클린업 2주차 오답노트 2회차

서희나

2023-01-31

```
pacman::p_load(tidyverse,magrittr,data.table,lubridate)
```

```
train <- fread("train.csv")
stores <- fread("stores.csv")
oil <- fread("oil.csv")
holidays<-fread("holidays_events.csv")</pre>
```

문제 1.

데이터 설명서를 참고하여 각각이 어떤 데이터인지 자유롭게 파악해주세요.

```
head(train)
```

```
##
          id
                  date store_nbr
                                       family
                                                 sales onpromotion
## 1: 971190 2014-07-01
                                  AUTOMOTIVE
                                                 2.000
## 2: 971191 2014-07-01
                              1
                                                                 0
                                    BABY CARE
                                                 0.000
## 3: 971192 2014-07-01
                               1
                                       BEAUTY
                                                 6.000
                                                                 0
## 4: 971193 2014-07-01
                              1
                                    BEVERAGES 1868.000
                                                                 0
## 5: 971194 2014-07-01
                                                                 0
                               1
                                        B00KS
                                                 0.000
## 6: 971195 2014-07-01
                                                                 0
                               1 BREAD/BAKERY 336.592
```

```
glimpse(train)
```

```
summary(train)
```

```
##
         id
                                                         family
                         date
                                          store_nbr
##
   Min. : 971190
                    Min. :2014-07-01
                                        Min. : 1.0 Length: 2029698
   1st Qu.:1478614
                    1st Qu.:2015-04-12
                                        1st Qu.:14.0
##
                                                      Class : character
##
   Median : 1986039
                    Median :2016-01-23
                                        Median :27.5
                                                      Mode :character
##
   Mean : 1986039
                    Mean :2016-01-22
                                        Mean :27.5
##
   3rd Qu.:2493463
                    3rd Qu.:2016-11-03
                                        3rd Qu.:41.0
##
   Max. :3000887
                    Max. :2017-08-15
                                        Max. :54.0
##
       sales
                    onpromotion
        :
                   Min. : 0.000
##
   Min.
               0
##
   1st Qu.:
               1
                   1st Qu.: 0.000
##
   Median :
                   Median : 0.000
             18
   Mean :
                   Mean : 3.831
##
             415
##
   3rd Qu.:
             238
                   3rd Qu.: 1.000
                   Max. :741.000
## Max. :124717
```

head(stores)

```
##
     store_nbr
                         city
                                                        state type cluster
## 1:
             1
                        Quito
                                                    Pichincha
                                                                 D
                                                                        13
              2
## 2:
                        Quito
                                                    Pichincha
                                                                 D
                                                                         13
## 3:
              3
                        Quito
                                                    Pichincha
                                                                 D
                                                                         8
## 4:
              4
                        Quito
                                                    Pichincha
                                                                 D
                                                                         9
## 5:
              5 Santo Domingo Santo Domingo de los Tsachilas
                                                                         4
## 6:
                        Quito
                                                    Pichincha
              6
                                                                 D
                                                                        13
```

glimpse(stores)

summary(stores)

```
##
     store_nbr
                      city
                                       state
                                                           type
  Min. : 1.00
                 Length:54
##
                                     Length:54
                                                       Length:54
##
   1st Qu.:14.25
                  Class :character
                                     Class :character
                                                       Class :character
                  Mode :character
                                    Mode :character
                                                       Mode :character
##
   Median :27.50
##
   Mean :27.50
   3rd Qu.:40.75
##
   Max. :54.00
##
##
   cluster
##
   Min. : 1.000
##
   1st Qu.: 4.000
##
   Median : 8.500
##
   Mean : 8.481
##
   3rd Qu.: 13.000
## Max. :17.000
```

head(oil)

glimpse(oil)

summary(oil)

```
##
        date
                         dcoilwtico
##
  Min.
          :2014-07-01
                       Min. : 26.19
                       1st Qu.: 44.75
##
   1st Qu.:2015-04-15
   Median :2016-01-30
                       Median : 48.49
         :2016-01-30
                       Mean : 52.99
##
   Mean
##
   3rd Qu.:2016-11-15
                       3rd Qu.: 53.51
   Max. :2017-08-31
                            :106.06
##
                       Max.
##
                       NA's
                             :29
```

head(holidays)

```
##
           date
                   type locale locale_name
## 1: 2014-07-01
                  Event National
                                       Ecuador
## 2: 2014-07-03 Holiday
                                    El Carmen
                         Local
## 3: 2014-07-03 Holiday
                           Local Santo Domingo
## 4: 2014-07-04 Event National
                                       Ecuador
## 5: 2014-07-05 Event National
                                       Ecuador
## 6: 2014-07-08 Event National
                                       Ecuador
##
                                    description transferred
## 1: Mundial de futbol Brasil: Octavos de Final
                                                      FALSE
## 2:
                     Cantonizacion de El Carmen
                                                      FALSE
## 3:
                     Fundacion de Santo Domingo
                                                      FALSE
## 4: Mundial de futbol Brasil: Cuartos de Final
                                                      FALSE
## 5: Mundial de futbol Brasil: Cuartos de Final
                                                      FALSE
          Mundial de futbol Brasil: Semifinales
## 6:
                                                      FALSE
```

glimpse(holidays)

summary(holidays)

```
##
                                              locale
        date
                                                              locale_name
                            type
          :2014-07-01
##
   Min.
                        Length:233
                                           Length:233
                                                              Length:233
   1st Qu.:2015-06-23
##
                        Class :character
                                           Class :character
                                                              Class :character
##
  Median :2016-04-29
                        Mode :character
                                           Mode :character
                                                              Mode :character
##
   Mean
          :2016-03-30
##
   3rd Qu.:2016-12-22
##
   Max.
          :2017-12-26
   description
##
                      transferred
##
   Length:233
                      Mode : logical
##
   Class:character FALSE:223
   Mode :character
                      TRUE: 10
##
##
##
##
```

문제 2.

Holidays 데이터를 먼저 전처리 하겠습니다. Type 이 transferred 인 경우는 제외시켜주고 type 의 column 명을 holiday 로 변경해주세요.

```
holidays %<>%
filter(!type=='transferred') %>%
rename('holiday'='type')
```

holidays

```
##
                                           locale_name
              date
                      holiday
                                 locale
##
     1: 2014-07-01
                         Event National
                                               Ecuador
     2: 2014-07-03
##
                      Holiday
                                  Local
                                            El Carmen
##
     3: 2014-07-03
                       Holiday
                                  Local Santo Domingo
##
     4: 2014-07-04
                         Event National
                                               Ecuador
##
     5: 2014-07-05
                         Event National
                                               Ecuador
##
## 229: 2017-12-22 Additional National
                                               Ecuador
  230: 2017-12-23 Additional National
                                               Ecuador
## 231: 2017-12-24 Additional National
                                               Ecuador
## 232: 2017-12-25
                      Holiday National
                                               Ecuador
## 233: 2017-12-26 Additional National
                                               Ecuador
##
                                        description transferred
##
     1: Mundial de futbol Brasil: Octavos de Final
                                                           FALSE
##
    2:
                         Cantonizacion de El Carmen
                                                           FALSE
##
    3:
                         Fundacion de Santo Domingo
                                                           FALSE
##
    4: Mundial de futbol Brasil: Cuartos de Final
                                                           FALSE
    5: Mundial de futbol Brasil: Cuartos de Final
                                                           FALSE
##
##
## 229:
                                           Navidad-3
                                                           FALSE
## 230:
                                           Navidad-2
                                                           FALSE
## 231:
                                           Navidad-1
                                                           FALSE
## 232:
                                            Navidad
                                                           FALSE
## 233:
                                           Navidad+1
                                                           FALSE
```

문제 3.

데이터 프레임 합치기(join 계열의 함수 활용)

```
data<-left_join(train,stores,by='store_nbr')
data<-plyr::join_all(list(data,oil,holidays),by='date',type='left',match='first')</pre>
```

```
nrow(train)==nrow(data)
```

```
## [1] TRUE
```

```
data %>% is.na %>% colSums
```

```
##
           date
                          id
                               store_nbr
                                                family
                                                              sales onpromotion
##
              0
                           0
                                        0
                                                                  0
                                                     0
##
           city
                                                        dcoilwtico
                                                                         holiday
                      state
                                     type
                                               cluster
                                                             627264
##
              0
                           0
                                        0
                                                     0
                                                                         1700028
##
         locale locale_name description transferred
##
       1700028
                     1700028
                                  1700028
                                               1700028
```

```
b<-oil %>%
filter(is.na(dcoilwtico)) %>%
select(date) %>% unique

a<-data %>%
filter(is.na(dcoilwtico)) %>%
select(date) %>% unique

anti_join(a,b,by='date') %>%
mutate(days=wday(date,label=TRUE)) %>%
distinct(days)
```

```
## days
## 1: 토
## 2: 일
```

```
b %>% mutate(days=wday(date,label=TRUE)) %>% distinct(days)
```

```
## days
## 1: 금
## 2: 월
## 3: 목
## 4: 화
```

```
a %<>% pull
b %<>% pull

a[which((a %in% b)==F)] %>%
  as.data.frame %>%
  mutate_at(vars(.),function(x){wday(x,label=T)}) %>%
  apply(2,unique)
```

```
## .
## [1,] "토"
## [2,] "일"
```

3. holidays 의 NA 는 0 으로, NA 가 아닌 값은 1 로 바꿔주세요.

```
data %<>%
mutate(holiday = if_else(is.na(holiday), 0, 1))
```

문제 4.

train 데이터의 총 기간인 2014-07-01 ~ 2017-08-15 중 data 에서 누락된 날짜가 있는지 확인해주세요

```
setdiff(
seq(ymd('2014-07-01'), ymd('2017-08-15'), by ='1 day'),
data$date %>% unique %>% ymd)
```

문제 5.

마지막 15 일을 test 기간으로 설정하여 data 를 train set 과 test set 으로 분리하겠습니다.(lubridate 패기지 함수 활용) 이때, 각 dataframe 을 test_set, train_set 으로 저장해주세요.

문제 6.

파생변수를 생성하겠습니다. date column 을 활용하여 요일을 나타내는 wday, 년도를 나타내는 year, 달을 의미하는 month 변수를 데이터프레임에 새롭게 생성해주세요.

```
last15<-data %>%
  select(date) %>%
  unique %>%
  arrange(desc(date)) %>%
  head(15) %>%
  pull()

train<-data %>% filter(date<ymd('2017-08-01'))
test<-data %>% filter(date>=ymd('2017-08-01'))
```

```
train<-data %>% filter(!date %in% last15)
test<-data %>% filter(date %in% last15)
```

문제 7.

판매량이 0 인 날이 많은 store 들을 확인해보겠습니다.

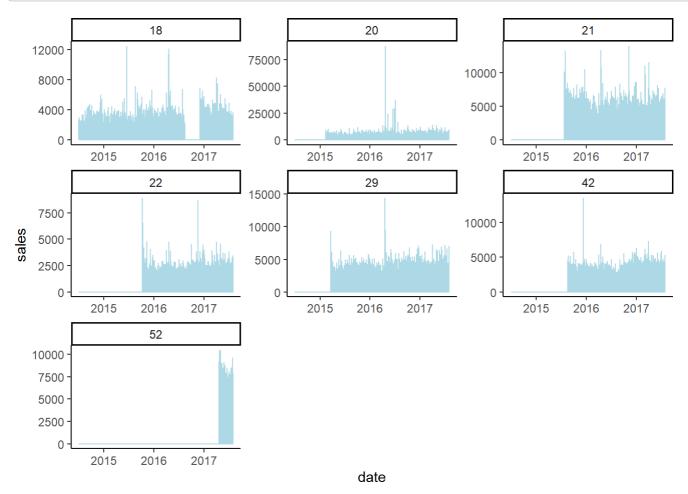
```
train%>%
  group_by(date,store_nbr) %>%
  summarise(total_sales=sum(sales)) %>%
  filter(total_sales==0) %>%
  group_by(store_nbr) %>%
  summarise(zero_days=n_distinct(date)/n_distinct(train$date)) %>%
  arrange(-zero_days)->zero_days
```

```
## `summarise()` has grouped output by 'date'. You can override using the
## `.groups` argument.
```

```
zero_days %>%
filter(zero_days>=0.1) %>%
select(store_nbr) %>% pull()->percent10
```

판매량이 0 인 날이 10 퍼센트 이상인 52,22,42,21,29,20 의 판매량을 아래와 같이 시각화해서 알아본 후 train set 에서 52,22,42,21,29,20 에 해당하는 row 는 제거해주세요

```
train %>%
  filter(store_nbr %in% percent10) %>%
  ggplot(aes(x=date,y=sales))+
  geom_line(color='lightblue')+
  facet_wrap(vars(store_nbr),nrow=3,scale='free')+
  theme_classic()
```



train %<>%
filter(!store_nbr %in% percent10)

문제 9.

family 도 분포를 살펴본 후 제거해주겠습니다.

```
train %>%
  group_by(date,family) %>%
  summarise(sales_sum=sum(sales)) %>%
  filter(sales_sum==0) %>%
  group_by(family) %>%
  summarise(zero_family=n_distinct(date)/n_distinct(train$date)) %>%
  arrange(zero_family)->zero_family
```

`summarise()` has grouped output by 'date'. You can override using the
`.groups` argument.

```
zero_family %>%
  filter(!zero_family<0.1) %>%
  select(family) %>% pull->family_list

train %<>%
  filter(!family %in% family_list)
```

##문제 10.

범주형 변수를 범주형으로 바꿔주세요.

```
train %>%
  select_if(summarise_all(.,n_distinct)<=75) %>%
  lapply(unique)
```

```
## $store_nbr
## [1] 1 10 11 12 13 14 15 16 17 19 2 23 24 25 26 27 28 3 30 31 32 33 34 35 36
## [26] 37 38 39 4 40 41 43 44 45 46 47 48 49 5 50 51 53 54 6 7 8 9
##
## $family
## [1] "AUTOMOTIVE"
                              "BEAUTY"
                                                     "BEVERAGES"
  [4] "BREAD/BAKERY"
                              "CLEANING"
                                                     "DAIRY"
  [7] "DELI"
                               "EGGS"
##
                                                     "FROZEN FOODS"
## [10] "GROCERY I"
                              "GROCERY II"
                                                     "HARDWARE"
                              "HOME AND KITCHEN II" "HOME APPLIANCES"
## [13] "HOME AND KITCHEN I"
## [16] "LAWN AND GARDEN"
                              "LINGERIE"
                                                     "LIQUOR, WINE, BEER"
## [19] "MEATS"
                              "PERSONAL CARE"
                                                     "POULTRY"
## [22] "PREPARED FOODS"
                              "PRODUCE"
                                                     "SEAFOOD"
##
## $city
## [1] "Quito"
                        "Cayambe"
                                         "Latacunga"
                                                         "Riobamba"
                                                         "Ambato"
## [5] "Ibarra"
                        "Santo Domingo" "Guaranda"
## [9] "Guayaquil"
                        "Salinas"
                                         "Daule"
                                                         "Babahoyo"
## [13] "Quevedo"
                        "Playas"
                                         "Libertad"
                                                         "Cuenca"
## [17] "Loia"
                                                         "Manta"
                        "Machala"
                                         "Esmeraldas"
## [21] "El Carmen"
##
## $state
## [1] "Pichincha"
                                          "Cotopaxi"
   [3] "Chimborazo"
                                          "Imbabura"
   [5] "Santo Domingo de los Tsachilas" "Bolivar"
   [7] "Tungurahua"
                                          "Guayas"
## [9] "Santa Elena"
                                          "Los Rios"
## [11] "Azuay"
                                          "Loja"
## [13] "EI Oro"
                                          "Esmeraldas"
## [15] "Manabi"
##
## $type
## [1] "D" "C" "B" "E" "A"
##
## $cluster
   [1] 13 15 6 7 3 12 9 1 10 8 2 4 5 11 14 17
##
## $holiday
## [1] 1 0
##
## $locale
## [1] "National" NA
                            "Local"
                                         "Regional"
##
## $locale_name
## [1] "Ecuador"
                                          NA
   [3] "El Carmen"
                                          "Cayambe"
   [5] "Guayaquil"
##
                                          "Esmeraldas"
   [7] "Riobamba"
##
                                          "Ambato"
   [9] "Ibarra"
                                          "Quevedo"
##
## [11] "Santo Domingo de los Tsachilas" "Santa Elena"
## [13] "Guaranda"
                                          "Latacunga"
## [15] "Quito"
                                          "Loia"
## [17] "Salinas"
                                          "Manta"
## [19] "Cotopaxi"
                                          "Cuenca"
```

```
## [21] "Libertad"
                                      "Puyo"
## [23] "Machala"
                                      "Imbabura"
##
## $transferred
## [1] FALSE
             NA TRUE
##
## $wday
## [1] 화 수 목 금 토 일 월
## Levels: 일 < 월 < 화 < 수 < 목 < 금 < 토
##
## $year
## [1] 2014 2015 2016 2017
##
## $month
## [1] 7 8 9 10 11 12 1 2 3 4 5 6
```

colnames(train)[which(summarise_all(train,n_distinct)<=75)]->category

Part2. NA imputation

문제 1.

먼저, date, dcoilwtico 로만 이루어진 데이터프레임을 생성해줍니다. 이때, dataframe 에서 중복되는 row 가 존재하지 않는 dataframe 을 만들어주세요.

```
train %>%
select(date,dcoilwtico) %>%
filter(!duplicated(date))->oil_price
```

문제 2.

NA 가 있는 행은 그 전날의 oil price 로 대체해주세요

```
na_index<-which(oil_price$dcoilwtico %>% is.na)
for (i in na_index){
  oil_price$dcoilwtico[i]<-oil_price$dcoilwtico[i-1]
}</pre>
```

문제 3.

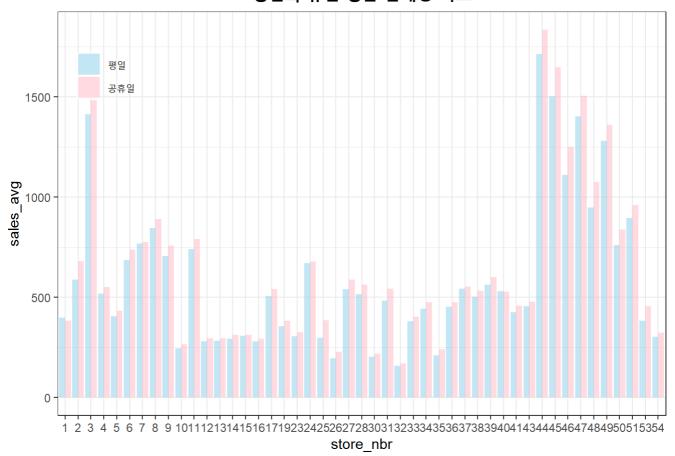
train set 에 oil price 라는 이름의 변수로 결합시켜주고 이전의 dcoilwtico 는 제거합니다.

Part3. EDA

문제 1. holiday & store 에 따른 sales 의 차이를 확인하는 아래의 플랏을 그린 후 알 수 있는 점을간략히 적어주세요.

```
## `summarise()` has grouped output by 'store_nbr'. You can override using the ## `.groups` argument.
```

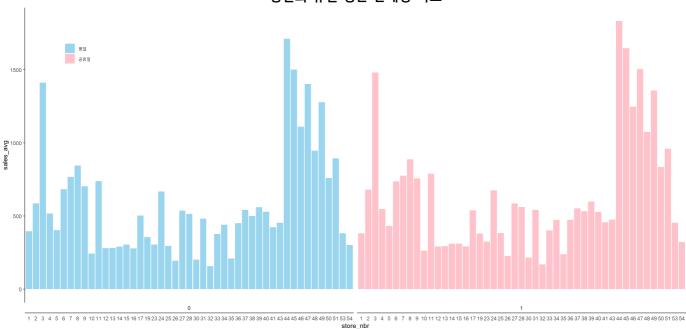
평일과 휴일 평균 판매량 비교



```
train %>%
 group_by(store_nbr,holiday) %>%
 summarise(sales_avg=mean(sales)) %>%
 ggplot(aes(x = store_nbr, y =sales_avg, fill = holiday)) +
 geom_col(position = "dodge",alpha=0.85) +
 facet_grid(~holiday, scales = "free_x", space = "free_x", switch = "x") +
 scale_fill_manual(values=color, labels=label)+
 theme_classic()+
 theme(#axis.text.x = element_blank(),
       axis.ticks.x = element_blank(),
       #axis.title.x=element_blank(),
       #axis.title.y=element_blank(),
       strip.background = element_blank(),
       legend.position=c(0.08, 0.85),
       legend.background = element_rect(fill='transparent'),
       legend.title=element_blank())+
 ggtitle('평일과 휴일 평균 판매량 비교')+
 theme(plot.title=element_text(size=25,hjust=0.5,face='bold'))
```

```
## `summarise()` has grouped output by 'store_nbr'. You can override using the
## `.groups` argument.
```

평일과 휴일 평균 판매량 비교



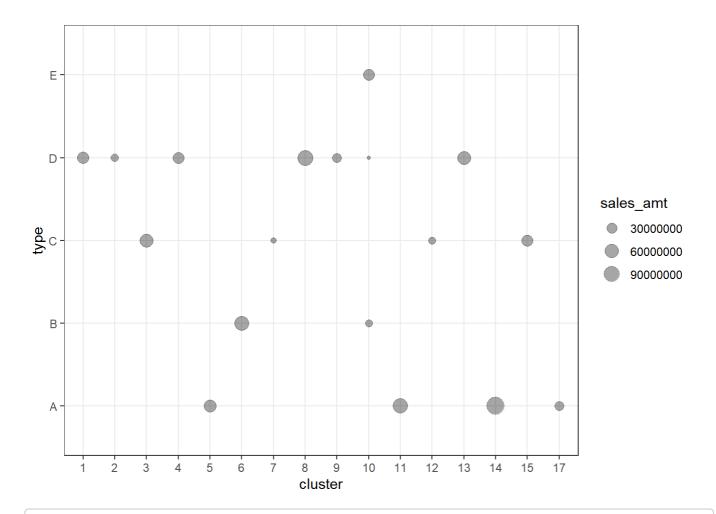
문제 2.

store 의 type 이 판매량과 연관이 있는지 다음의 플랏을 통해 확인해보세요.

```
options(scipen=999)

train %>%
  group_by(cluster,type) %>%
  summarise(sales_amt=sum(sales)) %>%
  ggplot(aes(x=cluster,y=type,size=sales_amt))+
  geom_point(alpha=0.35)+
  theme_bw()
```

`summarise()` has grouped output by 'cluster'. You can override using the
`.groups` argument.

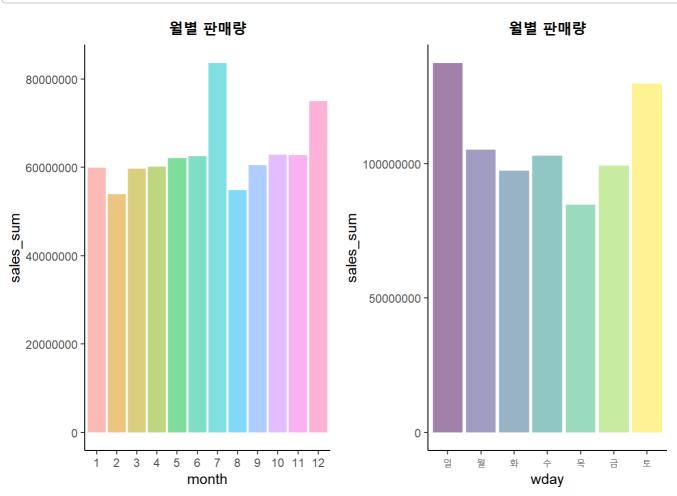


library(gridExtra)

```
##
## 다음의 패키지를 부착합니다: 'gridExtra'
```

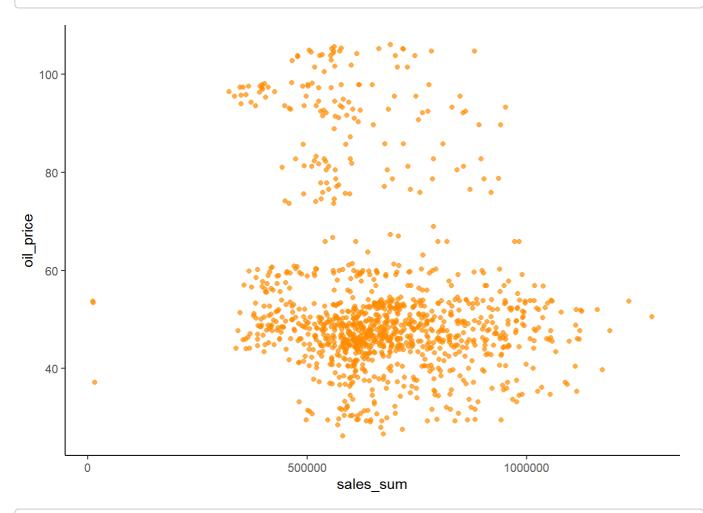
```
## The following object is masked from 'package:dplyr':
##
combine
```

```
month<-train %>%
  group_by(month) %>%
  summarise(sales_sum=sum(sales)) %>%
  ggplot(aes(x=month,y=sales_sum,fill=month))+
  geom_bar(stat='identity',alpha=0.5)+
  theme_classic()+
  labs(title='월별 판매량')+
  theme(legend.position='none',
       plot.title=element_text(hjust=0.5, face='bold'))
day<-train %>%
  group_by(wday) %>%
  summarise(sales_sum=sum(sales)) %>%
  ggplot(aes(x=wday,y=sales_sum,fill=wday))+
  geom_bar(stat='identity',alpha=0.5)+
  theme_classic()+
  labs(title='월별 판매량')+
  theme(legend.position='none',
       plot.title=element_text(hjust=0.5, face='bold'))
grid.arrange(month,day,ncol=2)
```



```
train %>%
  group_by(date,dcoilwtico) %>%
  summarise(sales_sum=sum(sales)) %>%
  ggplot(aes(sales_sum,dcoilwtico,color=dcoilwtico))+
  geom_point(alpha=0.7,color='darkorange')+
  theme_classic()+
  labs(y='oil_price')
```

```
## `summarise()` has grouped output by 'date'. You can override using the
## `.groups` argument.
```



```
# coord_cartesian(xlim = c(0, 3000000))
```

```
train %>%
group_by(date,dcoilwtico) %>%
summarise(sales_sum=sum(sales))->eda
```

```
## `summarise()` has grouped output by 'date'. You can override using the ## `.groups` argument.
```

```
cor(eda$dcoilwtico,eda$sales_sum,method='pearson')
```

```
## [1] -0.2049756
```

Part4. Time series CV

```
#library(catboost)
library(Metrics)
```

문제 1.

모델링에 필요한 column 만 남깁니다.(date, id, oil_price, state, type, cluster 제거해주세요)

```
train<-train%>%
select(-date,-id,-dcoilwtico,-state,-type,-cluster)
```

문제 2.

아래와 같은 데이터프레임을 만들고 catboost 모델과 오늘 사용할 두 파라미터에 대해 간단히 설명해주세요.(데이터프레임명:result)

```
##
     learning_rate iterations rmse
## 1
              0.10
                             50
                                  NA
              0.01
## 2
                            50
                                  NA
## 3
              0.10
                            100
                                  NA
## 4
              0.01
                            100
                                  NA
```

문제 3.

Time series cv 를 위해 index list 를 생성해주세요. 아래의 그림과 같이 train set 과 validation set 이 구성될 수 있도록 만들어주세요

```
index<-c()
for (i in seq(5,1)){
  cv<-nrow(train)-i*26730
  index<-c(index,cv)
}</pre>
```

```
## [1] 1134222 1160952 1187682 1214412 1241142
```

3 번에서 생성한 index 를 활용하여 시계열 교차검증을 통해 구한 rmse 를 result data 에 저장한 뒤 rmse 가 가장 낮은 행을 출력해보세요.

```
set.seed(1003)
rmse<-c()
x<-train%>% select(sales)
y<-train %>% select(-sales)
for (i in 1:nrow(result)){
  Ir=result$learning_rate[i]
  iter=result$iterations[i]
  for(j in index){
    x_{train} < x[1:(j-1),] % as.matrix %>% as.integer
    y_{train} < -y[1:(j-1),]
    x_valid<-x[j:nrow(train),]%>% as.matrix %>% as.integer
    y_valid<-y[j:nrow(train),]</pre>
    train_pool<-catboost.load_pool(data=x_train, label = y_train)</pre>
    val_pool<-catboost.load_pool(data=x_val, label=y_val)</pre>
    params <- list(iterations=Ir,
                    learning_rate=Ir,
                     loss_function='RMSE',
                    random\_seed = 1003.
                     logging_level='Silent')
    model<-catboost.train(learn_pool=train_pool,params=params)</pre>
    predict<-catboost.predict(model,val_pool)</pre>
    loss<-c(loss,rmse(predict,y_val))}</pre>
  result$rmse[i]<-mean(loss)</pre>
}
```

```
## Error in catboost.load_pool(data = x_train, label = y_train): 함수 "catboost.load_pool"를 찾을 수 없습니다
```

```
result[which(result$rmse==min(result$rmse)),]
```

```
## [1] learning_rate iterations rmse
## <0 행> <또는 row.names의 길이가 0입니다>
```

```
## learning_rate iterations rmse
## 3 0.1 100 56.41204
```

#Part5. Modelling & Prediction

Test set 에 train set 에 했던 전처리 과정을 똑같이 진행해주세요.(파이프 연산자 활용하여 한번에 처리)

```
test %<>%
  filter(!store_nbr %in% percent10) %>%
  filter(!family %in% family_list) %>%
  mutate_at(vars(all_of(category)),as.factor) %>%
  select(-date,-id,-dcoilwtico,-state,-type,-cluster)
```