Age of structure, decade",
         "BEDROOMS": "Number of bedrooms",
         "VEHICLES": "Vehicles available",
         "NFAMS": "Number of families in household",
         "NCOUPLES": "Number of couples in household",
         "PERNUM": "Person number in sample unit",
```

```
"PERWT": "Person weight", # sampling weight, indicates how many persons in ...
      → the U.S. population are represented by a given person
         "AGE": "Age",
         "MARST": "Marital status",
         "BIRTHYR": "Year of birth",
         "EDUC": "Educational attainment [general version]",
         "EDUCD": "Educational attainment [detailed version]",
         "INCTOT": "Total personal income",
     }
     df_readable = df.rename(columns=col_labels)
[]: # filter by columns of interest and replace special missing values with NaN
     cols_of_interest = [
         "Household serial number",
         "Population-weighted density of PUMA",
         "Ownership of dwelling (tenure) [general version]",
         "Number of rooms",
         "Age of structure, decade",
         "Number of bedrooms",
         "Number of families in household",
         "Number of couples in household",
```

```
[]: # rename some long column names
cols_rename_map = {
    "Population-weighted density of PUMA": "Population-weighted density",
    "Ownership of dwelling (tenure) [general version]": "Ownership of dwelling",
    "Educational attainment [general version]": "Educational attainment",
}

df_filtered = df_filtered.rename(columns=cols_rename_map)
```

df\_filtered = df\_readable[cols\_of\_interest].replace(missing\_values\_per\_col, np.

"Age",

]

}

⇒nan)

"Marital status",

missing\_values\_per\_col = {

"Total personal income",

"Educational attainment [general version]",

"Total personal income": [9999999],

```
[]: # filter to single family households with 0 or 1 couples -- 2 or 3 couples of the same family living in the same household is an outlier.

df_single_family = df_filtered[
```

```
(df_filtered["Number of families in household"] == 1)
    & (
        (df_filtered["Number of couples in household"] == 1)
        | (df_filtered["Number of couples in household"] == 0)
    )
]
# remove all rows with missing values
initial length = len(df single family)
df_single_family = df_single_family.dropna()
new length = len(df single family)
rows_dropped = initial_length - new_length
print(f"Removed {rows_dropped} rows with missing values out of {initial_length}_u
 →({(rows_dropped / initial_length)*100:.2f}%)")
# aggregate per head of household, defined as a person 18 or older with highest \Box
 ⇔personal income
index = (
    df_single_family[df_single_family["Age"] >= 18]
    .groupby("Household serial number")["Total personal income"]
    .idxmax()
df_single_family = df_single_family.loc[index]
# we can also aggregate by sorting, but seems like a bad approach
# df_single_family = df_single_family.sort_values("Total personal income", ____
→ascending=False).drop duplicates("Household serial number")
# drop Number of families in household since it's always 1
# drop Household serial number since we've already aggregated, and it's not_
 ⇔useful as a predictor
df_single_family = df_single_family.drop(columns=["Number of families in_
 ⇔household", "Household serial number"])
```

Removed 11840 rows with missing values out of 68131 (17.38%)

```
df_single_family["Educational attainment"] = pd.cut(
         df_single_family["Educational attainment"],
         bins=bins,
         labels=labels,
         include_lowest=True, # so 0 is included in 0-5
     )
[]: # group marital status into 3 categories: married (spouse present/absent),
      →previously married (separated/divorced/widowed), never married
     bins = [1, 2, 5, 6]
     labels = \Gamma
         "Married",
         "Previously married",
         "Never married",
     df_single_family["Marital status"] = pd.cut(
         df single family["Marital status"],
         bins=bins.
         labels=labels.
         include_lowest=True,
     )
[]: # rename ownership of dwelling categories, 1 is Owned or being bought, 2 is \square
      \hookrightarrowRented
     df_single_family = df_single_family.replace(
         {"Ownership of dwelling": {1: "Owned", 2: "Rented"}}
[]: # encode categorical predictors as nominal, the distance betweeen our
      scategories is hard to quantify and may not be equal
     # e.q. would distance between "Less than high school" and "High school" be the
     ⇔same as "High school" and "Some college"?
     nominal cols = [
         "Educational attainment",
         "Marital status",
     ]
     # one-hot encode (which is different to dummy encode) - doesn't drop first⊔
     scategory, easier to interpret and SVM can handle it
     df onehot = pd.get dummies(df single family[nominal cols], drop first=False)
     df_single_family = pd.concat([df_single_family, df_onehot], axis=1)
     df_single_family = df_single_family.drop(columns=nominal_cols)
[]: # group age into 3 categories: 18-34 (young adults), 35-64 (middle-aged_
     →adults), 65+ (older adults)
     bins = [18, 34, 64, float('inf')]
     labels = ["Young adults", "Middle-aged adults", "Older adults"]
```

```
# keep age as original data for later
age_groups = pd.cut(
    df_single_family["Age"],
    bins=bins,
    labels=labels,
    include_lowest=True
)

# create 3 separate dataframes for each age group
df_young_adults = df_single_family[age_groups == "Young adults"]
df_middle_aged_adults = df_single_family[age_groups == "Middle-aged adults"]
df_older_adults = df_single_family[age_groups == "Older adults"]
```

```
[]: # scaler for later use
scaler = StandardScaler()
```

## 0.2 Modeling

#### 0.2.1 Young Adults

```
[]: X = df_young_adults.drop(columns=['Ownership of dwelling'])
y = df_young_adults['Ownership of dwelling']
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, \( \text{\text} \)
\text{\text_rain_scaled} = scaler.fit_transform(X_train)
X_test_scaled = scaler.transform(X_test)
```

#### Radial

```
best_C_rbf = cv.best_params_["C"]
     best_gamma = cv.best_params_["gamma"]
     print(f"Radial CV results: C={best_C_rbf}, gamma={best_gamma}")
     print(f"Train accuracy: {train_accuracy*100:.2f}%")
     print(f"Test accuracy: {test_accuracy*100:.2f}%")
    Fitting 5 folds for each of 30 candidates, totalling 150 fits
    Radial CV results: C=10, gamma=0.01
    Train accuracy: 80.52%
    Test accuracy: 79.76%
    Poly
[]: svm_poly = SVC(kernel="poly", tol=0.1)
     kFold = KFold(n_splits=5, shuffle=True, random_state=1)
     params = {
         "C": [0.001, 0.01, 0.1, 1, 10],
         "degree": np.arange(2, 5, 1),
         "coef0": np.arange(0, 3, 0.5),
     cv = GridSearchCV(
        svm_poly,
        param_grid=params,
         cv=kFold,
        refit=True,
         n_jobs=-1,
         scoring="accuracy",
         verbose=1,
     cv.fit(X_train_scaled, y_train)
     train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
     test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)
     best_C_poly = cv.best_params_["C"]
     best_degree = cv.best_params_["degree"]
     best_coef0 = cv.best_params_["coef0"]
     print(f"Poly CV results: C={best_C_poly}, degree={best_degree},__

coef0={best coef0}")
     print(f"Train accuracy: {train_accuracy*100:.2f}%")
```

Fitting 5 folds for each of 90 candidates, totalling 450 fits Poly CV results: C=0.1, degree=2, coef0=1.5 Train accuracy: 80.19% Test accuracy: 79.69%

print(f"Test accuracy: {test\_accuracy\*100:.2f}%")

# Linear []: svm linear = SVC(kernel="linear", tol=0.1) kFold = KFold(n splits=5, shuffle=True, random state=1) params = {"C": [0.001, 0.01, 0.1, 1, 10]} cv = GridSearchCV( svm\_linear, param\_grid=params, cv=kFold, refit=True, $n_jobs=-1$ , scoring="accuracy", verbose=1, cv.fit(X\_train\_scaled, y\_train) train\_accuracy = cv.best\_estimator\_.score(X\_train\_scaled, y\_train) test\_accuracy = cv.best\_estimator\_.score(X\_test\_scaled, y\_test) best\_C\_linear = cv.best\_params\_["C"] print(f"Linear CV results: C={best\_C\_linear}") print(f"Train accuracy: {train\_accuracy\*100:.2f}%") print(f"Test accuracy: {test\_accuracy\*100:.2f}%")

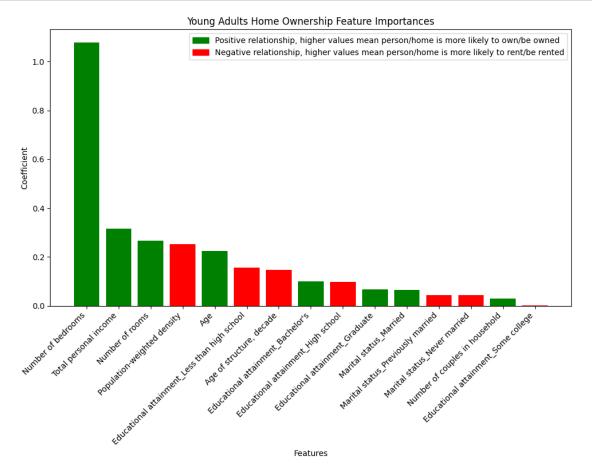
Fitting 5 folds for each of 5 candidates, totalling 25 fits Linear CV results: C=0.1 Train accuracy: 78.96% Test accuracy: 79.20%

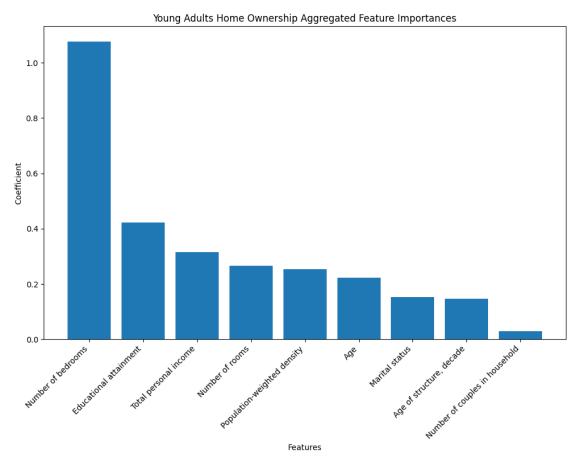
#### Feature Importance

/var/folders/jy/pdgtcrw968d\_3\_tqfzr3w6y00000gn/T/ipykernel\_84534/2379649311.py:6 : FutureWarning: The default value of numeric\_only in DataFrameGroupBy.sum is deprecated. In a future version, numeric\_only will default to False. Either specify numeric\_only or select only columns which should be valid for the

function.
grouped\_importances = feature\_importances.groupby(

```
[]: # color the bars based on coefficient sign
     colors = ['green' if coef < 0 else 'red' for coef in_
      ⇔sorted_importances["Coefficient"]]
     green_patch = mpatches.Patch(color='green', label='Positive relationship,__
      ⇔higher values mean person/home is more likely to own/be owned')
     red_patch = mpatches.Patch(color='red', label='Negative relationship, higher⊔
      ⇔values mean person/home is more likely to rent/be rented')
     plt.figure(figsize=(10, 8))
     plt.bar(sorted_importances['Feature'], sorted_importances["AbsCoefficient"],__
      ⇔color=colors)
     plt.legend(handles=[green_patch, red_patch])
     plt.xlabel("Features")
     plt.ylabel("Coefficient")
     plt.title("Young Adults Home Ownership Feature Importances")
     plt.xticks(rotation=45, ha="right")
     plt.tight_layout()
     plt.show()
```





### 0.2.2 Middle-Aged Adults

```
X_train_scaled = scaler.fit_transform(X_train)
X_test_scaled = scaler.transform(X_test)
```

#### Radial

```
[]: svm_rbf = SVC(kernel="rbf", tol=0.1)
     kFold = KFold(n_splits=5, shuffle=True, random_state=1)
     params = {"C": [0.001, 0.01, 0.1, 1, 10], "gamma": [0.0001, 0.001, 0.01, 1, 10, |
      →100]}
     cv = GridSearchCV(
         svm_rbf,
         param_grid=params,
         cv=kFold,
         refit=True,
         n_{jobs=-1},
         scoring="accuracy",
         verbose=1,
     cv.fit(X_train_scaled, y_train)
     train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
     test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)
     best_C_rbf = cv.best_params_["C"]
     best_gamma = cv.best_params_["gamma"]
     print(f"Radial CV results: C={best_C_rbf}, gamma={best_gamma}")
     print(f"Train accuracy: {train_accuracy*100:.2f}%")
     print(f"Test accuracy: {test_accuracy*100:.2f}%")
```

Fitting 5 folds for each of 30 candidates, totalling 150 fits

/opt/homebrew/anaconda3/envs/py39/lib/python3.9/sitepackages/joblib/externals/loky/process\_executor.py:752: UserWarning: A worker stopped while some jobs were given to the executor. This can be caused by a too short worker timeout or by a memory leak.

warnings.warn(

Radial CV results: C=10, gamma=0.001 Train accuracy: 82.09% Test accuracy: 82.59%

## Poly

```
[]: svm_poly = SVC(kernel="poly", tol=0.1)

kFold = KFold(n_splits=5, shuffle=True, random_state=1)
params = {
    "C": [0.001, 0.01, 0.1, 1, 10],
    "degree": np.arange(2, 5, 1),
```

```
"coef0": np.arange(0, 3, 0.5),
     }
     cv = GridSearchCV(
         svm_poly,
         param_grid=params,
         cv=kFold,
         refit=True,
         n_{jobs=-1},
         scoring="accuracy",
         verbose=1,
     cv.fit(X_train_scaled, y_train)
     train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
     test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)
     best_C_poly = cv.best_params_["C"]
     best_degree = cv.best_params_["degree"]
     best_coef0 = cv.best_params_["coef0"]
     print(f"Poly CV results: C={best_C_poly}, degree={best_degree},__
      ⇔coef0={best_coef0}")
     print(f"Train accuracy: {train_accuracy*100:.2f}%")
     print(f"Test accuracy: {test_accuracy*100:.2f}%")
    Fitting 5 folds for each of 90 candidates, totalling 450 fits
    /opt/homebrew/anaconda3/envs/py39/lib/python3.9/site-
    packages/joblib/externals/loky/process_executor.py:752: UserWarning: A worker
    stopped while some jobs were given to the executor. This can be caused by a too
    short worker timeout or by a memory leak.
      warnings.warn(
    Poly CV results: C=10, degree=2, coef0=0.5
    Train accuracy: 82.31%
    Test accuracy: 82.87%
    Linear
[]: svm_linear = SVC(kernel="linear", tol=0.1)
     kFold = KFold(n_splits=5, shuffle=True, random_state=1)
     params = {"C": [0.001, 0.01, 0.1, 1, 10]}
     cv = GridSearchCV(
         svm linear,
         param_grid=params,
         cv=kFold,
         refit=True,
         n_{jobs=-1},
```

```
scoring="accuracy",
    verbose=1,
)
cv.fit(X_train_scaled, y_train)

train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)

best_C_linear = cv.best_params_["C"]

print(f"Linear CV results: C={best_C_linear}")
print(f"Train accuracy: {train_accuracy*100:.2f}%")
print(f"Test accuracy: {test_accuracy*100:.2f}%")
```

Fitting 5 folds for each of 5 candidates, totalling 25 fits

/opt/homebrew/anaconda3/envs/py39/lib/python3.9/sitepackages/joblib/externals/loky/process\_executor.py:752: UserWarning: A worker stopped while some jobs were given to the executor. This can be caused by a too short worker timeout or by a memory leak. warnings.warn(

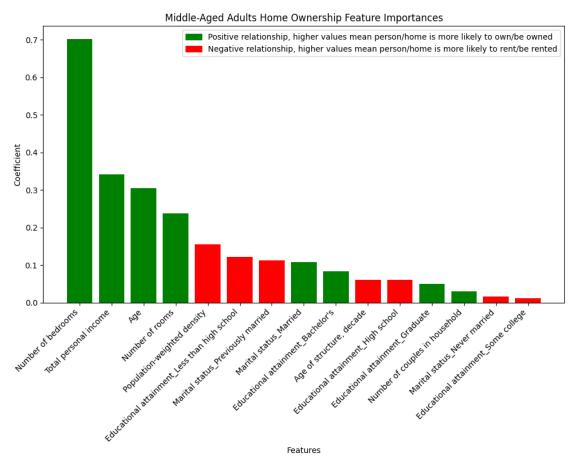
Linear CV results: C=1 Train accuracy: 82.22% Test accuracy: 82.61%

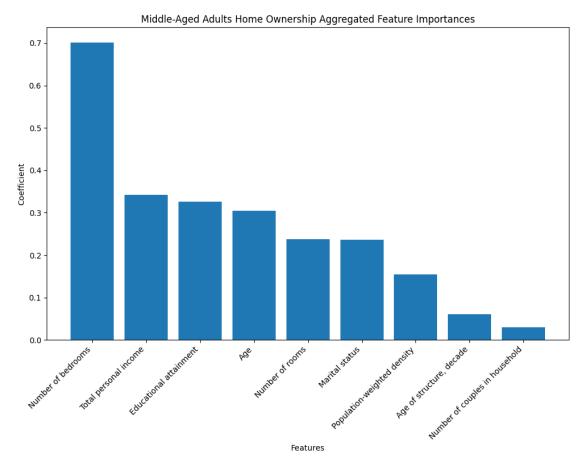
#### Feature Importance

/var/folders/jy/pdgtcrw968d\_3\_tqfzr3w6y00000gn/T/ipykernel\_84534/2379649311.py:6 : FutureWarning: The default value of numeric\_only in DataFrameGroupBy.sum is deprecated. In a future version, numeric\_only will default to False. Either specify numeric\_only or select only columns which should be valid for the function.

grouped\_importances = feature\_importances.groupby(

```
[]: # color the bars based on coefficient sign
    colors = ['green' if coef < 0 else 'red' for coef in_
     ⇔sorted_importances["Coefficient"]]
    green_patch = mpatches.Patch(color='green', label='Positive relationship,__
      ⇒higher values mean person/home is more likely to own/be owned')
    red_patch = mpatches.Patch(color='red', label='Negative relationship, higher_
      →values mean person/home is more likely to rent/be rented')
    plt.figure(figsize=(10, 8))
    plt.bar(sorted_importances['Feature'], sorted_importances["AbsCoefficient"],
      plt.legend(handles=[green_patch, red_patch])
    plt.xlabel("Features")
    plt.ylabel("Coefficient")
    plt.title("Middle-Aged Adults Home Ownership Feature Importances")
    plt.xticks(rotation=45, ha="right")
    plt.tight_layout()
    plt.show()
```





#### 0.2.3 Older Adults

```
Radial
[]: svm_rbf = SVC(kernel="rbf", tol=0.1)
     kFold = KFold(n_splits=5, shuffle=True, random_state=1)
     params = {"C": [0.001, 0.01, 0.1, 1, 10], "gamma": [0.0001, 0.001, 0.01, 1, 10, __
      →100]}
     cv = GridSearchCV(
         svm rbf,
         param_grid=params,
         cv=kFold,
         refit=True,
         n_{jobs=-1},
         scoring="accuracy",
         verbose=1,
     cv.fit(X_train_scaled, y_train)
     train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
     test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)
     best_C_rbf = cv.best_params_["C"]
     best_gamma = cv.best_params_["gamma"]
     print(f"Radial CV results: C={best C rbf}, gamma={best gamma}")
     print(f"Train accuracy: {train_accuracy*100:.2f}%")
     print(f"Test accuracy: {test_accuracy*100:.2f}%")
    Fitting 5 folds for each of 30 candidates, totalling 150 fits
    /opt/homebrew/anaconda3/envs/py39/lib/python3.9/site-
    packages/joblib/externals/loky/process_executor.py:752: UserWarning: A worker
    stopped while some jobs were given to the executor. This can be caused by a too
    short worker timeout or by a memory leak.
      warnings.warn(
    Radial CV results: C=10, gamma=0.01
    Train accuracy: 88.07%
    Test accuracy: 87.06%
    Poly
[]: svm_poly = SVC(kernel="poly", tol=0.1)
     kFold = KFold(n_splits=5, shuffle=True, random_state=1)
     params = {
         "C": [0.001, 0.01, 0.1, 1, 10],
         "degree": np.arange(2, 5, 1),
         "coef0": np.arange(0, 3, 0.5),
     cv = GridSearchCV(
```

```
svm_poly,
         param_grid=params,
         cv=kFold,
         refit=True,
         n_{jobs=-1},
         scoring="accuracy",
         verbose=1,
     cv.fit(X_train_scaled, y_train)
     train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
     test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)
     best_C_poly = cv.best_params_["C"]
     best_degree = cv.best_params_["degree"]
     best_coef0 = cv.best_params_["coef0"]
     print(f"Poly CV results: C={best_C_poly}, degree={best_degree},__
      ⇔coef0={best_coef0}")
     print(f"Train accuracy: {train_accuracy*100:.2f}%")
     print(f"Test accuracy: {test accuracy*100:.2f}%")
    Fitting 5 folds for each of 90 candidates, totalling 450 fits
    Poly CV results: C=1, degree=3, coef0=1.0
    Train accuracy: 88.58%
    Test accuracy: 87.06%
    Linear
[]: svm_linear = SVC(kernel="linear", tol=0.1)
    kFold = KFold(n_splits=5, shuffle=True, random_state=1)
     params = {"C": [0.001, 0.01, 0.1, 1, 10]}
     cv = GridSearchCV(
         svm_linear,
         param_grid=params,
         cv=kFold,
         refit=True,
         n_jobs=-1,
         scoring="accuracy",
         verbose=1,
     cv.fit(X_train_scaled, y_train)
     train_accuracy = cv.best_estimator_.score(X_train_scaled, y_train)
     test_accuracy = cv.best_estimator_.score(X_test_scaled, y_test)
     best_C_linear = cv.best_params_["C"]
```

```
print(f"Linear CV results: C={best_C_linear}")
print(f"Train accuracy: {train_accuracy*100:.2f}%")
print(f"Test accuracy: {test_accuracy*100:.2f}%")
```

Fitting 5 folds for each of 5 candidates, totalling 25 fits Linear CV results: C=10 Train accuracy: 87.58% Test accuracy: 87.10%

#### Feature Importance

/var/folders/jy/pdgtcrw968d\_3\_tqfzr3w6y00000gn/T/ipykernel\_84534/2379649311.py:6 : FutureWarning: The default value of numeric\_only in DataFrameGroupBy.sum is deprecated. In a future version, numeric\_only will default to False. Either specify numeric\_only or select only columns which should be valid for the function.

grouped\_importances = feature\_importances.groupby(

```
[]: # color the bars based on coefficient sign

colors = ['green' if coef < 0 else 'red' for coef in_

sorted_importances["Coefficient"]]

green_patch = mpatches.Patch(color='green', label='Positive relationship,_

higher values mean person/home is more likely to own/be owned')

red_patch = mpatches.Patch(color='red', label='Negative relationship, higher_

values mean person/home is more likely to rent/be rented')

plt.figure(figsize=(10, 8))

plt.bar(sorted_importances['Feature'], sorted_importances["AbsCoefficient"],_

color=colors)

plt.legend(handles=[green_patch, red_patch])

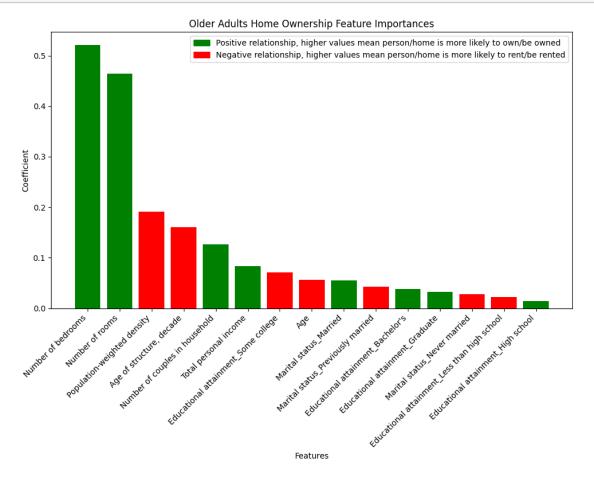
plt.xlabel("Features")

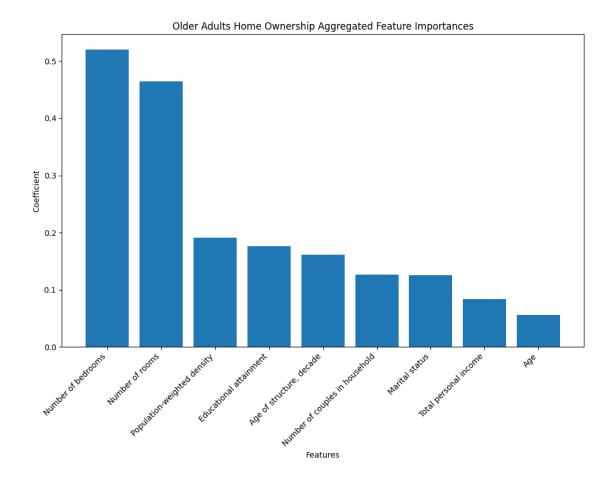
plt.ylabel("Coefficient")

plt.title("Older Adults Home Ownership Feature Importances")

plt.xticks(rotation=45, ha="right")
```

```
plt.tight_layout()
plt.show()
```





## 0.3 Misc

0.3.1 Prove 'Owned' was encoded as class 0 (to determine direction of relationship, i.e. negative coef == more likely to own)

```
[]: encoder = LabelEncoder()
  encoder.fit_transform(y)
  print(encoder.classes_)
```

['Owned' 'Rented']

0.3.2 'Cartoon' plot for a simplified model using 2 strong predictors

```
[]: encoder = LabelEncoder()
y_train_encoded = encoder.fit_transform(y_train)

svm_linear = SVC(kernel="linear", C=0.01)
svm_linear.fit(X_train_scaled, y_train_encoded)

_, ax = plt.subplots(figsize=(8, 8))
plot_svm(
    X_train_scaled,
    y_train_encoded,
    svm_linear,
    ax=ax,
    scatter_cmap=plt.cm.coolwarm,
    decision_cmap=plt.cm.viridis,
    alpha=0.1
)
```

