Name: Hanish Sai Rohit, Email ID: hanishsidhu@gmail.com, Email ID: hanishrohit@gmail.com

# **Taxi demand prediction in New York City**

#### **Problem Statement**

**Time-series forecasting and Regression** 

- To find number of pickups, for a given location coordinates (Latitude and longitude) and time, in the guery region and surrounding regions.

## **Data Acquisition**

```
In [16]: import dask.dataframe as dd
         import pandas as pd
         import folium
         import datetime
         import time
         import numpy as np
         import matplotlib
         matplotlib.use('nbagg')
         import matplotlib.pylab as plt
         import seaborn as sns
         from matplotlib import rcParams#Size of plots
         import qpxpy.geo #Get the haversine distance
         from sklearn.cluster import MiniBatchKMeans, KMeans
         import math
         import pickle
         import os
         import xqboost as xqb
         from sklearn.ensemble import RandomForestRegressor
         from sklearn.metrics import mean squared error
         from sklearn.metrics import mean absolute error
         import warnings
         warnings.filterwarnings("ignore")
```

```
In [20]: month = dd.read_csv('yellow_tripdata_2016-01.csv')
    feb = dd.read_csv('yellow_tripdata_2016-02.csv')
    march = dd.read_csv('yellow_tripdata_2016-03.csv')
    feb.head(2)
```

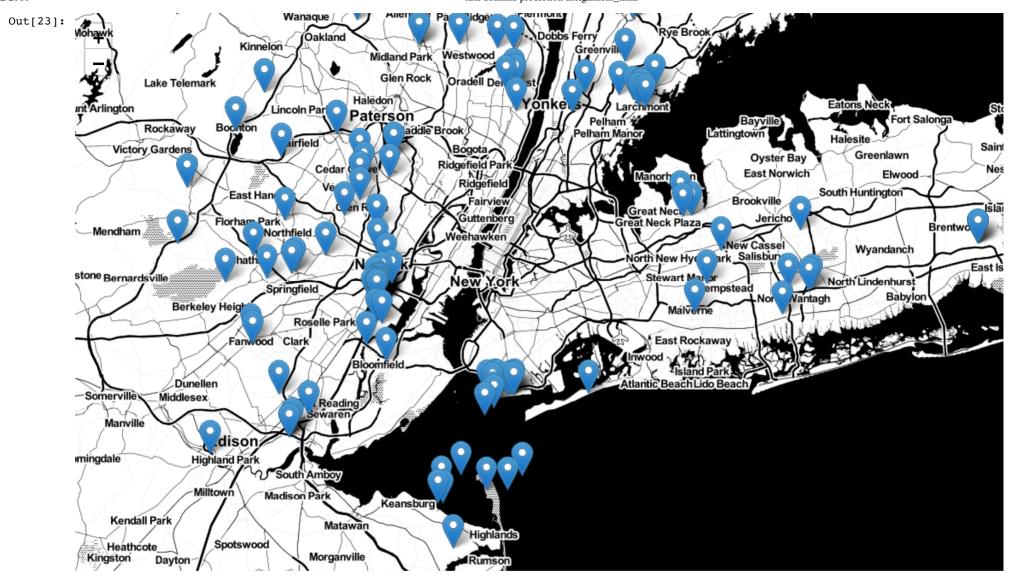
Out[20]:

	١	VendorID	tpep_pickup_datetime	tpep_dropoff_datetime	passenger_count	trip_distance	pickup_longitude	pickup_latitude	RatecodeID	store_and_fwd_flag
(	2	2	2016-02-25 17:24:20	2016-02-25 17:27:20	2	0.70	-73.947250	40.763771	1	N
	1 2	2	2016-02-25 23:10:50	2016-02-25 23:31:50	2	5.52	-73.983017	40.750992	1	N

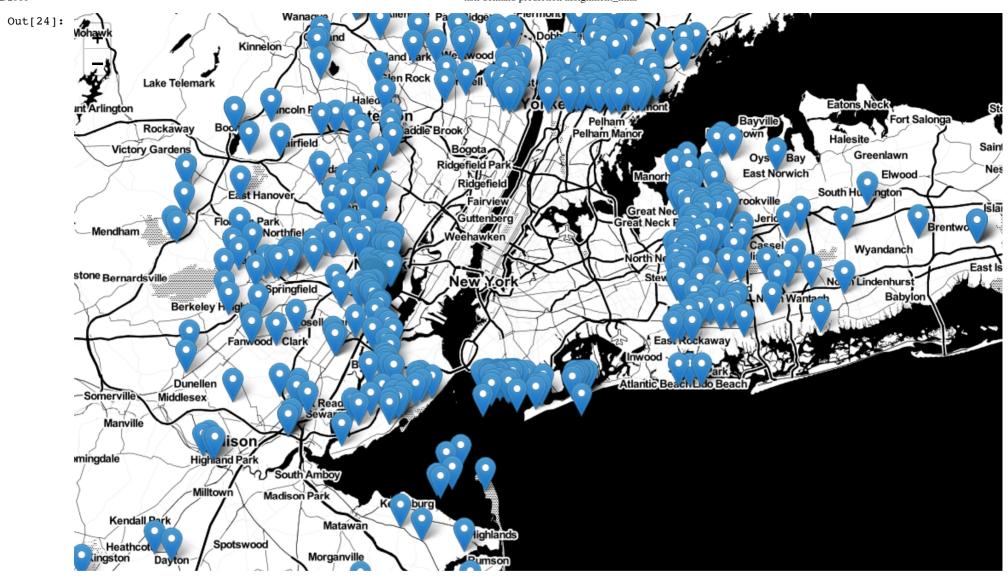
# **Data Cleaning**

```
In [118]: march_temp = march.set_index('tpep_dropoff_datetime')
```

### Pickup Latitude and Pickup Longitude



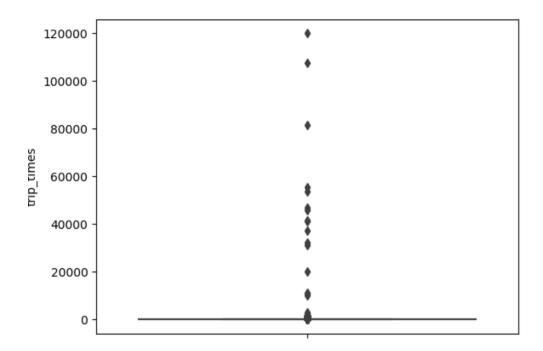
**Dropoff Latitude & Dropoff Longitude** 



### **Trip Durations:**

```
In [25]: #converts time format to unix format
         def convert to unix(s):
             return time.mktime(datetime.datetime.strptime(s, "%Y-%m-%d %H:%M:%S").timetuple())
         def return with trip times(month):
             duration = month[['tpep pickup datetime','tpep dropoff datetime']].compute()
             #pickups and dropoffs to unix time
             duration pickup = [convert to unix(x) for x in duration['tpep pickup datetime'].values]
             duration drop = [convert to unix(x) for x in duration['tpep dropoff datetime'].values]
             #calculate duration of trips
             durations = (np.array(duration drop) - np.array(duration pickup))/float(60)
             #append durations of trips and speed in miles/hr to a new dataframe
             new frame = month[['passenger count','trip distance','pickup longitude','pickup latitude','dropoff longitude','dropoff latitud
         e','total amount']].compute()
             new frame['trip times'] = durations
             new frame['pickup times'] = duration pickup
             new frame['Speed'] = 60*(new frame['trip distance']/new frame['trip times'])
             return new frame
         frame with durations = return with trip times(month)
```

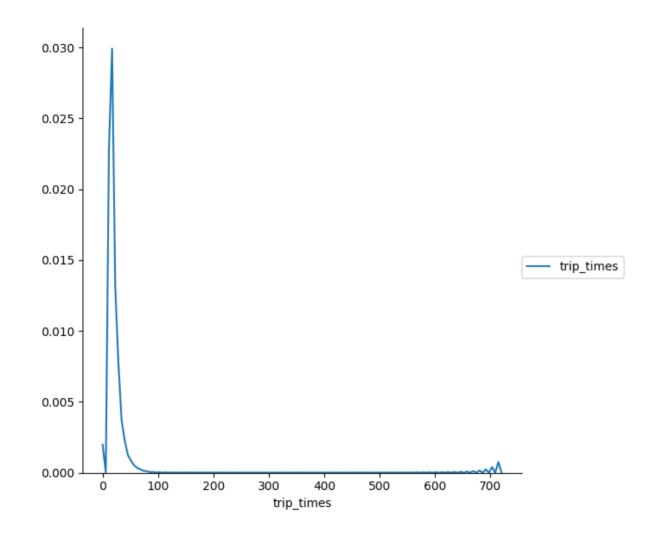
In [26]: # the skewed box plot shows us the presence of outliers
sns.boxplot(y="trip\_times", data =frame\_with\_durations)
plt.show()



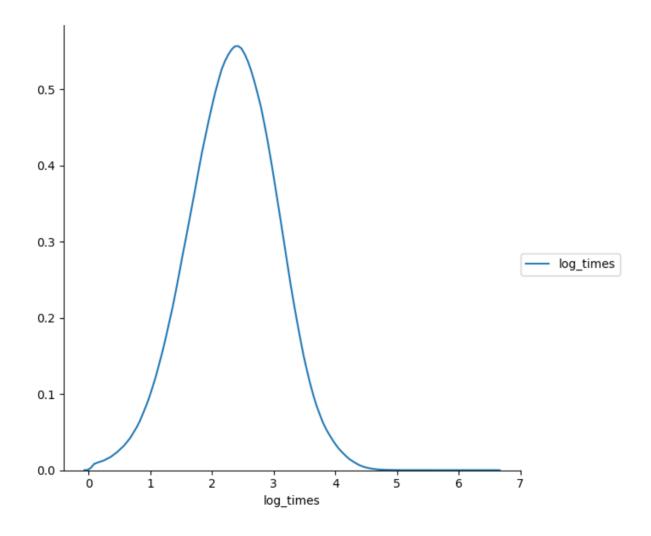
```
In [27]: #calculating 0-100th percentile to find a the correct percentile value for removal of outliers
          for i in range(0,100,10):
             var =frame with durations["trip times"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(i,np.round(var[int(len(var)*(float(i)/100))],decimals=3)))
         print ("100 percentile value is ",var[-1])
         0 percentile value is -43.95
         10 percentile value is 3.933
         20 percentile value is 5.567
         30 percentile value is 7.1
         40 percentile value is 8.683
         50 percentile value is 10.467
         60 percentile value is 12.55
         70 percentile value is 15.2
         80 percentile value is 18.933
         90 percentile value is 25.517
         100 percentile value is 119912.7
In [28]: #removing data based on our analysis and TLC regulations
          frame with durations modified=frame with durations[(frame with durations.trip times>1) & (frame with durations.trip times<720)]
```

pdf of trip-times after removing the outliers

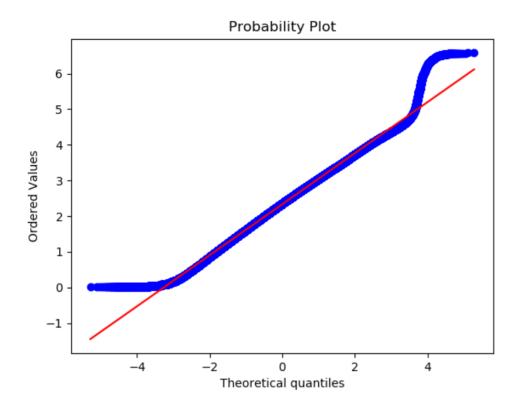
```
In [30]: sns.FacetGrid(frame_with_durations_modified,size=6) \
          .map(sns.kdeplot,"trip_times") \
          .add_legend()
    plt.show()
```



In [31]: #converting the values to log-values to chec for log-normal
import math
frame\_with\_durations\_modified['log\_times']=[math.log(i) for i in frame\_with\_durations\_modified['trip\_times'].values]

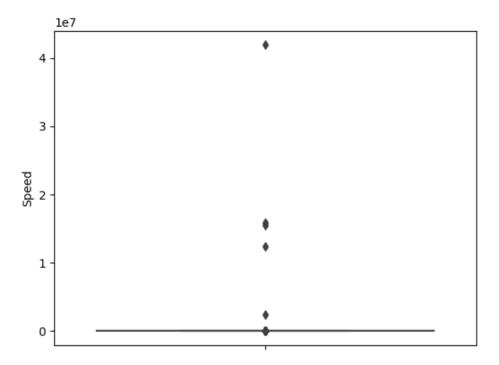


In [35]: #Q-Q plot for checking if trip-times is log-normal
import scipy
scipy.stats.probplot(frame\_with\_durations\_modified['log\_times'].values, plot=plt)
plt.show()



### **Speed**

```
In [36]: # check for any outliers in the data after trip duration outliers removed
# box-plot for speeds with outliers
frame_with_durations_modified['Speed'] = 60*(frame_with_durations_modified['trip_distance']/frame_with_durations_modified['trip_tim es'])
sns.boxplot(y="Speed", data =frame_with_durations_modified)
plt.show()
```

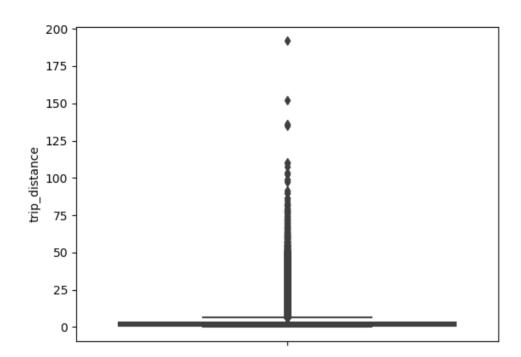


```
In [37]: #calculating speed values at each percntile 0,10,20,30,40,50,60,70,80,90,100
         for i in range(0,100,10):
             var =frame with durations modified["Speed"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(i,var[int(len(var)*(float(i)/100))]))
         print("100 percentile value is ",var[-1])
         0 percentile value is 0.0
         10 percentile value is 6.011787819253438
         20 percentile value is 7.390029325513196
         30 percentile value is 8.49689440993789
         40 percentile value is 9.545454545454543
         50 percentile value is 10.638522427440636
         60 percentile value is 11.87948350071736
         70 percentile value is 13.432835820895523
         80 percentile value is 15.6734693877551
         90 percentile value is 20.035906642728904
         100 percentile value is 41917233.8028169
In [38]: #calculating speed values at each percntile 99.0,99.1,99.2,99.3,99.4,99.5,99.6,99.7,99.8,99.9,100
         for i in np.arange(0.0, 1.0, 0.1):
             var =frame with durations modified["Speed"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(99+i,var[int(len(var)*(float(99+i)/100))]))
         print("100 percentile value is ",var[-1])
         99.0 percentile value is 35.33428165007113
         99.1 percentile value is 35.89123867069487
         99.2 percentile value is 36.49769585253456
         99.3 percentile value is 37.17507418397626
         99.4 percentile value is 37.91878172588833
         99.5 percentile value is 38.762376237623755
         99.6 percentile value is 39.768642447418735
         99.7 percentile value is 41.019230769230774
         99.8 percentile value is 42.63212435233161
         99.9 percentile value is 45.163636363636364
         100 percentile value is 41917233.8028169
In [39]: #removing further outliers based on the 99.9th percentile value
         frame with durations modified=frame with durations[(frame with durations.Speed>0) & (frame with durations.Speed<45.31)]
```

The avg speed in Newyork speed is 12.45miles/hr, so a cab driver can travel 2 miles per 10min on avg.

#### **Trip Distance**

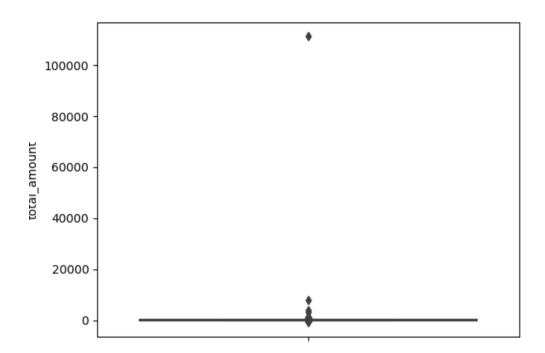
In [40]: sns.boxplot(y="trip\_distance", data =frame\_with\_durations\_modified)
plt.show()



```
In [41]: #calculating trip distance values at each percntile 0,10,20,30,40,50,60,70,80,90,100
         for i in range(0,100,10):
             var =frame with durations modified["trip distance"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(i,var[int(len(var)*(float(i)/100))]))
         print("100 percentile value is ",var[-1])
         0 percentile value is 0.01
         10 percentile value is 0.66
         20 percentile value is 0.9
         30 percentile value is 1.1
         40 percentile value is 1.38
         50 percentile value is 1.69
         60 percentile value is 2.08
         70 percentile value is 2.65
         80 percentile value is 3.7
         90 percentile value is 6.5
         100 percentile value is 191.9
In [42]: #calculating trip distance values at each percntile 99.0,99.1,99.2,99.3,99.4,99.5,99.6,99.7,99.8,99.9,100
         for i in np.arange(0.0, 1.0, 0.1):
             var =frame with durations modified["trip distance"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(99+i,var[int(len(var)*(float(99+i)/100))]))
         print("100 percentile value is ",var[-1])
         99.0 percentile value is 18.6
         99.1 percentile value is 18.8
         99.2 percentile value is 19.02
         99.3 percentile value is 19.3
         99.4 percentile value is 19.61
         99.5 percentile value is 20.01
         99.6 percentile value is 20.5
         99.7 percentile value is 21.01
         99.8 percentile value is 21.79
         99.9 percentile value is 23.9
         100 percentile value is 191.9
In [43]: #removing further outliers based on the 99.9th percentile value
         frame with durations modified=frame with durations[(frame with durations.trip distance>0) & (frame with durations.trip distance>23
         )]
```

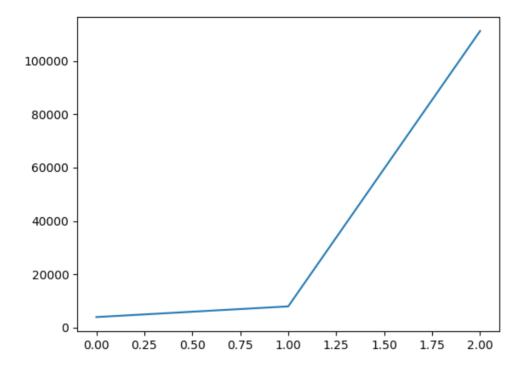
#### **Total Fare**

```
In [44]: # box-plot showing outliers in fare
    sns.boxplot(y="total_amount", data =frame_with_durations_modified)
    plt.show()
```

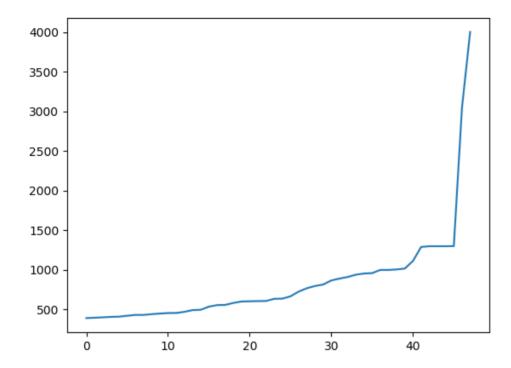


```
In [45]: #calculating total fare amount values at each percntile 0,10,20,30,40,50,60,70,80,90,100
         for i in range(0,100,10):
             var = frame with durations modified["total amount"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(i,var[int(len(var)*(float(i)/100))]))
         print("100 percentile value is ",var[-1])
         0 percentile value is -958.4
         10 percentile value is 6.8
         20 percentile value is 7.8
         30 percentile value is 8.8
         40 percentile value is 10.3
         50 percentile value is 11.62
         60 percentile value is 13.3
         70 percentile value is 15.36
         80 percentile value is 19.24
         90 percentile value is 27.96
         100 percentile value is 111271.65
In [47]: #calculating total fare amount values at each percntile 99.0,99.1,99.2,99.3,99.4,99.5,99.6,99.7,99.8,99.9,100
         for i in np.arange(0.0, 1.0, 0.1):
             var = frame with durations modified["total amount"].values
             var = np.sort(var,axis = None)
             print("{} percentile value is {}".format(99+i,var[int(len(var)*(float(99+i)/100))]))
         print("100 percentile value is ",var[-1])
         99.0 percentile value is 69.99
         99.1 percentile value is 69.99
         99.2 percentile value is 70.01
         99.3 percentile value is 70.01
         99.4 percentile value is 70.01
         99.5 percentile value is 70.01
         99.6 percentile value is 72.89
         99.7 percentile value is 72.92
         99.8 percentile value is 78.34
         99.9 percentile value is 92.76
         100 percentile value is 111271.65
```

In [49]: # a very sharp increase in fare values can be seen
# plotting last three total fare values, and we can observe there is share increase in the values
plt.plot(var[-3:])
plt.show()



```
In [50]: #now looking at values not including the last two points we again find a drastic increase at around 1000 fare value
# we plot last 50 values excluding last two values
plt.plot(var[-50:-2])
plt.show()
```



# Removing all outliers/erronous points.

In [51]: #removing all outliers based on our univariate analysis above def remove outliers(new frame): a = new frame.shape[0] print ("Number of pickup records = ",a) temp frame = new frame[((new frame.dropoff longitude >= -74.15) & (new frame.dropoff longitude <= -73.7004) &\ (new frame.dropoff latitude >= 40.5774) & (new frame.dropoff latitude <= 40.9176)) & \ ((new frame.pickup longitude >= -74.15) & (new frame.pickup latitude >= 40.5774)& \ (new frame.pickup longitude <= -73.7004) & (new frame.pickup latitude <= 40.9176))] b = temp frame.shape[0] print ("Number of outlier coordinates lying outside NY boundaries:",(a-b)) temp frame = new frame[(new frame.trip times > 0) & (new frame.trip times < 720)] c = temp frame.shape[0] print ("Number of outliers from trip times analysis:",(a-c)) temp frame = new frame[(new frame.trip distance > 0) & (new frame.trip distance < 23)] d = temp frame.shape[0] print ("Number of outliers from trip distance analysis:",(a-d)) temp frame = new frame[(new frame.Speed <= 65) & (new frame.Speed >= 0)] e = temp frame.shape[0] print ("Number of outliers from speed analysis:",(a-e)) temp frame = new frame [(new frame.total amount <1000) & (new frame.total amount >0)] f = temp frame.shape[0] print ("Number of outliers from fare analysis:",(a-f)) new frame = new frame[((new frame.dropoff longitude >= -74.15) & (new frame.dropoff longitude <= -73.7004) &\ (new frame.dropoff latitude >= 40.5774) & (new frame.dropoff latitude <= 40.9176)) & \ ((new frame.pickup longitude >= -74.15) & (new frame.pickup latitude >= 40.5774)& \ (new frame.pickup longitude <= -73.7004) & (new frame.pickup latitude <= 40.9176))] new frame = new frame[(new frame.trip times > 0) & (new frame.trip times < 720)]</pre> new frame = new frame[(new frame.trip distance > 0) & (new frame.trip distance < 23)]</pre> new frame = new frame[(new frame.Speed < 45.31) & (new frame.Speed > 0)] new frame = new frame[(new frame.total amount <1000) & (new frame.total amount >0)] print ("Total outliers removed",a - new frame.shape[0]) print ("---") return new frame

```
In [52]: print ("Removing outliers in the month of Jan-2016")
print ("----")
frame_with_durations_outliers_removed = remove_outliers(frame_with_durations)
print("fraction of data points that remain after removing outliers", float(len(frame_with_durations_outliers_removed))/len(frame_with_durations))

Removing outliers in the month of Jan-2016
----
Number of pickup records = 10906858
Number of outlier coordinates lying outside NY boundaries: 214677
Number of outliers from trip times analysis: 27190
Number of outliers from trip distance analysis: 79742
Number of outliers from speed analysis: 21047
Number of outliers from fare analysis: 4991
Total outliers removed 297784
```

fraction of data points that remain after removing outliers 0.9726975449758308

## **Data-preperation**

### **Clustering/Segmentation**

```
In [53]: #trying different cluster sizes to choose the right K in K-means
         coords = frame with durations outliers removed[['pickup latitude', 'pickup longitude']].values
         neighbours=[]
         def find min distance(cluster centers, cluster len):
             nice points = 0
             wrong points = 0
             less2 = []
             more2 = []
             min dist=1000
             for i in range(0, cluster len):
                 nice points = 0
                 wrong points = 0
                 for j in range(0, cluster len):
                     if j!=i:
                          distance = gpxpy.geo.haversine distance(cluster centers[i][0], cluster centers[i][1], cluster centers[j][0], cluster
          centers[j][1])
                          min dist = min(min dist, distance/(1.60934*1000))
                          if (distance/(1.60934*1000)) <= 2:</pre>
                              nice points +=1
                          else:
                              wrong points += 1
                 less2.append(nice points)
                 more2.append(wrong points)
             neighbours.append(less2)
             print ("On choosing a cluster size of ",cluster len,"\nAvg. Number of Clusters within the vicinity (i.e. intercluster-distance
          < 2):", np.ceil(sum(less2)/len(less2)), "\nAvg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2):", np.cei
         1(sum(more2)/len(more2)), "\nMin inter-cluster distance = ", min dist, "\n---")
         def find clusters(increment):
             kmeans = MiniBatchKMeans(n clusters=increment, batch size=10000, random state=42).fit(coords)
             frame with durations outliers removed['pickup cluster'] = kmeans.predict(frame with durations outliers removed[['pickup latitud
         e', 'pickup longitude']])
             cluster centers = kmeans.cluster centers
             cluster len = len(cluster centers)
             return cluster centers, cluster len
         # choosing number of clusters so that, there are more number of cluster regions
         #that are close to any cluster center
         for increment in range(10, 100, 10):
             cluster centers, cluster len = find clusters(increment)
             find min distance(cluster centers, cluster len)
```

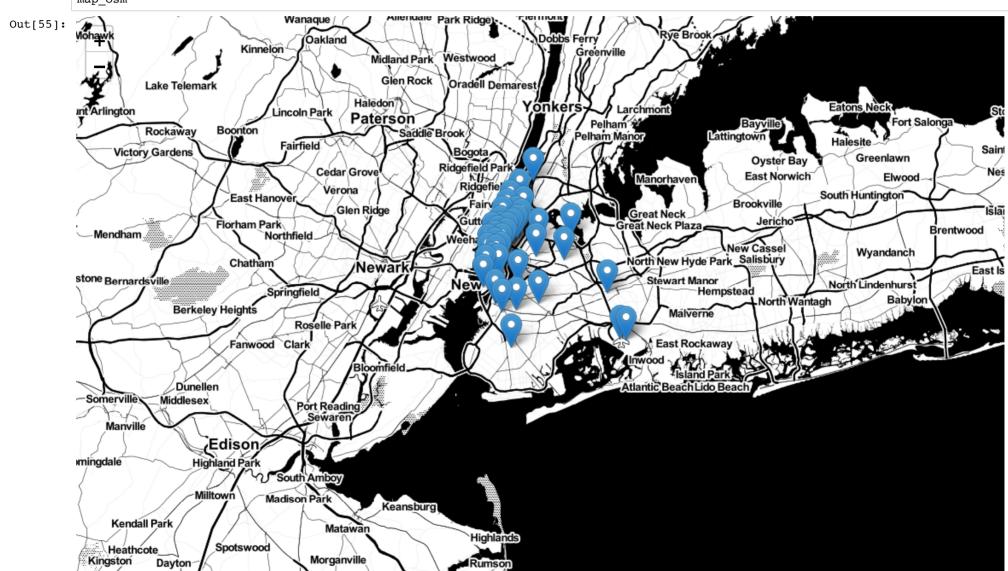
```
On choosing a cluster size of 10
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 2.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 8.0
Min inter-cluster distance = 0.9866648594954689
On choosing a cluster size of 20
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 5.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 15.0
Min inter-cluster distance = 0.6152041657282724
On choosing a cluster size of 30
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 7.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 23.0
Min inter-cluster distance = 0.5463175334037291
On choosing a cluster size of 40
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 9.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 31.0
Min inter-cluster distance = 0.44197079436337233
On choosing a cluster size of 50
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 10.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 40.0
Min inter-cluster distance = 0.4126921910068028
On choosing a cluster size of 60
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 14.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 46.0
Min inter-cluster distance = 0.3153655180152839
On choosing a cluster size of 70
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 17.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 53.0
Min inter-cluster distance = 0.19873443979965644
On choosing a cluster size of 80
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 24.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 56.0
Min inter-cluster distance = 0.23645409394869743
On choosing a cluster size of 90
Avg. Number of Clusters within the vicinity (i.e. intercluster-distance < 2): 24.0
Avg. Number of Clusters outside the vicinity (i.e. intercluster-distance > 2): 65.0
Min inter-cluster distance = 0.19566394344662894
```

```
In [54]: # if check for the 50 clusters you can observe that there are two clusters with only 0.3 miles apart from each other
# so we choose 40 clusters for solve the further problem

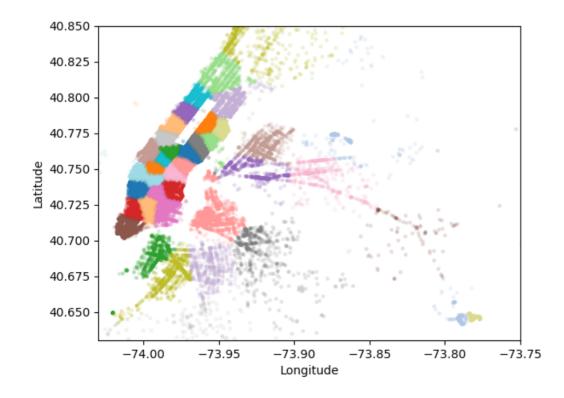
# Getting 40 clusters using the kmeans
kmeans = MiniBatchKMeans(n_clusters=40, batch_size=10000,random_state=0).fit(coords)
frame_with_durations_outliers_removed['pickup_cluster'] = kmeans.predict(frame_with_durations_outliers_removed[['pickup_latitude', 'pickup_longitude']])
```

#### Plotting the cluster centers:

```
In [55]: # Plotting the cluster centers on OSM
    cluster_centers = kmeans.cluster_centers_
    cluster_len = len(cluster_centers)
    map_osm = folium.Map(location=[40.734695, -73.990372], tiles='Stamen Toner')
    for i in range(cluster_len):
        folium.Marker(list((cluster_centers[i][0],cluster_centers[i][1]))).add_to(map_osm)
    map_osm
```



#### Plotting the clusters:



### **Time-binning**

In [82]: # hear the trip\_distance represents the number of pickups that are happend in that particular 10min intravel
jan\_2016\_groupby.head()

Out[82]:

		trip_distance
pickup_cluster	pickup_bins	
0	1	183
	2	265
	3	288
	4	248
	5	210

```
In [83]: def datapreparation(month, kmeans, month no, year no):
                                    print ("Return with trip times..")
                                    frame with durations = return with trip times(month)
                                    print ("Remove outliers..")
                                    frame with durations outliers removed = remove outliers(frame with durations)
                                    print ("Estimating clusters..")
                                    frame with durations outliers removed['pickup cluster'] = kmeans.predict(frame with durations outliers removed[['pickup latitud
                         e', 'pickup longitude']])
                                    #frame with durations outliers removed_2016['pickup_cluster'] = kmeans.predict(frame_with_durations_outliers_removed_2016[['pic
                         kup latitude', 'pickup longitude']])
                                    print ("Final groupbying..")
                                    final updated frame = add pickup bins(frame with durations outliers removed, month no, year no)
                                   final groupby frame = final updated frame[['pickup cluster','pickup bins','trip distance']].groupby(['pickup cluster','pickup bins','pickup bins','trip distance']].groupby(['pickup cluster','pickup bins','pickup bins',
                         ins']).count()
                                    return final updated frame, final groupby frame
                         month feb 2016 = dd.read csv('yellow tripdata 2016-02.csv')
                          month mar 2016 = dd.read csv('yellow tripdata 2016-03.csv')
                          feb 2016 frame, feb 2016 groupby = datapreparation(month feb 2016, kmeans, 2, 2016)
                         mar 2016 frame, mar 2016 groupby = datapreparation(month mar 2016, kmeans, 3, 2016)
```

```
Return with trip times ...
Remove outliers..
Number of pickup records = 11382049
Number of outlier coordinates lying outside NY boundaries: 223161
Number of outliers from trip times analysis: 27670
Number of outliers from trip distance analysis: 81902
Number of outliers from speed analysis: 22437
Number of outliers from fare analysis: 5476
Total outliers removed 308177
Estimating clusters..
Final groupbying..
Return with trip times..
Remove outliers..
Number of pickup records = 12210952
Number of outlier coordinates lying outside NY boundaries: 232444
Number of outliers from trip times analysis: 30868
Number of outliers from trip distance analysis: 87318
Number of outliers from speed analysis: 23889
Number of outliers from fare analysis: 5859
Total outliers removed 324635
Estimating clusters..
Final groupbying..
```

### smoothing

```
In [89]: jan_2016_smooth = fill_missing(jan_2016_groupby['trip_distance'].values,jan_2016_unique)
    feb_2016_smooth = fill_missing(feb_2016_groupby['trip_distance'].values,feb_2016_unique)
    mar_2016_smooth = fill_missing(mar_2016_groupby['trip_distance'].values,mar_2016_unique)

    regions_cum = []
    # regions_cum: it will contain 40 lists, each list will contain 4464+4176+4464 values which represents the number of pickups
    # that are happened for three months in 2016 data

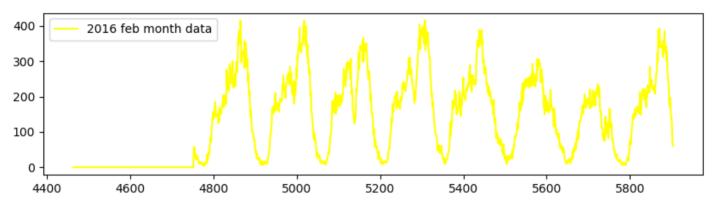
    for i in range(0,40):
        regions_cum.append(jan_2016_smooth[4464*i:4464*(i+1)]+feb_2016_smooth[4176*i:4176*(i+1)]+mar_2016_smooth[4464*i:4464*(i+1)])

In [250]: import pickle as pkl
    with open("total_set_data.pkl",'wb') as f:
        pkl.dump([regions_cum],f)
```

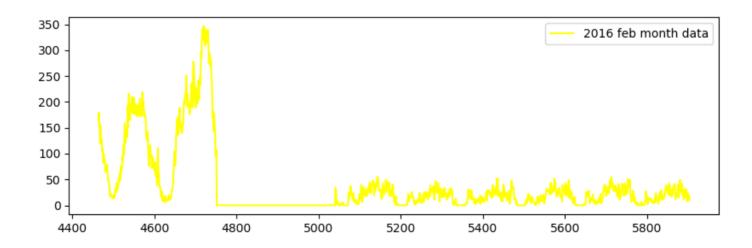
#### **Analysis on Time Series Data**

```
In [1777]: second_x = list(range(4464,4464 +10*144 ))
for i in range(1,3):
    print("Below is the time series for cluster",i)
    plt.figure(figsize=(10,4))
    plt.plot(second_x,regions_cum[i][4464:4464 +10*144], color='yellow', label='2016 feb month data')
    plt.legend()
    plt.show()
```

Below is the time series for cluster 1



Below is the time series for cluster 2

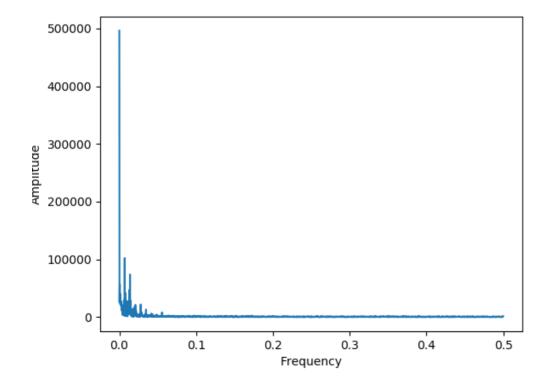


#### observation:

- Number of pickups in cluster 1 has increased drastically when the number of pickups in cluster 2 are almost zero.
  - This observation motivated me to calculate "Relative\_demand" features.

#### Fourier transform of the time series

```
In [158]: Y = np.fft.fft(np.array(jan_2016_smooth)[0:4460])
    freq = np.fft.fftfreq(4460, 1)
        n = len(freq)
        plt.figure()
        plt.plot( freq[:int(n/2)], np.abs(Y)[:int(n/2)] )
        plt.xlabel("Frequency")
        plt.ylabel("Amplitude")
        plt.show()
```



#### observation:

\* There are some frequencies with higher amplitude.

# **Temporal Train - Test split**

```
In [1520]: dataset_array = np.array(regions_cum)
In [1521]: train_waves = dataset_array[:,:int(dataset_array.shape[1]*0.7)]
    test_waves = dataset_array[:,int(dataset_array.shape[1]*0.7):]
```

# **Extracting Feautres for Train Data**

```
In [1522]: dataframe list =[] # every element in this list will represent a row.
           for i in range(train waves.shape[0]): # i represents a cluster
               for j in range(train waves.shape[1]-145): # j to j+144 has the taxi demand for the LAST 24 hrs.
                   row list=[] # represents a row in the data frame.
                   # calculating FFT on top of last 24 hours demand at cluster i
                   Y=np.fft.fft(np.array(train waves[i])[j:j+144])
                   freq = np.fft.fftfreq(144, 1)
                   Y mag = np.abs(Y)
                   Y mag half = Y mag[0:int(Y mag.shape[0]/2)]
                   freq half = freq[0:int(Y mag.shape[0]/2)]
                   # lists to extract top 4 important frequences, amplitudes
                   frequency list =[]
                   amplitude list =[]
                   for mag in range(4) :
                       index = np.argmax(Y mag half)
                       max freq = freq half[index]
                       max amplitude = Y mag half[index]
                       Y mag half[index]=0
                       amplitude list.append(max amplitude)
                       frequency list.append(max freq)
                   # list to extract last five time intervals demand.
                   previous 5 timestamps demand =[]
                   previous 5 timestamps demand.append(np.array(train waves[i])[j+144+0])
                   previous 5 timestamps demand.append(np.array(train waves[i])[j+144-1])
                   previous 5 timestamps demand.append(np.array(train waves[i])[j+144-2])
                   previous 5 timestamps demand.append(np.array(train waves[i])[j+144-3])
                   previous 5 timestamps demand.append(np.array(train waves[i])[j+144-4])
                   # this below code will extract the relative demand in the last 5 time intervals
                   summ = 0
                   for z in range(40): #z again represents cluster (location)
                       summ = summ + np.array(train waves[z])[j+144+0]
                   relative demand 1 = np.array(train waves[i])[j+144+0]/summ
                   summ = 0
                   for z in range(40):
                       summ = summ + np.array(train waves[z])[j+144-1]
                   relative demand 2 = np.array(train waves[i])[j+144-1]/summ
                   summ = 0
```

```
for z in range(40):
    summ = summ + np.array(train waves[z])[j+144-2]
relative demand 3 = np.array(train waves[i])[j+144-2]/summ
summ = 0
for z in range(40):
    summ = summ + np.array(train waves[z])[j+144-3]
relative demand 4 = np.array(train waves[i])[j+144-3]/summ
summ = 0
for z in range(40):
    summ = summ + np.array(train waves[z])[j+144-4]
relative demand 5 = np.array(train waves[i])[j+144-4]/summ
#this will be class label
taxi deamand in next 10 min = np.array(train waves[i])[j+144+1]
#adding all the extracted features to the row list
row list.extend(frequency list)
row list.extend(amplitude list)
row list.extend(previous 5 timestamps demand)
row list.append(relative demand 1)
row list.append(relative demand 2)
row list.append(relative demand 3)
row list.append(relative demand 4)
row list.append(relative demand 5)
row_list.extend(cluster_centers[i]) # latitude and longitude of the cluster.
row list.append(taxi deamand in next 10 min)
#add row to the dataframe list
dataframe list.append(row list)
```

```
In [1523]: train_df = pd.DataFrame(dataframe_list,columns=['freq_'+str(x) for x in range(4)]+['amplitude_'+str(x) for x in range(4)]+['previous_demand'+str(x) for x in range(5)]+['relative_demand'+str(x) for x in range(5)]+['latitude','longitude']+['y_actual'])
train_df.head(2)
```

Out[1523]:

1	freq_0	freq_1	freq_2	freq_3	amplitude_0	amplitude_1	amplitude_2	amplitude_3	previous_demand0	previous_demand1	 previous_demand3	previ
0	0.0	0.006944	0.013889	0.041667	14487.0	3638.206318	2069.361083	810.857059	159	132	 148	139
1 (	0.0	0.006944	0.013889	0.034722	14646.0	3778.976039	2158.898393	946.815932	155	159	 118	148

2 rows × 21 columns

#### **Extracting Exponential Weighted Moving Averages for the train data.**

```
In [1524]: def EA P1 Predictions(ratios):
               predicted value= (ratios['y actual'].values)[0]
               alpha=0.3
               error=[]
               predicted values=[]
               for i in range(0,9027*40):
                   if i%9027==0:
                       predicted values.append(0)
                       error.append(0)
                       continue
                   predicted values.append(predicted value)
                   error.append(abs((math.pow(predicted value-(ratios['y actual'].values)[i],1))))
                   predicted value =int((alpha*predicted value) + (1-alpha)*((ratios['y actual'].values)[i]))
               ratios['EA P1 Predicted'] = predicted values
               ratios['EA P1 Error'] = error
               mape err = (sum(error)/len(error))/(sum(ratios['y actual'].values)/len(ratios['y actual'].values))
               mse err = sum([e**2 for e in error])/len(error)
               return ratios, mape err, mse err
```

```
In [1525]: a,b,c = EA_P1_Predictions(train_df)
```

```
In [1526]: train_df.head(2)
```

Out[1526]:

	freq_0	freq_1	freq_2	freq_3	amplitude_0	amplitude_1	amplitude_2	amplitude_3	previous_demand0	previous_demand1	 relative_demand0	relativ
0	0.0	0.006944	0.013889	0.041667	14487.0	3638.206318	2069.361083	810.857059	159	132	 0.073204	0.0617
1	0.0	0.006944	0.013889	0.034722	14646.0	3778.976039	2158.898393	946.815932	155	159	 0.080145	0.0732

2 rows × 23 columns

# **Extracting features for test data**

```
In [1527]: test_waves = dataset_array[:,int(dataset_array.shape[1]*0.7) - 144:]
#re arranging test dataframe.
# every data point will be calculated using the LAST 24hrs demand, hence this doesn't leak the data.
```

```
In [1528]: test dataframe list =[]
           for i in range(test waves.shape[0]): # i represents a cluster
               for j in range(test waves.shape[1]-145): # j to j+144 has the taxi demand for the LAST 24 hrs.
                   row list=[]
                   Y=np.fft.fft(np.array(test waves[i])[j:j+144])
                   freq = np.fft.fftfreq(144, 1)
                   Y mag = np.abs(Y)
                   Y mag half = Y mag[0:int(Y mag.shape[0]/2)]
                   freq half = freq[0:int(Y mag.shape[0]/2)]
                   frequency list =[]
                   amplitude list =[]
                   for mag in range(4) :
                       index = np.argmax(Y mag half)
                       max freq = freq half[index]
                       max amplitude = Y mag half[index]
                       Y mag half[index]=0
                       amplitude list.append(max amplitude)
                       frequency list.append(max freq)
                   previous 5 timestamps demand =[]
                   previous_5_timestamps_demand.append(np.array(test_waves[i])[j+144+0])
                   previous 5 timestamps demand.append(np.array(test waves[i])[j+144-1])
                   previous 5 timestamps_demand.append(np.array(test_waves[i])[j+144-2])
                   previous 5 timestamps demand.append(np.array(test waves[i])[j+144-3])
                   previous 5 timestamps demand.append(np.array(test waves[i])[j+144-4])
                   summ = 0
                   for z in range(40):
                       summ = summ + np.array(test waves[z])[j+144+0]
                   relative demand 1 = np.array(test waves[i])[j+144+0]/summ
                   summ = 0
                   for z in range(40):
                       summ = summ + np.array(test waves[z])[j+144-1]
                   relative demand 2 = np.array(test waves[i])[j+144-1]/summ
                   summ = 0
                   for z in range(40):
                       summ = summ + np.array(test waves[z])[j+144-2]
                   relative demand 3 = np.array(test waves[i])[j+144-2]/summ
                   summ = 0
                   for z in range(40):
```

```
summ = summ + np.array(test waves[z])[j+144-3]
relative demand_4 = np.array(test_waves[i])[j+144-3]/summ
summ = 0
for z in range(40):
    summ = summ + np.array(test waves[z])[j+144-4]
relative demand 5 = np.array(test waves[i])[j+144-4]/summ
taxi deamand in next 10 min = np.array(test waves[i])[j+144+1]
row list.extend(frequency list)
row list.extend(amplitude list)
row list.extend(previous 5 timestamps demand)
row list.append(relative demand 1)
row list.append(relative demand 2)
row list.append(relative demand 3)
row list.append(relative demand 4)
row list.append(relative demand 5)
row list.extend(cluster centers[i])
row list.append(taxi deamand in next 10 min)
test dataframe list.append(row list)
```

In [1529]: test df = pd.DataFrame(test dataframe list,columns=['freq '+str(x) for x in range(4)]+['amplitude '+str(x) for x in range(4)]+['pr evious demand'+str(x) for x in range(5)]+ ['relative demand'+str(x) for x in range(5)]+['latitude','longitude']+['y actual']) test df.head(2)

Out[1529]:

	freq_0	freq_1	freq_2	freq_3	amplitude_0	amplitude_1	amplitude_2	amplitude_3	previous_demand0	previous_demand1	 previous_demand3	previ
0	0.0	0.013889	0.006944	0.020833	18763.0	3975.279802	3770.732165	1256.060226	84	100	 101	90
1	0.0	0.013889	0.006944	0.020833	18761.0	3977.145393	3769.679581	1254.159034	88	84	 95	101

2 rows × 21 columns

#### **Extracting Exponential Weighted Moving Averages for the test data.**

```
In [1530]: def EA P1 Predictions test(ratios):
               predicted value= (ratios['y actual'].values)[0]
               alpha=0.3
               error=[]
               predicted values=[]
               for i in range(0,3931*40):
                   if i%3931==0:
                       predicted values.append(0)
                       error.append(0)
                       continue
                   predicted values.append(predicted value)
                   error.append(abs((math.pow(predicted value-(ratios['y actual'].values)[i],1))))
                   predicted value =int((alpha*predicted value) + (1-alpha)*((ratios['y_actual'].values)[i]))
               ratios['EA P1 Predicted'] = predicted values
               ratios['EA P1 Error'] = error
               mape err = (sum(error)/len(error))/(sum(ratios['y actual'].values)/len(ratios['y actual'].values))
               mse err = sum([e**2 for e in error])/len(error)
               return ratios, mape err, mse err
```

```
In [1531]: d,e,f = EA_P1_Predictions_test(test_df)
```

In [1532]: test\_df.head(3)

Out[1532]:

	freq_0	freq_1	freq_2	freq_3	amplitude_0	amplitude_1	amplitude_2	amplitude_3	previous_demand0	previous_demand1	 relative_demand0	relativ
(	0.0	0.013889	0.006944	0.020833	18763.0	3975.279802	3770.732165	1256.060226	84	100	 0.030758	0.0364
-	0.0	0.013889	0.006944	0.020833	18761.0	3977.145393	3769.679581	1254.159034	88	84	 0.031575	0.0307
2	0.0	0.013889	0.006944	0.020833	18756.0	3981.635374	3766.868376	1249.651715	101	88	 0.032539	0.031{

3 rows × 23 columns

```
In [1535]: train_df.to_csv("taxi_train_data.csv",index=False)
    test_df.to_csv("taxi_test_data.csv",index=False)

del test_dataframe_list
    del dataframe_list
```

# **Modeling**

#### **Pre Processing**

```
In [1567]: train df =pd.read csv('taxi train data.csv')
           test df =pd.read csv('taxi test data.csv')
In [1568]: ### dropping columns which are not features
           train df = train df.drop(['EA P1 Error'],axis=1)
           test df = test df.drop(['EA P1 Error'],axis=1)
           train df = train df.drop(['freq 0'],axis=1)
           test df = test df.drop(['freq 0'],axis=1)
           train df = train df.drop([0],axis=0)
           test df = test df.drop([0],axis=0)
           train score = train df['y actual'].values
           test score = test df['y actual'].values
           train df = train df.drop(['y actual'],axis=1)
           test df = test df.drop(['y actual'],axis=1)
In [1569]: # imputing
           train df['relative demand0'].fillna(train df['relative demand0'].mean(), inplace=True)
           train df['relative demand1'].fillna(train df['relative demand1'].mean(), inplace=True)
           train df['relative demand2'].fillna(train df['relative demand2'].mean(), inplace=True)
           train df['relative demand3'].fillna(train df['relative demand3'].mean(), inplace=True)
           train df['relative demand4'].fillna(train df['relative demand4'].mean(), inplace=True)
In [1570]: train features = train df.values
           test features = test df.values
```

## **SGD Regressor**

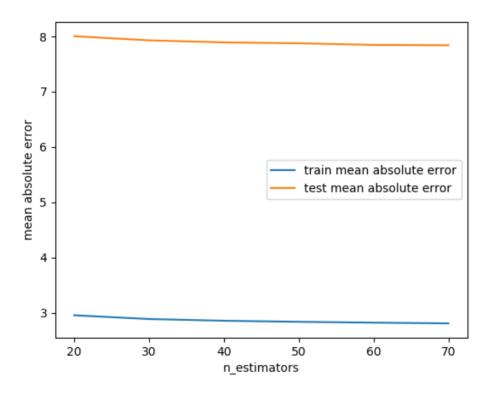
```
In [1704]: from sklearn.model selection import GridSearchCV
           from sklearn.linear model import SGDRegressor
           tuned parameters = [{'loss': ['squared loss', 'huber', 'epsilon insensitive', 'squared epsilon insensitive'],
                                'learning rate': ['constant', 'optimal', 'invscaling', 'adaptive']}]
           # scoring = neg mean absolute error, as the mean absolute error is directly proportional to mean absolute percentage error.
           model = GridSearchCV(SGDRegressor(random state =45), tuned parameters, scoring = 'neg mean absolute error', cv=5,n jobs=-1, return
           train score=True)
           model.fit(scaled train features, train score)
           print(model.best estimator )
           y pred = model.best estimator .predict(scaled test features)
           test predictions = [round(value) for value in y pred]
           y pred = model.best estimator .predict(scaled train features)
           train predictions = [round(value) for value in y pred]
           err = mean absolute error(train score, train predictions)/(sum(train score)/len(train score))
           print("\n\nTrain data MAPE : ",err)
           err = mean absolute error(test score, test predictions)/(sum(test score)/len(test score))
           print("\nTest data MAPE :",err)
          SGDRegressor(alpha=0.0001, average=False, early stopping=False, epsilon=0.1,
                 eta0=0.01, fit intercept=True, l1 ratio=0.15,
                 learning rate='optimal', loss='epsilon insensitive', max iter=None,
                 n iter=None, n iter no change=5, penalty='12', power t=0.25,
                 random state=45, shuffle=True, tol=None, validation fraction=0.1,
                 verbose=0, warm start=False)
          Train data MAPE: 0.13340938967999338
          Test data MAPE: 0.12795269064142212
```

### **Linear Regression**

Train data MAPE : 0.13236681712462883 Test data MAPE : 0.12688268081269535

### **Random Forest Decision Trees Regressor**

```
In [1709]: from sklearn.model selection import GridSearchCV
           tuned parameters = [{'n estimators': list(range(20,71,10))}]
           model = GridSearchCV(RandomForestRegressor(), tuned parameters, scoring = 'neg mean absolute error', cv=3,n jobs=-1, return train
           score=True)
           model.fit(scaled train features, train score)
           print(model.best estimator )
           y pred = model.best estimator .predict(scaled test features)
           test predictions = [round(value) for value in y pred]
           y pred = model.best estimator .predict(scaled train features)
           train predictions = [round(value) for value in y pred]
           err = mean absolute error(train score, train predictions)/(sum(train score)/len(train score))
           print("\n\nTrain data MAPE :",err)
           err = mean absolute error(test score, test predictions)/(sum(test score)/len(test score))
           print("\nTest data MAPE :",err)
          RandomForestRegressor(bootstrap=True, criterion='mse', max depth=None,
                     max features='auto', max leaf nodes=None,
                     min impurity decrease=0.0, min impurity split=None,
                     min samples leaf=1, min samples split=2,
                     min weight fraction leaf=0.0, n estimators=70, n jobs=None,
                     oob score=False, random state=None, verbose=0, warm start=False)
          Train data MAPE: 0.0461892920508554
          Test data MAPE: 0.12013490206959335
```



## **XGBoost Regressor**

```
In [1724]: tuned parameters={
                'max depth' : [2,3,4],
                'n estimators': [25,50,100,200],
               'learning rate':[0.1],
               'booster':['gbtree'],
               'n jobs':[-1],
           xqb model = xqb.XGBRegressor()
           model = GridSearchCV(xgb model, tuned parameters, scoring = 'neg mean absolute error', cv=5,n jobs=1,return train score =True)
           model.fit(scaled train features, train score)
           print(model.best estimator )
          XGBRegressor(base score=0.5, booster='gbtree', colsample bylevel=1,
                 colsample bytree=1, gamma=0, learning rate=0.1, max delta step=0,
                 max depth=4, min child weight=1, missing=None, n estimators=200,
                 n jobs=-1, nthread=None, objective='req:linear', random state=0,
                 reg alpha=0, reg lambda=1, scale pos weight=1, seed=None,
                 silent=True, subsample=1)
In [1726]: x model = xgb.XGBRegressor(
            learning rate =0.1,
            n estimators=1000,
            max depth=4)
           x model.fit(scaled train features, train score)
           y pred = x model.predict(scaled test features)
           test predictions = [round(value) for value in y pred]
           y pred = x model.predict(scaled train features)
           train predictions = [round(value) for value in y pred]
           err = mean absolute error(train score, train predictions)/(sum(train score)/len(train score))
           print("\n\nTrain data MAPE :",err)
           err = mean absolute error(test score, test predictions)/(sum(test score)/len(test score))
           print("\nTest data MAPE :",err)
```

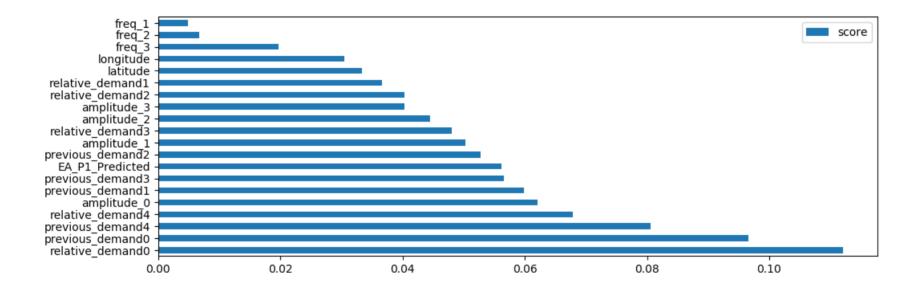
Train data MAPE : 0.11785978911370762

Test data MAPE: 0.11879918125473485

# **Feature Importance**

```
In [1772]: feature_important = x_model.feature_importances_
    keys = list(train_df.columns)
    values = list(feature_important)

data = pd.DataFrame(data=values, index=keys, columns=["score"]).sort_values(by = "score", ascending=False)
    data.plot(kind='barh')
    plt.show()
```



## Conclusion

```
In [1745]: from prettytable import PrettyTable

x = PrettyTable()

x.field_names=['Model','Hyper parameters','Train MAPE','Test MAPE']

x.add_row(['SGD Regressor','loss = epsilon_insensitive\nlearning_rate= optimal\n','13.34%','12.79%'])

x.add_row(['Linear Regression\n',' -- ','13.23%','12.68%'])

x.add_row(['Random Forest Decision Trees Regressor\n','n_estimators = 70','4.61%','12.01%'])

x.add_row(['XGBoost Regressor\n','learning_rate = 0.1\nn_estimators = 1000\nmax_depth = 4','11.78%','11.87%'])

print(x)
```

Model	Hyper parameters	Train MAPE	Test MAPE
SGD Regressor	loss = epsilon_insensitive   learning_rate= optimal	13.34%	12.79%
Linear Regression	   	13.23%	12.68%
Random Forest Decision Trees Regressor	n_estimators = 70	4.61%	12.01%
XGBoost Regressor	learning_rate = 0.1   n_estimators = 1000   max_depth = 4	11.78%	11.87%

### **Procedure**

- It was clear that the main objective of this problem is to predict the the number of pickups for a given location.
- Analysed the data and extracted basic features like speed, time for each trip in the dataset.
- · Cleaned data using those basic features.
- Clustered all the locations in the dataset using k-means, as k-means algorithm creates clusters of same size.
- Divided the whole timeframe (i.e, from january 2016 to march 2016) into 10 min interval bins and assigned each datapoint with a pickup\_bin based on the pickup time of the trip.
- Calculated number of pickups that happened at each 10 min interval time of every cluster (location).
- Visualized the timeseries of number of pickups for every cluster.
- Featurized Train and test data with:
  - Top 4 important frequencies and amplitudes from the fourier transform of the last 24hr pickups
  - Number of pickups that happened in the last 5 time intervals of a cluster (location).
  - Relative number of pickups at a cluster with the sum of total number of pickups happened across all the clusters in the last
  - 5 time intervals.
  - latitude and longitude of the cluster centroid.
  - Exponential weighted moving average.
- Applied SGD Regressor, Linear Regression, Random Forest Decision Trees Regressor and XGBoost Regressor on top of the extracted features.
- Compared all the models using PrettyTable.

------ THE END ------