Kensho-data-challenge-2

November 15, 2017

1 Kensho-data-challenge-2

1.1 Part 0

1.2 Modules

```
In [421]: # data
          import numpy as np
          import pandas as pd
          import matplotlib.pyplot as plt
          import seaborn as sns
          %matplotlib inline
          from sklearn.ensemble import RandomForestClassifier
          import xgboost as xgb
          from keras.models import Sequential
          from keras.layers import Dense, Dropout, Activation
          from keras.layers.normalization import BatchNormalization
          from keras.callbacks import EarlyStopping
          from sklearn.decomposition import PCA
          from sklearn.cluster import KMeans, MiniBatchKMeans
          # other
          from sklearn.model_selection import train_test_split, StratifiedKFold, KH
          from sklearn.preprocessing import StandardScaler
          from sklearn.metrics import accuracy_score, confusion_matrix, f1_score
          import itertools as itr
          from sklearn.preprocessing import LabelBinarizer
          from keras.utils import to_categorical
          from sklearn.metrics import log_loss
          from sklearn.preprocessing import LabelEncoder
          # utils
          from utils import plot_confusion_matrix
```

1.3 Target

In this challenge we need to build a multiclass classifier to indentify crimes. I will show necessary data exploration and experiment with multiple models and feature engineering

1.4 Data

```
In [422]: train = pd.read_csv("../input/data_science_challenge/NYPD_7_Major_Felony_
          test = pd.read_csv("../input/data_science_challenge/NYPD_7_Major_Felony_3
  basic check
In [423]: train.shape
Out [423]: (213689, 19)
In [424]: test.shape
Out [424]: (100599, 19)
In [425]: train.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 213689 entries, 0 to 213688
Data columns (total 19 columns):
Identifier
                       213689 non-null object
Occurrence Datetime
                       213689 non-null object
                       213689 non-null object
Day of Week
Occurrence Month
                       213689 non-null object
Occurrence Day
                       213689 non-null int64
                       213689 non-null int64
Occurrence Year
Occurrence Hour
                       213689 non-null int64
CompStat Month
                       213689 non-null int64
                       213689 non-null int64
CompStat Day
CompStat Year
                       213689 non-null int64
Offense
                       213689 non-null object
Sector
                       213689 non-null object
                       213689 non-null int64
Precinct
                       213689 non-null object
Borough
Jurisdiction
                       213689 non-null object
XCoordinate
                       213689 non-null int64
YCoordinate
                       213689 non-null int64
Location 1
                       213689 non-null object
                       213689 non-null object
Occurrence Date
dtypes: int64(9), object(10)
memory usage: 31.0+ MB
In [426]: train.head(2)
```

```
Occurrence Datetime Day of Week Occurrence Month
Out [426]:
             Identifier
               4eaf2b62
                          02/13/2013 12:00:00 AM
                                                     Wednesday
                                                                              Feb
          1
               cacec67c
                          02/13/2013 12:00:00 AM
                                                                              Feb
                                                     Wednesday
              Occurrence Day
                               Occurrence Year
                                                 Occurrence Hour
                                                                    CompStat Month
          0
                           13
                                                                                  2
                                           2013
                                                                                  5
                                                                 0
          1
                           13
                                           2013
              CompStat Day
                             CompStat Year
                                                    Offense Sector
                                                                     Precinct
                                                                                  Borough
          0
                         14
                                       2013
                                             GRAND LARCENY
                                                                  Η
                                                                            13
                                                                                MANHATTAN
          1
                         20
                                                                            52
                                       2013
                                             GRAND LARCENY
                                                                  Ι
                                                                                    BRONZ
                  Jurisdiction
                                 XCoordinate
                                               YCoordinate
              N.Y. POLICE DEPT
                                       985716
                                                     209911
              N.Y. POLICE DEPT
                                                     260706
                                     1016552
                                           Location 1 Occurrence Date
              (40.7428419120001, -73.9947109889999)
                                                            2013-02-13
          1
                         (40.88220104, -73.88318653)
                                                            2013-02-13
In [427]: test.head(2)
Out [427]:
             Identifier
                             Occurrence Datetime Day of Week Occurrence Month
                          10/02/2015 12:11:00 PM
          0
               aae098f0
                                                        Monday
                                                                              Oct
          1
               d71bac4b
                          09/06/2015 02:00:00 AM
                                                     Wednesday
                                                                              Sep
              Occurrence Day
                               Occurrence Year
                                                 Occurrence Hour
                                                                    CompStat Month
          0
                            2
                                                                12
                                           2015
                                                                                 11
          1
                            6
                                           2015
                                                                 2
                                                                                 10
                             CompStat Year
                                                     Offense Sector
                                                                      Precinct
              CompStat Day
                                                                                   Boroug
          0
                         23
                                       2015
                                              GRAND LARCENY
                                                                   В
                                                                             25
                                                                                 MANHATTA
                                                                                  BROOKL'
          1
                          2
                                       2015
                                             FELONY ASSAULT
                                                                   G
                                                                             90
                                                  YCoordinate
                     Jurisdiction
                                    XCoordinate
                 N.Y. POLICE DEPT
                                         1001575
                                                        232339
          0
          1
              N.Y. HOUSING POLICE
                                          999983
                                                        195658
                                           Location 1 Occurrence Date
              (40.8043840460001, -73.9374216689999)
                                                            2015-10-02
          1
                       (40.703707008, -73.943257966)
                                                            2015-09-06
```

Find: 1. The basic check shows that we have two large data set, the train have two times number of rows than the test. 2. The target value is "Offense" column, and we need to binarize it so that we could build a binary model. 3. There are both numerical and categorical features in the data, we need to do feature encoding and engineering for them 4. Some features seems to be redundant, containing the same information, we could remove them 5. Some feature extraction has been done on the Datetime, we could remove this column 6. Location 1 and X, Y coordinate are the same information

1.5 Preprocessing

In [428]: id_test = test["Identifier"]

1.6 Part 1

We first need to build a dummy classifier that always predict "GRAND LARCENY". I will work on the test data directly

If we predict all the event to be "GRAND LARCENY"

```
In [434]: y_test.value_counts()["GRAND LARCENY"]/y_test.shape[0]
Out[434]: 0.40560045328482391
```

Thus, we could get a accuracy of 0.4056

This is due to the fact that "GRAND LARCENY" account for 40% of the test events, implying that accuracy may not be a fair metric to measure the performance

1.7 Part 2

Then I will work on training a more detailed model

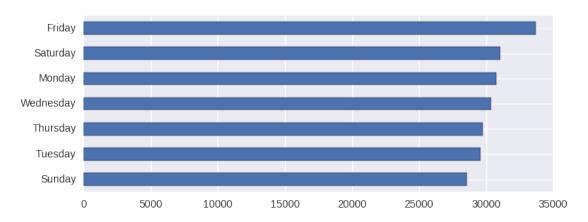
1.8 EDA

After preprocessing the data, we could start to look at the internal structure of the data Currently we have the columns of

I will start from *univariate exploration* to check the distribution of each feature

Day of Week

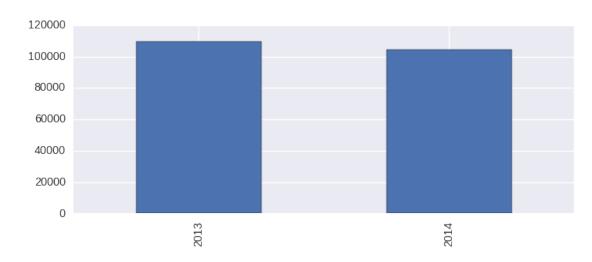
In [436]: X_train["Day of Week"].value_counts().sort_values().plot.barh(figsize=(8,



Generally, Friday has higher amount of crimes than other weekdays

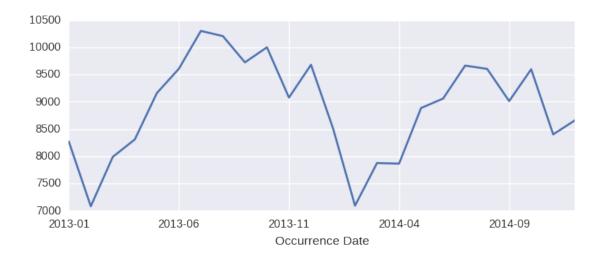
Occurrence Year

In [437]: X_train["Occurrence Year"].value_counts().plot.bar(figsize=(8,3));



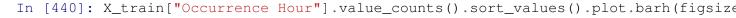
From 2013 to 2014, the crimes amount decrease, we could zoom into each month data and see the trend

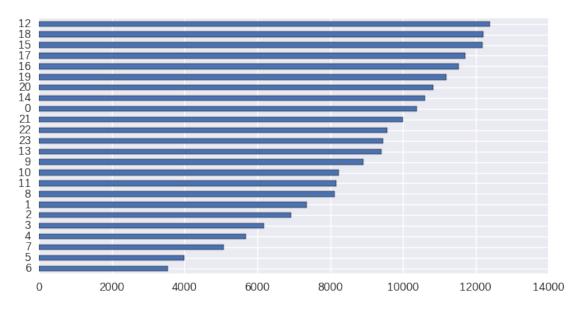
```
In [438]: year_month = X_train["Occurrence Date"].apply(lambda x: "-".join((x.split
In [439]: y_train.groupby(year_month).count().plot(figsize=(8,3));
```



We could see a yearly pattern in the general amount of crimes, may be a time series model could be used to fit this pattern

Occurrence Hour

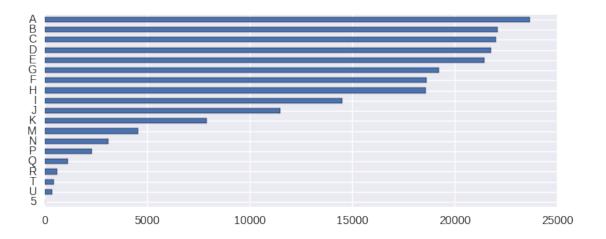




From this barplot, we could feel that generally, the crime is more likely to happen from noon to evening, morning and the time after midnight will be less likely to witness crimes

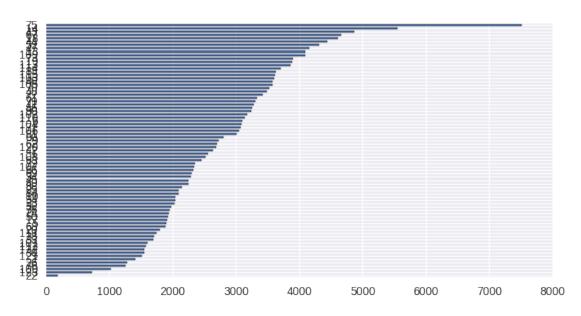
Sector and Precinct

```
In [441]: X_train["Sector"].value_counts().sort_values().plot.barh(figsize=(8,3));
```



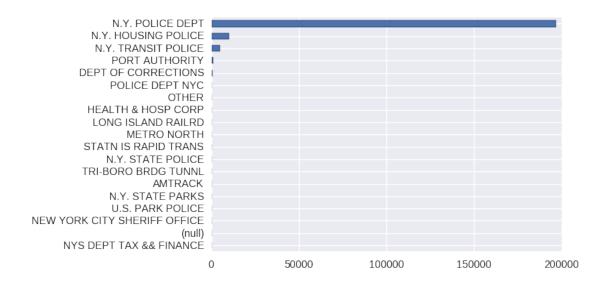
There seems to very large variation of categories in this feature, we should engineer it

In [442]: X_train["Precinct"].value_counts().sort_values().plot.barh(figsize=(8,4))



This feature is similar to the sector feature, we need to drop or create new categories based on this feature to avoid overfitting if we used tree-based models on it.(tree model prefer to overfit on feature with many categories)

```
In [443]: X_train["Jurisdiction"].value_counts().sort_values().plot.barh();
```



Most event were dealt with by NYPD, we could engineer and experiment with this feature

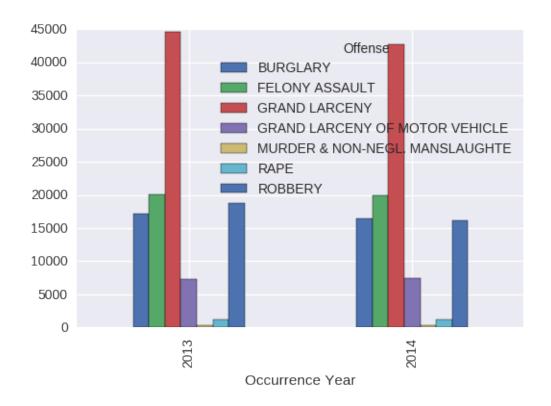
Multivariate exploration We will mainly rely on the *heatmap* for data exploration We have check how many kinds of crimes we have

We have totally 7 crimes, GRAND LARCENY, FELONY ASSAULT, ROBBERY, BURGLARY are the four major ones

Let's ask some questions

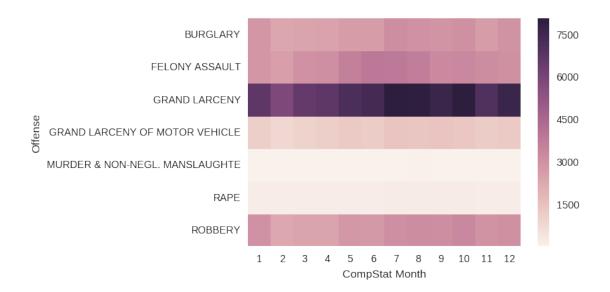
Q: Does the pattern of crime changes over years?

```
In [445]: y_train.groupby(X_train["Occurrence Year"]).value_counts().unstack().plot
Out[445]: <matplotlib.axes._subplots.AxesSubplot at 0x7f816e6cd630>
```



The pattern seems to stay the same

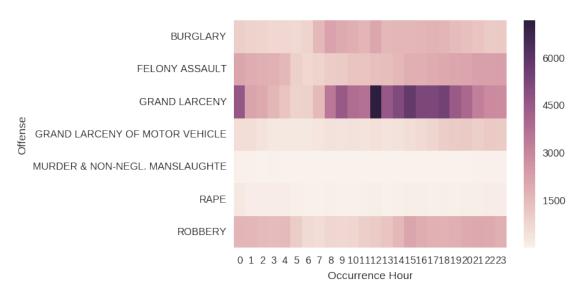
Q: How will the hour, days, month and weekday influence the crime pattern



- 1. We can see that Grand Larceny is more likely to happen at month 1, 7, 8 ,10 and 12 , month 2 is the lowest for Grand Larceny
- 2. The pattern of most kinds of crimes are similar
- 3. month is a good feature

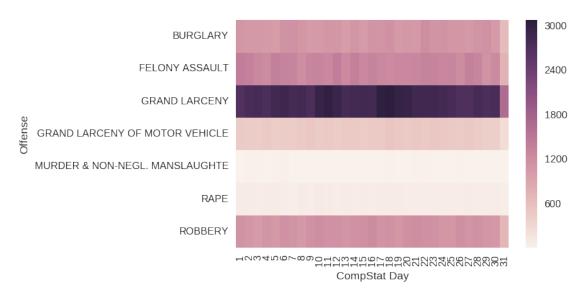
In [448]: #hour

sns.heatmap(y_train.groupby(X_train["Occurrence Hour"]).value_counts().ur



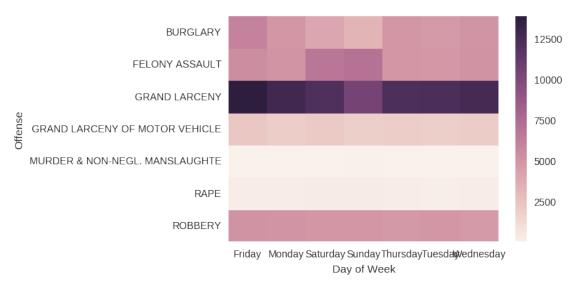
1. We can see that the grand larceny centered at from hour 10 to hour 18, reaches the peak at 12. Midnight is also a good time for larceny.

- 2. Felony assault and robbery less likely to happen in the morning from 6 am to 12 pm
- 3. This feature should be kept



No specific pattern found here, we should bin this feature in feature engineering

In [450]: # Weekday
sns.heatmap(y_train.groupby(X_train["Day of Week"]).value_counts().unstac



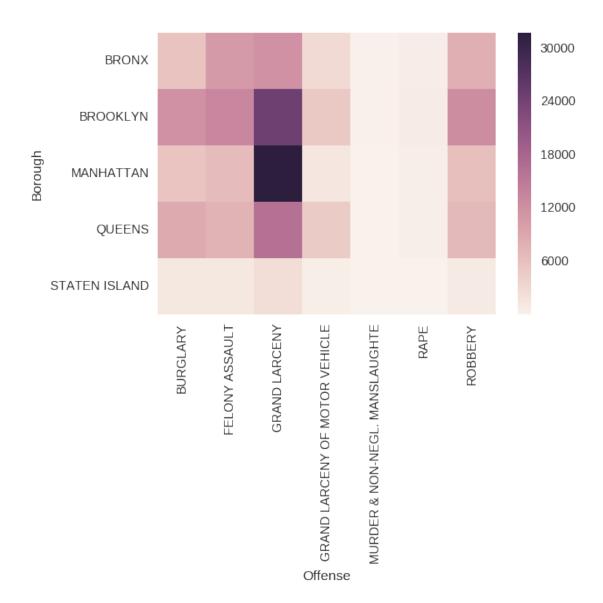
1. It is easy to find that Burglary is more likely to happen at weekdays

- 2. Felony assault crimes increases at Saturday and Sunday(Maybe because of more people goging out to have fun)
- 3. Larceny of motor seems to slightly more likely to happen at Friday
- 4. Grand larceny is less likely to happen at Sumday

Q: Will the crime pattern change at different Borough?

Two crimes did not have there district belongings, we could remove them from the train

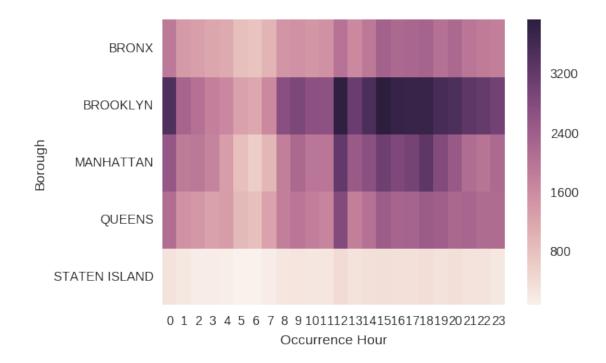
```
In [452]: sns.heatmap(y_train.groupby(X_train[X_train["Borough"] != "(null)"]["Borough"]
```



- 1. Brooklyn, Manhattan and Queens are places with more grand larceny
- 2. Brooklyn seems to have more felony assault and robbery
- 3. larceny of motor is more likely to happen at Queens and Brooklyn

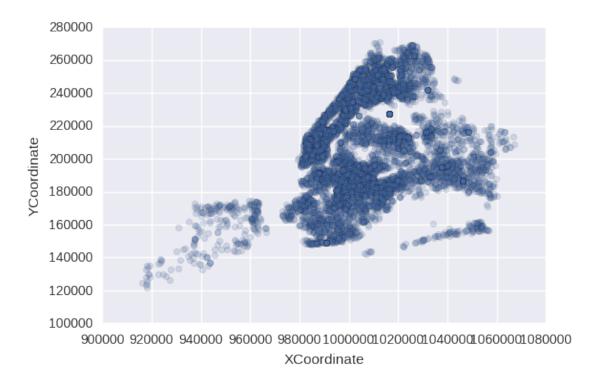
Q: Does differnt Borough has different crime hour time patterns?

```
In [453]: sns.heatmap(X_train.groupby(X_train[X_train["Borough"] != "(null)"]["Borough"]
```



The general pattern is influenced by the major crimes, but we can still see that Brooklyn sees more crimes at midnight compared to other areas. (I am living in Brookly, I never went on street after 10 pm)

Q: Crime locations distribution



Most data point centered at Manhattan and Brooklyn

There are many interesting questions to ask about and visualize the relation between features and targets, I will stop here to jump to the modeling part

1.9 Feature Engineering

This part is done iteratively Basic Engineering

Since it is a short-time challenge, I will drop the data which requires more time to work with

```
In [459]: X_train.columns
Out[459]: Index(['Day of Week', 'Occurrence Hour', 'CompStat Month', 'CompStat Day
                  'Sector', 'Precinct', 'Borough', 'Jurisdiction'],
                 dtype='object')
  We are working with categorical features, so we have to encode them before modeling
  Basic encoding
In [460]: lb = LabelBinarizer()
In [461]: DoW_train = pd.DataFrame(lb.fit_transform(X_train["Day of Week"]),
                        columns=["Day_of_Week_{}".format(i) for i in range(X_train['
          DoW_test = pd.DataFrame(lb.fit_transform(X_test["Day of Week"]),
                        columns=["Day_of_Week_{}".format(i) for i in range(X_test["I
In [462]: Hr_train = pd.DataFrame(lb.fit_transform(X_train["Occurrence Hour"]),
                        columns=["Occurrence_Hour_{{}}".format(i) for i in range(X_tra
          Hr_test = pd.DataFrame(lb.fit_transform(X_test["Occurrence Hour"]),
                        columns=["Occurrence_Hour_{{}}".format(i) for i in range(X_tes
In [463]: Br_train = pd.DataFrame(lb.fit_transform(X_train["Borough"]),
                        columns=["Borough_{}".format(i) for i in range(X_train["Borough_")
          Br_test = pd.DataFrame(lb.fit_transform(X_test["Borough"]),
                        columns=["Borough_{{}}".format(i) for i in range(X_test["Borough_
  Encoding and engineering
  I will transform the data before encoding
  For CompStat Day, I will cut the day of month into 3 ranges (1,10), (11,20) and (20,30)
In [464]: D_train = pd.cut(X_train["CompStat Day"], bins=[0, 10, 20, 31], right=Trought
          D_train = pd.DataFrame(lb.fit_transform(D_train),
                        columns=["Day_{}".format(i) for i in range(D_train.value_country
          D_test = pd.cut(X_test["CompStat Day"], bins=[0, 10, 20, 31], right=True,
          D_test = pd.DataFrame(lb.fit_transform(D_test),
                        columns=["Day_{}".format(i) for i in range(D_test.value_cour
In [465]: assert D_train.shape[1] == D_test.shape[1]
  For Sector, I will use the top 10 major categories and group the left to "others" category
In [466]: sector_major = list(X_train["Sector"].value_counts().sort_values(ascending)
In [467]: Sc_train = X_train["Sector"].apply(lambda x: x if x in sector_major else
          Sc_train = pd.DataFrame(lb.fit_transform(Sc_train),
```

columns=["Sc_{}".format(i) for i in range(Sc_train.value_country)

```
In [468]: Sc_test = X_test["Sector"].apply(lambda x: x if x in sector_major else "c
                       Sc_test = pd.DataFrame(lb.fit_transform(Sc_test),
                                                       columns=["Sc_{}".format(i) for i in range(Sc_test.value_cour
In [469]: assert Sc_train.shape[1] == Sc_test.shape[1]
      For Precinct, to be safe, I will only create an indicator of the top major category
In [470]: Pr_major = X_train["Precinct"].value_counts().sort_values(ascending=False
                       Pr_train = (X_train["Precinct"] == Pr_major) * 1
                       Pr_test = (X_test["Precinct"] == Pr_major) * 1
      For Jurisdiction, I will extract top 3 major classes
In [471]: Ju_major = X_train["Jurisdiction"].value_counts().sort_values(ascending=
In [472]: Ju_train = X_train["Jurisdiction"].apply(lambda x: x if x in Ju_major els
                       Ju_train = pd.DataFrame(lb.fit_transform(Ju_train),
                                                       columns=["Ju_{{}}".format(i) for i in range(Ju_train.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.value_countrain.valu
In [473]: Ju_test = X_test["Jurisdiction"].apply(lambda x: x if x in Ju_major else
                       Ju_test = pd.DataFrame(lb.fit_transform(Ju_test),
                                                       columns=["Ju_{{}}".format(i) for i in range(Ju_test.value_cour
In [474]: assert Ju_train.shape[1] == Ju_test.shape[1]
Combine the engineered data
In [475]: X_train_eg = np.concatenate([DoW_train.as_matrix(), Hr_train.as_matrix(),
                                                                                             , D_train.as_matrix(), Sc_train.as_matrix(),
                                                                                             Ju_train.as_matrix()], axis=1)
In [476]: X_train_eq.shape
Out [476]: (213685, 55)
In [477]: X_test_eg = np.concatenate([DoW_test.as_matrix(), Hr_test.as_matrix(), Br
                                                                                             , D_test.as_matrix(), Sc_test.as_matrix(), B
                                                                                             Ju_test.as_matrix()], axis=1)
In [478]: X_test_eq.shape
Out [478]: (100599, 55)
```

We have finished the basic engineering and could start to split the data and build the model

1.10 Train and Validation set split — Stratefied

Now split the data into 2 data set 1. train 2. validation

Only use the data of train and validation for model training Use the test to evaluate the generalization of the final model

1.11 Model prototyping

Since our data set contains multiple binary encoding data, it is better to start from the *tree based model*

I will only experiment with gradient boosting tree based on the time limitation

```
In [487]: params = {'eta': 0.08, 'max_depth': 4, 'subsample': 0.8, 'colsample_bytre
                    'objective': 'multi:softmax', 'silent': True}
         num round = 500
In [488]: xg_train = xgb.DMatrix(X_tr, label=y_tr)
          xq val = xqb.DMatrix(X val, label=y val)
In [489]: watchlist = [(xg_train, 'train'), (xg_val, 'val')]
In [490]: def acc(preds, dtrain):
              labels = dtrain.get_label()
              acc_score = accuracy_score(labels, preds, normalize=True, sample_weig
              return 'acc', acc_score
In [491]: bst = xgb.train(params, xg_train, num_round,
                          watchlist, early_stopping_rounds=50,
                          feval=acc, maximize=True, verbose_eval=20)
           train-acc:0.423842
                                     val-acc:0.422234
Multiple eval metrics have been passed: 'val-acc' will be used for early stopping.
Will train until val-acc hasn't improved in 50 rounds.
[20]
           train-acc:0.428557
                                    val-acc:0.428294
```

val-acc:0.431125

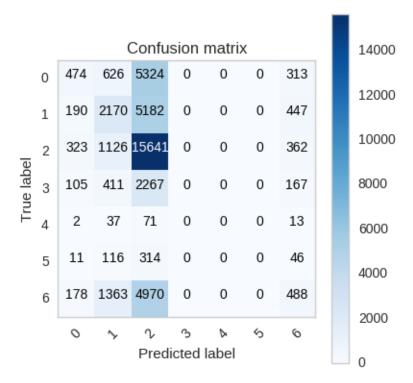
train-acc:0.433085

[40]

```
[60]
           train-acc:0.436326
                                     val-acc:0.434588
           train-acc:0.438455
                                     val-acc:0.436343
[80]
[100]
            train-acc:0.439953
                                      val-acc:0.437841
[120]
            train-acc:0.441263
                                      val-acc:0.438917
           train-acc:0.442333
                                      val-acc:0.439385
[140]
[160]
            train-acc:0.443404
                                      val-acc:0.439455
[180]
            train-acc:0.443474
                                      val-acc:0.439432
                                      val-acc: 0.439619
[200]
            train-acc:0.443907
Stopping. Best iteration:
            train-acc:0.443386
                                      val-acc:0.439876
[168]
```

1.11.1 Error Analysis

The model seems perform not very well, only surpass the dummy model for about 3%, what happened?



- 1. We can see that we missed a lot on the prediction of class 3,4,5, all of them are mis-classified to be the major crime: GRAND LARCENY.
- 2. The classification of 'BURGLARY', 'FELONY ASSAULT' seems to be hard to classify because they share similar mis-classification problems. We should dive into data more to dig out the features for class 'GRAND LARCENY OF MOTOR VEHICLE', 'MURDER & NON-NEGL. MANSLAUGHTE', 'RAPE'. They are minor classes and will be seriously influenced by the major class
- 3. Class 6 ROBBERY seems to be easier to classify, but still missed a lot on the 3 major classes

1.12 Model fine tuning

I only tried manual tuning because of time limitation, the best one is the one above

1.13 Ensemble

Can not finish because fitting a single model will consume much time

```
In [ ]:
```

1.14 Prediction on Test

Classification results on test

The best performance with this model is: 0.43733039095816062

1.15 Export

1.16 Proposals

```
What I will do with more time
```

1. How would you improve your model if you had another hour?

I will try to check any error in the feature engineering part, which may influence the results. Have a look at the feature with multiple categories, to see whether it is possible to transform them in another way

2. How would you improve your model if you had another week?

If I have one more week, I will dive into the error analysis. Based on it, I will check if it is possible to do more feature engineering that will extract features revealling the patterns of the mis-classified classes. I will also ensemble multiple single model to push the accuracy forward

3. What approach did you use?

I used the gradient boosting tree model for this multiclass classification problem

4. Why did you use this approach?

The model is based on tree model, which gives great flexibility. GBT model is fast to train and could reveal high order interactions and non-linear relations. Further, xgboost is inplemented to run fast and in parallel

If you've explored the data, please summarize key observations that you've made.

All the exploration and explanation about the data are in the EDA part above

- In []:
- In []:
- In []:
- In []: