About the project

Case Study 6.1: NYC Taxi Trips

Case Study Description: To predict the trip duration of a New York taxi cab ride, we can build different types of features and evaluate them. We will start by describing what is a feature in this context; then we will develop some elementary features and add features using the software package featuretools. We will assess how these features perform in predicting trip duration.

Setup

Libraries

Note:

This uses an alternative to featuretools for R called featuretoolsR

- To Install featuretoolsR tou need to have "devtools" installed.
- Then you can run: devtools::install_github("magnusfurugard/featuretoolsR")</fi>

In [1]:

```
# You wil need to define (if not already) your Python path.
# reticulate::py_discover_config()
library("reticulate")
use_python("~/Library/r-miniconda/envs/r-reticulate/bin/python")
```

In [2]:

featuretoolsR 0.4.4

```
✓ Using Featuretools 0.16.0
```

```
Attaching package: 'dplyr'

The following objects are masked from 'package:stats':
    filter, lag

The following objects are masked from 'package:base':
    intersect, setdiff, setequal, union

Loaded gbm 2.1.5
```

Functions

- featuretoolsR does not include the original encode_features function, so a custom one was made called custom_encode_features which returns one-hot encoding of categorical variables.
- Additionally, custom function to replace python **SimpleImputer** class and Rscores were made.

In [3]:

```
# R^2 Calculation
r squared <- function(predicted,actual) {</pre>
  r squared <- 1 - (sum((actual - predicted)^2) / sum((actual - mean(actual))^2))
  return(r squared)
# Custom encode feature to support missing function un featuretoolsR
 custom encode_features <- function(feature_matrix, to_encode, include_unknown, top_n) {</pre>
   temp <- feature matrix
    for(feature in to encode) {
      # We generate the list of top n unique values for feature to encode
     if (include_unknown == TRUE) {
       encoded feature <- names(head(sort(table(feature matrix[[feature]], exclude = NULL), decreasi</pre>
ng=TRUE), top_n))
     } else {
       encoded feature <- names(head(sort(table(feature matrix[[feature]]), decreasing=TRUE), top n</pre>
) )
      for(i in 1:length(encoded feature)) {
        temp <- temp %>%
          mutate(
            # Create male column
            !!paste(feature,"=",encoded feature[i]) := ifelse(feature matrix[[feature]] == encoded
feature[i] , 1, 0)
    return(temp[,!names(temp) %in% to encode])
# Compute features function based on dsx-cs6 utils
  compute features <- function(features, entities) {</pre>
    # We create feature matrix using featuretools calculate feature matrix function
    feature matrix <- calculate feature matrix(entities, features,</pre>
                                                 approximate='36d',
                                                 verbose=TRUE)
    # Since encode features function is missing, we hot-encode pickup neighborhood and
dropoff neighborhood
    # with a custom function created: custom encode features
    print("Finishing computing...")
    feature_matrix <- custom_encode_features(feature_matrix, to_encode=c("pickup neighborhood","dro</pre>
poff_neighborhood"), include_unknown=FALSE, top_n=1000)
    # Return Output
    return(feature_matrix)
# Logical to integer
logical to integer <- function(feature matrix) {</pre>
  # Convert logical values to integers
  logical features <- names(feature matrix[,unlist(lapply(feature matrix, is.logical))])</pre>
  for(feature in logical features) {
    feature matrix[[feature]] <- as.numeric(as.integer(feature matrix[[feature]]))</pre>
```

```
return(feature matrix)
logical to factor <- function(feature matrix) {</pre>
 # Convert logical values to integers
 logical features <- names(feature matrix[,unlist(lapply(feature matrix, is.logical))])</pre>
 for(feature in logical_features) {
    feature_matrix[[feature]] <- as.factor(feature_matrix[[feature]])</pre>
  return(feature_matrix)
custom_fit <- function(data) {</pre>
 out <- list()
 numeric features <- names(data[,unlist(lapply(data, is.numeric))])</pre>
 for(feature in numeric features) {
   out[[feature]] <- mean(data[[feature]] ,na.rm = TRUE)</pre>
 return(out)
# Custom fit transform
custom_transform <- function(data,fit) {</pre>
 numeric_features <- names(fit)</pre>
  for(feature in numeric features) {
    data[[feature]][which(is.na(data[[feature]]))] <-fit[[feature]]</pre>
 return(data)
# get train test fm based on dsx-cs6 utils
get train test fm <- function(feature matrix, original data, percentage) {
 out <- list()
 nrows <- nrow(feature matrix)</pre>
 head <- nrows * percentage
 tail <- nrows - head
 X train <- head(feature matrix, head)</pre>
 y_train <- head(original_data$trip_duration,head)</pre>
 # Emulating fit_transform
 fit <- custom fit(X train)</pre>
 X train = custom transform(X train, fit)
 X test = tail(feature matrix, tail)
  y_test = tail(original_data$trip_duration,tail)
 X test = custom_transform(X_test,fit)
  # Return values
 out$X train <- X_train
 out$y_train <- y_train
 out$X_test <- X_test
 out$y_test <- y_test
 return(out)
print("Functions Loaded")
```

[1] "Functions Loaded"

Data Load

```
In [4]:
```

```
# Needed to load picke file
source_python("read_pickle.py")
```

• Opening a pickle file in R additional info

In [5]:

```
# We load data
trips <- read_pickle_file("./trips.pkl")
dropoff_neighborhoods <- read.csv("./dropoff_neighborhoods.csv")
pickup_neighborhoods <- read.csv("./pickup_neighborhoods.csv")

# We set type
trips$pickup_neighborhood <- as.character(trips$pickup_neighborhood)
trips$dropoff_neighborhood <- as.character(as.character(trips$dropoff_neighborhood))
dropoff_neighborhoods$neighborhood_id <- as.character(dropoff_neighborhoods$neighborhood_id)
pickup_neighborhoods$neighborhood_id <- as.character(pickup_neighborhoods$neighborhood_id)
print("Data Loaded")</pre>
```

[1] "Data Loaded"

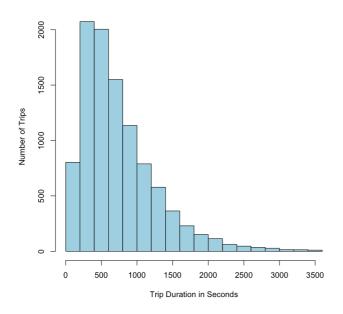
In [6]:

```
# Histogram
hist(trips$trip_duration, main="Trip Duration Distribution",
   xlab="Trip Duration in Seconds",
   ylab="Number of Trips",
   col="lightblue")

# Tells us how many trips are in the dataset
paste("Trips in dataset:",nrow(trips))
```

'Trips in dataset: 10000'

Trip Duration Distribution



Entities and Relationships

In [7]:

```
# Create entityset
entities <- as_entityset(
    trips,
    index = "id",
    entity_id = "trips",
    id = "trips",
    time_index = "pickup_datetime"
) %>%
add_entity(
    pickup_neighborhoods,
    entity_id = "pickup_neighborhoods",
```

```
index = "neighborhood id"
) %>%
add entity(
 dropoff_neighborhoods,
 entity id = "dropoff neighborhoods",
 index = "neighborhood id"
# Add index relationships
entities <- entities %>%
add relationship(
 parent_set = "pickup_neighborhoods",
 child set = "trips",
 parent_idx = "neighborhood id",
 child_idx = "pickup_neighborhood"
  응>응
 add_relationship(
   parent set = "dropoff neighborhoods",
   child set = "trips",
   parent idx = "neighborhood id",
   child idx = "dropoff neighborhood"
print("Entities and Relationships generated")
```

[1] "Entities and Relationships generated"

1.1 First Model

Transform Primitives

```
In [8]:
```

[1] "Number of features: 12"

Dataset Creation

```
In [9]:
```

```
feature_matrix <- compute_features(features, entities)
head(feature_matrix,5)</pre>
```

[1] "Finishing computing..."

A data.frame: 5 × 108

vendor_id passenger_count trip_distance payment_type IS_WEEKEND(dropoff_datetime) IS_WEEKEND(pickup_datetime) pickup_ne

	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<lgi></lgi>	<lgi></lgi>
1	2	1	2.46	1	TRUE	TRUE
2	1	2	7.90	1	TRUE	TRUE
3	1	1	1.00	1	TRUE	TRUE

```
4 2 vendor_id passenger_count trip_distance payment_type 15_WEEKEND(dropoff_datetime) TRUE 15_WEEKEND(pickup_datetime) pickup_ne 15_US_VEEKEND(pickup_datetime) TRUE 15_WEEKEND(pickup_datetime) pickup_ne 15_US_VEEKEND(pickup_datetime) pickup_n
```

Split dataset

```
In [10]:
```

```
train_test = get_train_test_fm(feature_matrix, trips, .75)

y_train = log(train_test$y_train + 1)
y_test = log(train_test$y_test + 1)
X_train <- logical_to_integer(train_test$X_train)
X_test <- logical_to_integer(train_test$X_test)

trainingDataset = cbind(y_train, X_train)
print('Data split successful!')</pre>
```

[1] "Data split successful!"

Model 1.1: Fitting Generalized Boosted Regression Model

```
In [11]:
```

Iter	TrainDeviance	ValidDeviance	StepSize	Improve
1	0.4814	nan	0.1000	0.0643
2	0.4293	nan	0.1000	0.0509
3	0.3847	nan	0.1000	0.0443
4	0.3480	nan	0.1000	0.0367
5	0.3179	nan	0.1000	0.0310
6	0.2921	nan	0.1000	0.0253
7	0.2710	nan	0.1000	0.0208
8	0.2526	nan	0.1000	0.0193
9	0.2379	nan	0.1000	0.0153
10	0.2255	nan	0.1000	0.0124
20	0.1603	nan	0.1000	0.0029
40	0.1348	nan	0.1000	0.0004
60	0.1278	nan	0.1000	0.0002
80	0.1243	nan	0.1000	0.0001
100	0.1211	nan	0.1000	0.0000

Model 1.1: Results from predictions

R^2

```
In [12]:
```

```
predicted_gbm <- predict(gbm, X_test, n.trees = 100)
paste("R Squared:", round(r_squared(y_test, predicted_gbm), 4))</pre>
```

IX Oqualou. 0.0110

Model 1.1: Feature influence

```
In [13]:
```

```
n.trees not given. Using 100 trees.
n.trees not given. Using 100 trees.
n.trees not given. Using 100 trees.

trip_distance: 0.9102 dropoff_neighborhoods.longitude: 0.0336 dropoff_neighborhoods.latitude: 0.0213
pickup_neighborhoods.longitude: 0.0078 pickup_neighborhoods.latitude: 0.0049 `dropoff_neighborhood = AA`: 0.003
payment_type: 0.0022 `pickup_neighborhood = AR`: 0.0016 `dropoff_neighborhood = AU`: 0.0014
`pickup_neighborhood = AU`: 0.0012 `dropoff_neighborhood = AO`: 0.0012 vendor_id: 0.0011
`dropoff_neighborhood = AC`: 0.0011 `dropoff_neighborhood = H`: 9e-04 `pickup_neighborhood = D`: 9e-04
`pickup_neighborhood = AB`: 9e-04 `pickup_neighborhood = AG`: 8e-04 `pickup_neighborhood = X`: 7e-04
`dropoff_neighborhood = AR`: 6e-04 `pickup_neighborhood = AN`: 6e-04 `pickup_neighborhood = S`: 5e-04
passenger_count: 4e-04 `dropoff_neighborhood = AP`: 4e-04 `dropoff_neighborhood = J`: 4e-04
`dropoff_neighborhood = E`: 4e-04
```

1.2 Second Model

Transform Primitives

```
In [14]:
```

[1] "Number of features: 22"

Dataset Creation

```
In [15]:
```

```
feature_matrix <- compute_features(features, entities)
head(feature_matrix,5)</pre>
```

[1] "Finishing computing..."

A data.frame: 5 × 118

vendor_id passenger_count trip_distance payment_type MINUTE(dropoff_datetime) MINUTE(pickup_datetime) DAY(dropoff_datetime)

	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl></dbl>	<dbl< th=""></dbl<>
1	2	1	2.46	1	17	0	
2	1	2	7.90	1	24	0	
3	1	1	1.00	1	19	0	

Split dataset

```
In [16]:

train_test = get_train_test_fm(feature_matrix, trips, .75)

y_train = log(train_test$y_train + 1)
y_test = log(train_test$y_test + 1)
X_train <- logical_to_integer(train_test$X_train)
X_test <- logical_to_integer(train_test$X_test)

trainingDataset = cbind(y_train, X_train)
print('Data split successful!')

[1] "Data split successful!"</pre>
```

Model 1.2: Fitting Generalized Boosted Regression Model

```
In [17]:
gbm <- gbm(y train ~ ., data = trainingDataset, verbose = TRUE,</pre>
           n.trees = 100,
           distribution="gaussian",
           interaction.depth = 3,
           n.minobsinnode = 1,
           shrinkage = 0.1)
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 9: `WEEK(dropoff_datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 10: `WEEK(pickup_datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 11: `MONTH(dropoff datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, : "variable 12: `MONTH(pickup datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 15: `IS_WEEKEND(dropoff_datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y), offset = offset, distribution = distribution, :
"variable 16: `IS_WEEKEND(pickup_datetime)` has no variation."
Iter TrainDeviance ValidDeviance StepSize Improve
```

TCCT	TTATIDOVIANCO	Vallabe Vlance	DCCPDIZC	TIMPLOVE
1	0.4812	nan	0.1000	0.0629
2	0.4299	nan	0.1000	0.0522
3	0.3862	nan	0.1000	0.0441
4	0.3509	nan	0.1000	0.0358
5	0.3208	nan	0.1000	0.0315
6	0.2956	nan	0.1000	0.0246
7	0.2743	nan	0.1000	0.0218
8	0.2557	nan	0.1000	0.0186
9	0.2408	nan	0.1000	0.0150
10	0.2270	nan	0.1000	0.0137
20	0.1623	nan	0.1000	0.0039
40	0.1346	nan	0.1000	0.0005
60	0.1279	nan	0.1000	0.0003
80	0.1236	nan	0.1000	-0.0002
100	0.1210	nan	0.1000	0.0000

Model 1.2: Results from predictions

. . _

```
In [18]:
```

```
predicted_gbm <- predict(gbm, X_test, n.trees = 100)
paste("R Squared:", round(r_squared(y_test, predicted_gbm), 4))</pre>
```

'R Squared: 0.7085'

Model 1.2: Feature influence

```
In [19]:
```

```
n.trees not given. Using 100 trees.
n.trees not given. Using 100 trees.
n.trees not given. Using 100 trees.

trip_distance: 0.9057 dropoff_neighborhoods.longitude: 0.0358 dropoff_neighborhoods.latitude: 0.02
pickup_neighborhoods.longitude: 0.0072 pickup_neighborhoods.latitude: 0.0048 payment_type: 0.0025
`dropoff_neighborhood = AA`: 0.0024 `DAY(pickup_datetime)`: 0.0022 `pickup_neighborhood = X`: 0.0019
`dropoff_neighborhood = AU`: 0.0018 `dropoff_neighborhood = AC`: 0.0014 `DAY(dropoff_datetime)`: 0.0012
`dropoff_neighborhood = E`: 0.0011 `pickup_neighborhood = AN`: 9e-04 `pickup_neighborhood = AR`: 9e-04
`MINUTE(dropoff_datetime)`: 7e-04 `pickup_neighborhood = AB`: 7e-04 `pickup_neighborhood = AG`: 5e-04
`pickup_neighborhood = AP`: 5e-04 `dropoff_neighborhood = AP`: 4e-04 `dropoff_neighborhood = J`: 4e-04
`MINUTE(pickup_datetime)`: 4e-04
`MINUTE(pickup_datetime)`: 4e-04
```

1.3 Third Model

Transform Primitives

```
In [20]:
```

[1] "Number of features: 72"

Dataset Creation

```
In [21]:
```

```
feature_matrix <- compute_features(features, entities)
head(feature_matrix,5)</pre>
```

```
[1] "Finishing computing..."
```

A data.frame: 5 × 168

	vendor_id	passenger_count	trip_distance	payment_type	MINUTE(dropoff_datetime)	MINUTE(pickup_datetime)	DAY(dropoff_datetime
	≼dbl>	≼dbl≽	≼dbl≽	≼dbl≽	≼dbl>	≼dbl>	≼dbl
1	2	1	2.46	1	17	0	
2	1	2	7.90	1	24	0	
3	1	1	1.00	1	19	0	
4	2	1	0.02	2	1	0	
5	1	2	19.00	1	58	1	
4							Þ

Split dataset

```
In [22]:
```

```
train_test = get_train_test_fm(feature_matrix, trips, .75)

y_train = log(train_test$y_train + 1)
y_test = log(train_test$y_test + 1)
X_train <- logical_to_integer(train_test$X_train)
X_test <- logical_to_integer(train_test$X_test)

trainingDataset = cbind(y_train, X_train)
print('Data split successful!')</pre>
```

[1] "Data split successful!"

Model 1.3: Fitting Generalized Boosted Regression Model

```
In [23]:
```

```
gbm <- gbm(y train ~ ., data = trainingDataset, verbose = TRUE,</pre>
            n.trees = 100,
            distribution="gaussian",
            interaction.depth = 3,
            n.minobsinnode = 1,
            shrinkage = 0.1)
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 9: `WEEK(dropoff_datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, : "variable 10: `WEEK(pickup_datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 11: `MONTH(dropoff datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, : "variable 12: `MONTH(pickup datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 15: `IS WEEKEND(dropoff datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y), offset = offset, distribution = distribution, :
"variable 16: `IS WEEKEND(pickup datetime)` has no variation."
Warning message in gbm.fit(x = x, y = y), offset = offset, distribution = distribution, :
"variable 55: `dropoff neighborhoods.MEDIAN(trips.passenger count)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 65: `dropoff_neighborhoods.MAX(trips.vendor id)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 67: `dropoff_neighborhoods.MIN(trips.passenger_count)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution,: "variable 69: `dropoff_neighborhoods.MIN(trips.vendor_id)` has no variation."
Warning message in gbm.fit(x = x, y = y, offset = offset, distribution = distribution, :
"variable 70: `dropoff neighborhoods.MIN(trips.payment type)` has no variation."
```

Iter	TrainDeviance	ValidDeviance	StepSize	Improve
1	0.4813	nan	0.1000	0.0646
2	0.4281	nan	0.1000	0.0519
3	0.3847	nan	0.1000	0.0430
4	0.3482	nan	0.1000	0.0363
	0.3164	nan	0.1000	0.0296

```
0.1000
                                       0.0249
 6
        0.2912
                         nan
                                       0.0211
 7
         0.2704
                                0.1000
                         nan
 8
         0.2529
                                0.1000
                                         0.0174
                         nan
 9
         0.2370
                         nan
                                0.1000
                                         0.0137
10
        0.2249
                                0.1000 0.0120
                         nan
20
        0.1621
                                0.1000 0.0028
                         nan
        0.1345
                                0.1000 0.0003
40
                         nan
60
         0.1266
                                0.1000
                                         0.0001
                         nan
                               0.1000
80
        0.1214
                                         0.0002
                         nan
        0.1187
                         nan
                               0.1000 -0.0001
100
```

Model 1.3: Results from predictions

R^2

```
In [24]:
```

```
predicted_gbm <- predict(gbm, X_test, n.trees = 100)
paste("R Squared:", round(r_squared(y_test, predicted_gbm), 4))</pre>
```

'R Squared: 0.7137'

Model 1.3: Feature influence

```
In [25]:
```

```
head (round (relative.influence (gbm, sort= TRUE) / sum (relative.influence (gbm)), 4), 25)

n.trees not given. Using 100 trees.
n.trees not given. Using 100 trees.

trip_distance: 0.8968 dropoff_neighborhoods.longitude: 0.0274 dropoff_neighborhoods.latitude: 0.0181

'MINUTE(dropoff_datetime)': 0.0083 'pickup_neighborhoods.MEAN(trips.passenger_count)': 0.0045

'dropoff_neighborhoods.SUM(trips.trip_distance)': 0.0045 'pickup_neighborhoods.COUNT(trips)': 0.0042

'pickup_neighborhoods.SUM(trips.trip_distance)': 0.0039 pickup_neighborhoods.longitude: 0.0029

'DAY(pickup_datetime)': 0.0025 'dropoff_neighborhoods.MAX(trips.trip_distance)': 0.0021

'dropoff_neighborhoods.SUM(trips.vendor_id)': 0.0018 'pickup_neighborhood = AU': 0.0016

'dropoff_neighborhoods.SUM(trips.passenger_count)': 0.0015 'pickup_neighborhoods.MEAN(trips.trip_distance)': 0.0014

'dropoff_neighborhoods.MEAN(trips.vendor_id)': 0.0012 'dropoff_neighborhoods.MEAN(trips.trip_distance)': 0.0012

pickup_neighborhoods.SUM(trips.payment_type)': 9e-04 'pickup_neighborhoods.MEDIAN(trips.payment_type)': 8e-04

'pickup_neighborhoods.MEDIAN(trips.trip_distance)': 7e-04
```

Evaluate on Test Data

```
In [26]:

y_pred <- predict(gbm, X_test, n.trees = 100)
y_pred <- exp(y_pred) - 1 # undo the log we took earlier

y_test <- train_test$y_test

print('y_pred and y_test computation successful!')

[1] "y_pred and y_test computation successful!"</pre>
```

```
In [27]:
```

Print the first 5 predictions and real values

```
head(round(y_pred),10)
head(round(y_test),10)
```

505 · 764 · 766 · 705 · 508 · 1531 · 520 · 1219 · 805 · 661

357 · 570 · 520 · 519 · 390 · 1146 · 553 · 1050 · 603 · 599

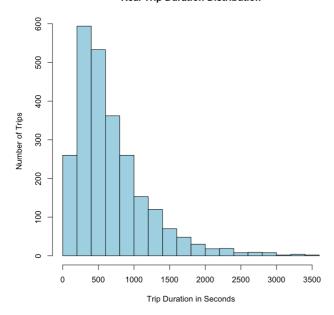
In [28]:

```
# Histogram of y_test
hist(y_test, main="Real Trip Duration Distribution",
    xlab="Trip Duration in Seconds",
    ylab="Number of Trips",
    col="lightblue")
summary(y_test)

# Histogram of y_pred
hist(y_pred, main="Predicted Trip Duration Distribution",
    xlab="Trip Duration in Seconds",
    ylab="Number of Trips",
    col="lightgreen")
summary(y_pred)
```

Min. 1st Qu. Median Mean 3rd Qu. Max. 2.0 321.0 546.5 681.0 885.2 3573.0

Real Trip Duration Distribution



Min. 1st Qu. Median Mean 3rd Qu. Max. 12.63 356.67 583.79 700.14 956.31 2361.49

Predicted Trip Duration Distribution

