Team 14: David Loving I Ilan Dor I Volodymyr Popil

Modeling Feature Subsets

```
In [1]: import pandas as pd
   import numpy as np
   import matplotlib.pyplot as plt
   %matplotlib inline
   import seaborn as sns
   sns.set_context('poster')
   import random
   from sklearn.preprocessing import StandardScaler
```

```
In [2]: from project_helper import *
```

Separate Data Subsets

```
In [3]: # read source data
df = pd.DataFrame.from_csv('../data/merged/all_data_2006_to_2016.csv', index_col=None)
```

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```
In [4]: # seed for consistent splits
        random.seed(1636)
        # all idxs
        idxs = list(range(len(df)))
        # shuffle and split
        random.shuffle(idxs)
        split = int(len(idxs)*0.7)
        train all = idxs[:split]
        test all = idxs[split:]
        # idxs of outliers
        outlier idxs = list((df.MSA abbr == 'NEW ORLEANS LA').nonzero()[0])
        outlier idxs += list(((df.MSA abbr == 'MEMPHIS TN') & (df.year == 2016)).nonzero()[0])
        outlier idxs += list(((df.MSA abbr == 'BATON ROUGE LA') & (df.year == 2007)).nonzero()[0])
        # cleaned idxs
        train idxs = [idx for idx in train all if idx not in outlier idxs]
        test idxs = [idx for idx in test all if idx not in outlier idxs]
```

```
In [5]: # get labels because these don't need to change

label = 'murder_per_100_k'
y = df[label]

y_train = y.iloc[train_idxs]
y_test = y.iloc[test_idxs]

print('Train Len:\t {} \nTest Len:\t {}'.format(len(y_train),len(y_test)))
```

Train Len: 640 Test Len: 276

MSA + Year

```
In [6]: # select only relevant features
        msa yr cols = ['MSA abbr', 'year']
        x msa yr df = df[msa yr cols]
        # one-hot encoding of MSAs
        x msa yr dummies = pd.get dummies(x msa yr df['MSA abbr'])
        # rescale year for approx [0.1 , 1.0] to resemble MSA encoding scale
        x msa yr year = (x msa yr df['year']-2005)/11
        # combine new features
        x msa yr = pd.concat([x msa yr dummies, x msa yr year], axis=1)
        # train test split
        x train msayr = x msa yr.iloc[train idxs]
        x test msayr = x msa yr.iloc[test idxs]
        print('Train X and y match: {}'.format(len(x train msayr)==len(y train)))
        print('Test X and y match: {}'.format(len(x test msayr)==len(y test)))
        print('\nNumber of Predictors: {}'.format(len(x train msayr.columns)))
        Train X and y match: True
        Test X and y match: True
```

Test X and y match: True

Number of Predictors: 107

MSA + Year + Features

```
In [7]: # drop irrelevant columns
    x_features_df = df.drop(['MSA_orig', 'MSA_corr', 'MSA_abbr', 'year', 'murder_per_100_k'], axis=1)

# standardize, fitting only on training rows
    standardizer = StandardScaler().fit(x_features_df.iloc[train_idxs])
    x_features = pd.DataFrame(standardizer.transform(x_features_df), columns=x_features_df.columns)

# combine with previous MSA encodings and year
    x_feats_msa_yr = pd.concat([x_features, x_msa_yr], axis=1)

# train test split
    x_train_featmsayr = x_feats_msa_yr.iloc[train_idxs]
    x_test_featmsayr = x_feats_msa_yr.iloc[test_idxs]

print('Train X and y match: {}'.format(len(x_train_featmsayr)==len(y_train)))
    print('Test X and y match: {}'.format(len(x_test_featmsayr)==len(y_test)))
    print('Nnumber of Predictors: {}'.format(len(x_train_featmsayr.columns)))
```

Train X and y match: True Test X and y match: True

Number of Predictors: 115

Features + Year

```
In [8]: # combine relevant columns from previous subsets
        x feats yr = pd.concat([x features, x msa yr year], axis=1)
        # train test split
        x train featyr = x feats yr.iloc[train idxs]
        x test featyr = x feats yr.iloc[test idxs]
        print('Train X and y match: {}'.format(len(x train featyr)==len(y train)))
        print('Test X and y match: {}'.format(len(x test featyr)==len(y test)))
        print('\nNumber of Predictors: {}'.format(len(x train featyr.columns)))
        print('\nFEATURE NAMES:')
        for name in x train featyr.columns:
            print(' -'+name)
        Train X and y match: True
        Test X and y match: True
        Number of Predictors: 9
        FEATURE NAMES:
         -now married except separated
         -less than high school diploma
         -unmarried portion of women 15 to 50 years who had a birth in past 12 months
         -households with food stamp snap benefits
         -percentage married-couple family
         -percentage female householder no husband present family
         -poverty all people
         -house median value (dollars)
         -year
```

Fitting The Models

```
In [9]: from sklearn.linear_model import LinearRegression, RidgeCV, LassoCV, BayesianRidge, HuberRegressor
    from sklearn.model_selection import GridSearchCV
    from sklearn.neural_network import MLPRegressor
    from sklearn.neighbors import KNeighborsRegressor
    from sklearn.ensemble import AdaBoostRegressor
    from sklearn.svm import SVR
```

```
In [10]: # instantiate and fit models

def make_models(x_train, y_train):
    md = dict()

md['linear'] = LinearRegression().fit(x_train, y_train)
    md['ridge'] = RidgeCV(cv=5).fit(x_train, y_train)
    md['huber'] = GridSearchCV(HuberRegressor(),{'epsilon': [1.0,1.2,1.4,1.6,1.8]}, n_jobs=-1).fit(x_md['knn'] = GridSearchCV(KNeighborsRegressor(),{'n_neighbors':[5,10,20,40]}, n_jobs=-1).fit(x_tr_md['adaboost'] = GridSearchCV(AdaBoostRegressor(), {'learning_rate':[0.1,0.3,0.6,1.0]}, n_jobs=-md['svr'] = GridSearchCV(SVR(), {'C':[0.01,0.1,1,10,100],'epsilon':[0.001,0.01,0.1,1,10]}, n_jobs=-treturn_md
```

```
In [11]: # MSA + Year
    exp_1 = run_experiment(make_models, 599, x_train_msayr, y_train, x_test_msayr, y_test)
    print('1: Done')

# MSA + Year + Features
    exp_2 = run_experiment(make_models, 599, x_train_featmsayr, y_train, x_test_featmsayr, y_test)
    print('2: Done')

# Features + Year
    exp_3 = run_experiment(make_models, 599, x_train_featyr, y_train, x_test_featyr, y_test)
    print('3: Done')
```

/Users/davidloving/anaconda3/envs/tf-gpu/lib/python3.6/site-packages/scipy/linalg/basic.py:1226: RuntimeWarning: internal gelsd driver lwork query error, required iwork dimension not returned. This is likely the result of LAPACK bug 0038, fixed in LAPACK 3.2.2 (released July 21, 2010). Falling back to 'gelss' driver.

warnings.warn(mesg, RuntimeWarning)

- 1: Done
- 2: Done
- 3: Done

Accuracy Results





