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score: 0.11347

Language: Python

Data tidying

- ◆ Normalization of the target feature-SalePrice by using the logarithm of the Sale Price values
- ◆ Removing outliers where GrLivArea is more than 4000 and log of SalePrice <13
- ◆ Removing attributes with a percentage of NAN values greater than 48%
- ◆ Resolving multicollinearity by removing features that are too correlated
- ◆ Removing attributes that contain a high percentage of the same values and don't have a large value of mutual_information(MI)
- ◆ Transformation of MSSubClass from numerical to categorical

Feature engineering

- ✓ Adding new features and dropping the features used to derive them:
 $\text{TotalSuperficial} = \text{TotalBsmtSF} + \text{1stFlrSF} + \text{2ndFlrSF}$
 $\text{TotalBsmtBath} = \text{BsmtFullBath} + \text{BsmtHalfBath}$
- ✓ Removing irrelevant attributes, and the ones that are in high correlation with other attributes
- ✓ Removing attributes which have the same values in the majority of rows (more or equal than 90%)
- ✓ Creating dummy variables for the categorical attributes

Modelling and regularization:

1. For model selection k-fold (5) cross validation was used
2. For predictions we chose a weighted combination of models and stacking in order to improve accuracy and lower the RMSE:
 - $\text{GradientBoosting} * 0.1 + \text{Lasso} * 0.1 + \text{Ridge} * 0.15 + \text{xgboost} * 0.25 + \text{StackingCVRegressor} * 0.4$whereby **StackingCVRegressor** is composed of following models:
 - regressors = (Ridge, Lasso, ElasticNet, GradientBoosting)
 - meta_regressor=ENet
3. Transforming the logarithmed prices back to the original values with exp and storing them as predictions