# Jia Guo

September 27, 2018

#### 1 Libraries

```
In [1]: import pandas as pd
    import numpy as np
    import seaborn as sns
    import matplotlib.pyplot as plt
    from sklearn.metrics import mean_squared_error
    sns.set_style("dark")
    sns.set_palette("bright", 10)
```

#### 2 Read in data

```
In [2]: df = pd.read_csv('data.csv')
        df = df.sort_values(by='date') # make sure the date column is in asscending order
        df.head()
Out [2]:
                                              weather cloud.indicator
                 date day.of.week car.count
        0 2010-01-01
                           Friday
                                         101
                                                   0.1
                                                                 clear
        1 2010-01-02
                                          34
                         Saturday
                                                   0.2
                                                                cloudy
        2 2010-01-03
                                                   0.4
                           Sunday
                                         113
                                                                 clear
        3 2010-01-04
                                           5
                                                   0.6
                           Monday
                                                                cloudy
        4 2010-01-05
                          Tuesday
                                         124
                                                   0.1
                                                                 clear
```

# 3 check if any null within the dataframe

## 4 Feature Engineering

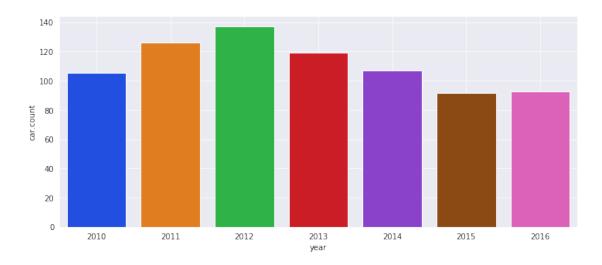
```
In [4]: # create new column indicate the year and month of each row
        df['year'] = pd.DatetimeIndex(df['date']).year
        df['month'] = pd.DatetimeIndex(df['date']).month
        df.head()
Out [4]:
                 date day.of.week car.count weather cloud.indicator
                                                                         year
           2010-01-01
                                                   0.1
                           Friday
                                          101
                                                                  clear
                                                                         2010
                                                                                   1
          2010-01-02
                         Saturday
                                           34
                                                   0.2
                                                                 cloudy
                                                                         2010
                                                                                    1
        2 2010-01-03
                           Sunday
                                          113
                                                   0.4
                                                                  clear
                                                                         2010
                                                                                    1
        3 2010-01-04
                           Monday
                                            5
                                                   0.6
                                                                 cloudy
                                                                         2010
                                                                                    1
        4 2010-01-05
                          Tuesday
                                          124
                                                   0.1
                                                                  clear
                                                                         2010
                                                                                   1
In [5]: # convert the string day of week to numeric number
        weekdays = {
            'Monday':1,
            'Tuesday':2,
            'Wednesday':3,
            'Thursday':4,
            'Friday':5,
            'Saturday':6,
            'Sunday':7
        }
        df['day.of.week'] = df['day.of.week'].map(lambda x: weekdays[x])
        df.head()
Out [5]:
                       day.of.week
                                     car.count
                                                weather cloud.indicator
                 date
                                                                          year
                                                                                month
        0
         2010-01-01
                                  5
                                           101
                                                    0.1
                                                                   clear
                                                                          2010
                                                                                     1
        1 2010-01-02
                                  6
                                            34
                                                    0.2
                                                                  cloudy 2010
                                                                                    1
                                  7
        2 2010-01-03
                                           113
                                                    0.4
                                                                   clear
                                                                          2010
                                                                                    1
                                                                  cloudy 2010
        3 2010-01-04
                                                    0.6
                                  1
                                             5
                                                                                    1
          2010-01-05
                                           124
                                                    0.1
                                                                   clear 2010
In [6]: # use label encoder to conver the categorical data to numerica label
        df['cloud.indicator'] = df['cloud.indicator'].map(lambda x: 1 if x=='clear' else 0)
        df.head()
Out [6]:
                       day.of.week
                                     car.count
                                                weather
                                                         cloud.indicator
                                                                           year
           2010-01-01
                                                    0.1
                                  5
                                           101
                                                                           2010
                                                                                     1
                                                                        1
        1 2010-01-02
                                  6
                                            34
                                                    0.2
                                                                           2010
                                                                        0
                                                                                     1
        2 2010-01-03
                                  7
                                           113
                                                    0.4
                                                                           2010
                                                                        1
                                                                                     1
        3 2010-01-04
                                  1
                                             5
                                                    0.6
                                                                        0
                                                                           2010
                                                                                     1
        4 2010-01-05
                                  2
                                           124
                                                    0.1
                                                                        1 2010
                                                                                     1
```

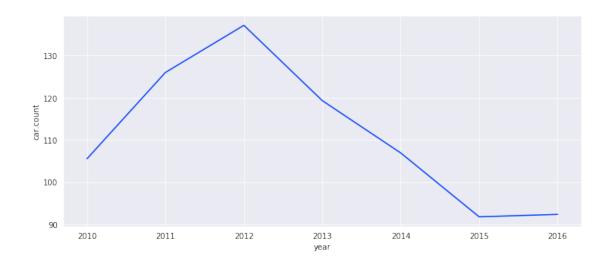
# 5 Exploratory data analysis

#### 5.0.1 visualize the year factor which affects the car count

```
In [7]: # plot the average car count in each year ---> shows the max car count in year 2012, m
    plt.figure(figsize=(12,5))
    sns.barplot(x=df.groupby(['year']).mean()['car.count'].index, y=df.groupby(['year']).meplt.grid(True)
    plt.grid(True)
    plt.show()

plt.figure(figsize=(12,5))
    plt.plot(df.groupby(['year']).mean()['car.count'])
    plt.xlabel('year')
    plt.ylabel('car.count')
    plt.grid(True)
    plt.show()
```



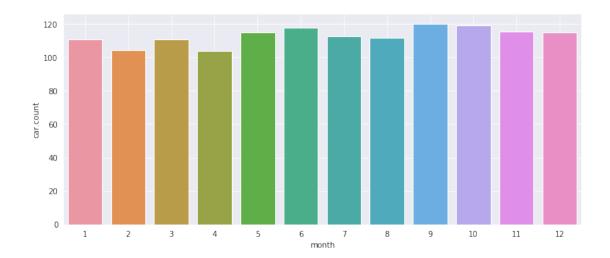


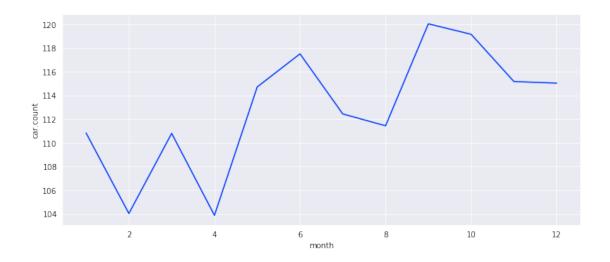
plots show that most number of cars occurs in year 2012, fewest year is in year 2015

#### 5.0.2 visualize the month factor which affects the car count

```
In [8]: # plot the average car count in each month ---> shows the max car count in September,
    plt.figure(figsize=(12,5))
    sns.barplot(x=df.groupby(['month']).mean()['car.count'].index, y=df.groupby(['month'])
    plt.grid(True)
    plt.show()

    plt.figure(figsize=(12,5))
    plt.plot(df.groupby(['month']).mean()['car.count'])
    plt.xlabel('month')
    plt.ylabel('car.count')
    plt.grid(True)
    plt.show()
```



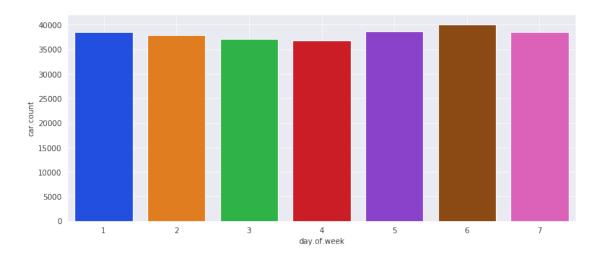


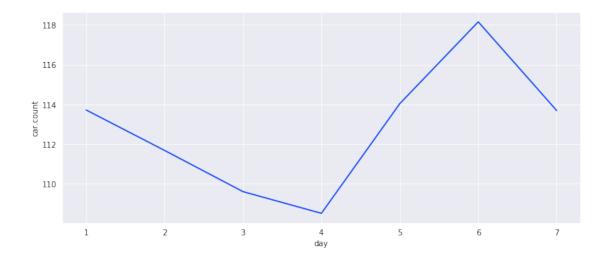
Summer time is the popular months--May to October

#### 5.0.3 visualize the day of week factor which affects the car count

```
In [9]: # plot the average car count in each day in week ---> shows the max car count in Satur
    plt.figure(figsize=(12,5))
    sns.barplot(x=df.groupby(['day.of.week']).sum()['car.count'].index, y=df.groupby(['day
    plt.grid(True)
    plt.show()

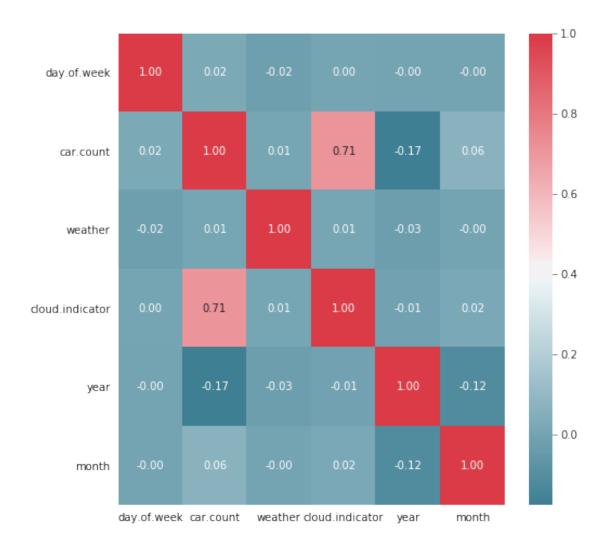
    plt.figure(figsize=(12,5))
    plt.plot(df.groupby(['day.of.week']).mean()['car.count'])
    plt.xlabel('day')
    plt.ylabel('car.count')
    plt.grid(True)
    plt.show()
```





Saturday always has the most number of car, Thursday is the day with fewest car

#### 5.0.4 correlation heatmap



Cloud situation is mostly positively correlated to car count

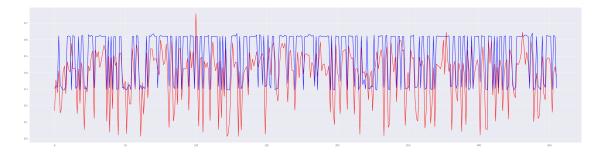
#### 5.0.5 visualize the cloud situation effects on month, year by year

```
In [13]: dff = df
```

### 6 SVR regression model to predict the car.count

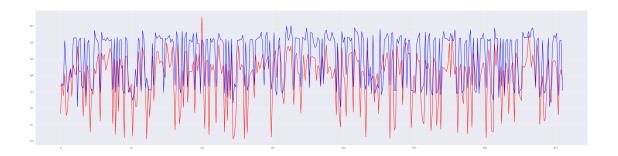
```
In [14]: df = df[['day.of.week', 'weather', 'cloud.indicator', 'car.count']]
         df.head()
Out[14]:
            day.of.week weather cloud.indicator car.count
                       5
                              0.1
                                                  1
                                                            101
                       6
                              0.2
                                                  0
                                                             34
         1
         2
                       7
                              0.4
                                                  1
                                                            113
                              0.6
                       1
                                                              5
                              0.1
                                                            124
In [15]: # set X be the feature matrix, y be the response(predictor) vector
         X = df.iloc[:, 1:-1].values
         y = df.iloc[:, -1].values
In [16]: from sklearn.preprocessing import MinMaxScaler
         sc_X = MinMaxScaler()
         sc_y = MinMaxScaler()
         X = sc_X.fit_transform(X)
         y = sc_y.fit_transform([[i] for i in y])
         y = [i \text{ for } j \text{ in } y \text{ for } i \text{ in } j]
In [17]: train_idx = int(len(df) * .85)
In [18]: X_train, y_train, X_test, y_test = X[:train_idx], y[:train_idx], X[train_idx:], y[tra
In [19]: from sklearn.svm import SVR
         svr = SVR()
         svr.fit(X_train, y_train)
         y_pred = svr.predict(X_test)
```

```
In [20]: # Visualising the SVR results
    plt.figure(figsize=(40,10))
    plt.plot(y_test, color = 'red')
    plt.plot(svr.predict(X_test), color = 'blue')
    plt.grid(True)
    plt.show()
```



this model prediction seems mostly greater than the actual value, so I believe it's great for predict the max car.count for future days

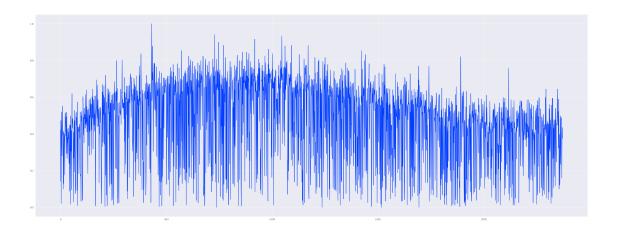
## 7 Random Forest Regression model to predict car.count



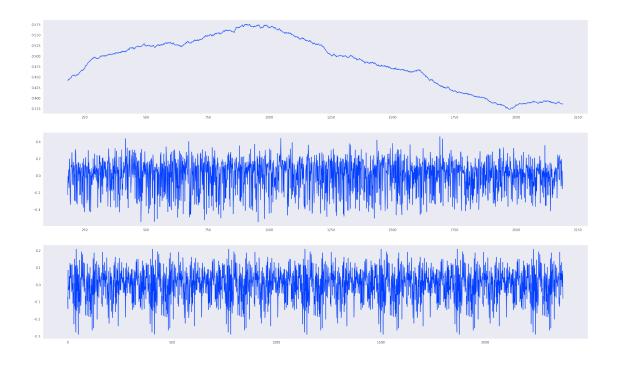
this model prediction seems mostly greater than the actual value, so I believe it's great for predict the max car.count for future days

## 8 ARIMA model to predicting the car.count

```
In [25]: df = pd.read_csv('data.csv')
        df = df[['date', 'car.count']]
        df = df[['car.count']]
        from sklearn.preprocessing import MinMaxScaler
        scaler = MinMaxScaler()
        df = pd.DataFrame(scaler.fit_transform(df), columns=df.columns)
        df.head()
Out[25]:
           car.count
        0 0.422594
         1 0.142259
         2
            0.472803
            0.020921
            0.518828
In [26]: plt.figure(figsize=(40,15))
        plt.grid(True)
        plt.plot(df['car.count'].tolist())
Out[26]: [<matplotlib.lines.Line2D at 0x1a1f6596a0>]
```

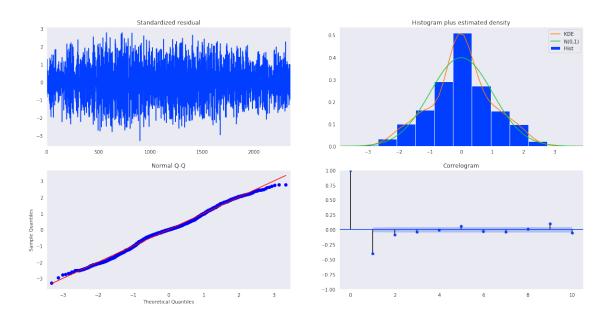


since the ADF statistic is less than the critical value ==> reject the null hypothesis,say that the series is stationary!



the data is sationarity, seasonal, and it is good to form ARIMA model

In [29]: import statsmodels.api as sm



```
In [31]: # try the model to predict the 2016-1-1 to 2016-6-30 car count, and compare with the
    pred = results.get_prediction(start = 2192, end = 2373, dynamic=False)
    pred_ci = pred.conf_int()

    plt.figure(figsize=(20,5))
    plt.grid(True)
    plt.plot(pred.predicted_mean, color='blue', label='predicted')
    plt.plot(df.iloc[2191:2373, :].values, color='red', label='observed')
    plt.legend()
    plt.show()
```

Out[32]: 0.0025080627939369176

0.2

### 9 Keras Model of binary classification

9.0.1 use the features of day.of.week, weather, and car.count to predict the cloud.indicator

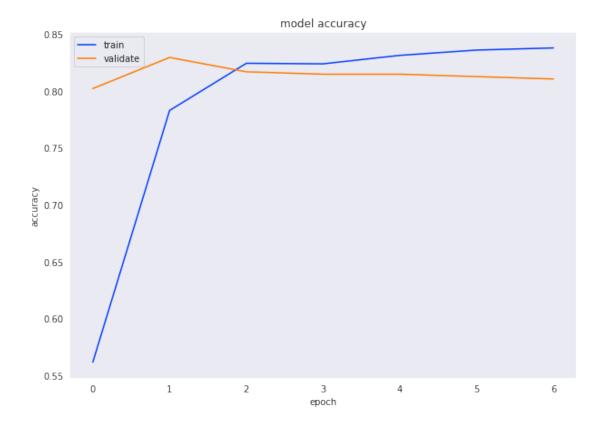
```
In [33]: df = dff[[ 'day.of.week', 'weather', 'car.count', 'cloud.indicator']]
        df = pd.DataFrame(scaler.fit_transform(df), columns=df.columns)
        df['cloud.indicator'] = df['cloud.indicator'].astype(int)
         # set X be the feature matrix, y be the response(predictor) vector
        X = df.iloc[:, :-1].values
        y = df.iloc[:, -1].values
In [34]: df.head()
Out [34]:
           day.of.week weather car.count cloud.indicator
        0
              0.666667 0.440000 0.422594
        1
              0.833333 0.453333 0.142259
         2
              1.000000 0.480000 0.472803
                                                            1
                                                            0
         3
              0.000000 0.506667 0.020921
              0.166667 0.440000 0.518828
                                                            1
In [35]: # split the dataset into 80% training set, and 20% for testing
        from sklearn.model_selection import train_test_split
        X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2, random_star
In [36]: # balance the dataset
        from imblearn.over_sampling import SMOTE
         smote = SMOTE(kind = "regular")
        X_train, y_train = smote.fit_sample(X_train, y_train)
In [37]: #importing the keras libraries and keras
        import keras
         from keras.models import Sequential
        from keras.callbacks import BaseLogger, ModelCheckpoint, EarlyStopping, TensorBoard,
         from keras.layers import Dense, Activation, Flatten
        model = Sequential()
        model.add(Dense(units= 100, kernel_initializer ='glorot_uniform', bias_initializer ='g
                        activation = 'relu', input_dim = X.shape[1]))
         # add hidden layers
        for i in range(4):
            model.add(Dense(units= 120, kernel_initializer = 'glorot_uniform', bias_initializer
                            activation = 'relu'))
         # Adding the output layer
```

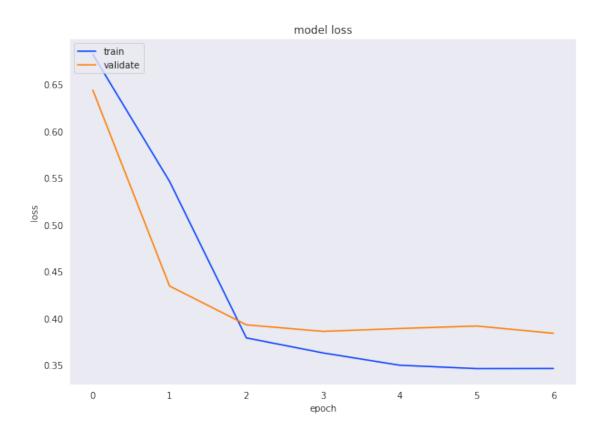
model.add(Dense(units = 2, kernel\_initializer='glorot\_uniform', bias\_initializer='glorot\_uniform')

```
baselogger = BaseLogger()
                 checkpointer = ModelCheckpoint(filepath ='weights.{epoch:02d}-{val_loss:.2f}.hdf5', meaning to the content of the content
                                                                             save_best_only = False, save_weights_only = False, mode
                 earlystopper = EarlyStopping(monitor ='val_acc', min_delta = 0, patience = 5, verbose
                 tensor_board = TensorBoard(log_dir ='./logs', histogram_freq = 0, batch_size = 10, wr
                                                                      write_images = True, embeddings_freq = 0, embeddings_layer
                                                                      embeddings_metadata = None)
                 reduced_lr = ReduceLROnPlateau(monitor = 'val_loss', factor = 0.25, patience = 1, verb
                                                                             cooldown = 0, min_lr = 0)
                 callbacks_list = [baselogger, checkpointer, earlystopper, tensor_board, reduced_lr]
                 model.compile(optimizer ='adam' , loss ='sparse_categorical_crossentropy', metrics =
                 history = model.fit(X_train, y_train, validation_split = 0.33,
                                                      batch_size = 100, epochs = 10,
                                                      verbose = 1, shuffle = True,
                                                      validation_data = (X_test, y_test),
                                                      callbacks = callbacks_list)
                 print(history)
/anaconda3/lib/python3.6/site-packages/h5py/__init__.py:36: FutureWarning: Conversion of the secondases.
    from ._conv import register_converters as _register_converters
Using TensorFlow backend.
Train on 2146 samples, validate on 475 samples
Epoch 1/10
Epoch 00001: saving model to weights.01-0.64.hdf5
Epoch 2/10
Epoch 00002: saving model to weights.02-0.43.hdf5
Epoch 3/10
Epoch 00003: saving model to weights.03-0.39.hdf5
Epoch 4/10
```

activation ='sigmoid'))

```
Epoch 00004: saving model to weights.04-0.39.hdf5
Epoch 5/10
Epoch 00005: saving model to weights.05-0.39.hdf5
Epoch 00005: ReduceLROnPlateau reducing learning rate to 0.0002500000118743628.
Epoch 6/10
Epoch 00006: saving model to weights.06-0.39.hdf5
Epoch 00006: ReduceLROnPlateau reducing learning rate to 6.25000029685907e-05.
Epoch 7/10
Epoch 00007: saving model to weights.07-0.38.hdf5
Epoch 00007: early stopping
<keras.callbacks.History object at 0x1c37782be0>
In [38]: # model accuracy inprovement interval
       score = model.evaluate(X_test, y_test, verbose=0)
       score
Out [38]: [0.38373624262056855, 0.8105263157894737]
In [39]: # summarize history for accuracy
       plt.figure(figsize=(10,7))
       plt.plot(history.history['acc'])
       plt.plot(history.history['val_acc'])
       plt.title('model accuracy')
       plt.ylabel('accuracy')
       plt.xlabel('epoch')
       plt.legend(['train', 'validate'], loc='upper left')
       plt.show()
       # summarize history for loss
       plt.figure(figsize=(10,7))
       plt.plot(history.history['loss'])
       plt.plot(history.history['val_loss'])
       plt.title('model loss')
       plt.ylabel('loss')
       plt.xlabel('epoch')
       plt.legend(['train', 'validate'], loc='upper left')
       plt.show()
```





```
In [40]: # Predicting the Test set results
        y_pred = model.predict(X_test)
         # conver the probability to actual prediction grade label
        y_predict = [ np.argmax(a) for a in y_pred ]
        y_test = np.asarray(y_test)
        y_predict = np.asarray(y_predict)
In [41]: from sklearn.metrics import precision_score
         from sklearn.metrics import recall_score
        from sklearn.metrics import f1_score, accuracy_score
        print("precision = ", precision_score(y_test, y_predict, average='macro'))
        print("recall = ", recall_score(y_test, y_predict, average='macro'))
        print("f1_score = ", f1_score(y_test, y_predict, average='macro') )
        print("accuracy = ", accuracy_score(y_test, y_predict) )
precision = 0.8177923387096775
recall = 0.7886904761904762
f1 score = 0.7964285714285714
accuracy = 0.8105263157894737
In [42]: # heatmap visualization of the model performance
         import seaborn as sn
         import pandas as pd
         import matplotlib.pyplot as plt
        from sklearn.metrics import confusion_matrix
        df_cm = pd.DataFrame(confusion_matrix(y_test, y_predict), index = [i for i in "01"],
                           columns = [i for i in "01"])
        plt.figure(figsize = (10,7))
         sn.heatmap(df_cm, annot=True)
Out[42]: <matplotlib.axes._subplots.AxesSubplot at 0x1c397d2cc0>
```

