14 Random Forest Models in Supervised Learning Nandi Christmas In [3]: import pandas as pd import numpy as np df = pd.read_csv(filepath_or_buffer = "D:\output\cars_prepared.csv", engine = 'pyarrow', list_reduced = ['symboling', 'doornumber', 'wheelbase', 'carlength', 'carwidth', 'carheight', 'curbweight', 'cylindernumber', 'enginesize', 'boreratio', 'stroke', 'compressionratio', 'horsepower', 'peakrpm', 'citympg', 'highwaympg', 'CarName_1_low', 'drivewheel_1_low', 'enginelocation_3_high', 'aspiration_3_high', 'fuelsystem_3_high', 'enginetype_2_moderate', 'fueltype_2_moderate', 'carbody_1_low' X = df[list_reduced] y = df['price'] X_Train = df[list_reduced].loc[df['TrainTest'] == 'Train'] y_Train = df['price'].loc[df['TrainTest'] == 'Train'] df['price'].hist() <>:4: SyntaxWarning: invalid escape sequence '\o' <>:4: SyntaxWarning: invalid escape sequence '\o' C:\Users\nandi\AppData\Local\Temp\ipykernel_9224\2286807562.py:4: SyntaxWarning: invalid escape sequence '\o' filepath_or_buffer = "D:\output\cars_prepared.csv", Out[3]: <Axes: > 35 30 25 20 15 10 9.5 10.0 10.5 8.5 In [4]: list_max_depth = [8,17,35,None] list_min_samples_leaf = [1,4,30] min_samples_split = [2,8,60] from sklearn.ensemble import RandomForestRegressor list_RandomForestRegressor = [RandomForestRegressor($max_depth = j$, $min_samples_leaf = k$, $min_samples_split = 1,$ oob_score = True, random_state = 823 for j in list_max_depth for k in list_min_samples_leaf for l in min_samples_split In [5]: list_fit = [model.fit($X = X_Train,$ y = y_Train for model in list_RandomForestRegressor] In [6]: list_predict = [fit.predict(X = X) for fit in list_fit] df_predict = pd.DataFrame(list_predict).T df_predict.head() **0** 9.458635 9.442816 9.366929 9.428075 9.428075 9.366929 9.379228 9.379228 9.379228 9.462568 ... 9.379228 9.462568 9.442816 9.366929 9.428075 9.366929 9.379228 9.379228 9.379228 1 9.458635 9.442816 9.366929 9.428075 9.428075 9.366929 9.379228 9.379228 9.462568 ... 9.379228 9.462568 9.442816 9.366929 9.428075 9.428075 9.366929 9.379228 9.379228 9.379228 **2** 9.769909 9.785934 9.382721 9.776884 9.776884 9.379228 9.379228 9.379228 9.767959 ... 9.379228 9.767959 9.785934 9.382721 9.776884 9.776884 9.382721 9.379228 9.379228 9.379228 **3** 9.209384 9.199297 9.359504 9.193575 9.193575 9.359504 9.357774 9.357774 9.200069 ... 9.357774 9.200069 9.199297 9.359504 9.193575 9.359504 9.357774 9.357774 9.357774 4 9.717993 9.742607 9.382721 9.729553 9.729553 9.382721 9.379228 9.379228 9.379228 9.707275 ... 9.379228 9.707275 9.742607 9.382721 9.729553 9.382721 9.379228 9.379228 9.379228 9.379228 5 rows × 36 columns In [7]: from sklearn.metrics import mean_squared_error list_mean_squared_error = [[j,k,mean_squared_error(y_true = df['price'].loc[df['TrainTest'] == k], y_pred = df_predict.loc[df['TrainTest'] == k,j])] for j in range(df_predict.shape[1]) for k in ['Train','Validation','Test']] df_mean_squared_error = pd.DataFrame(list_mean_squared_error) df_mean_squared_error.columns = ['model','TrainTest','mean_squared_error'] df_mean_squared_error = df_mean_squared_error.pivot(index='model', columns='TrainTest', values='mean_squared_error' df_mean_squared_error['RandomForestRegressor'] = list_RandomForestRegressor df_mean_squared_error['oob_score_'] = [fit.oob_score_ for fit in list_fit] df_mean_squared_error = df_mean_squared_error.sort_values(['Validation','Test','Train'])[['RandomForestRegressor','Test','Validation','Train','oob_score_']] In [8]: df_mean_squared_error Out[8]: TrainTest RandomForestRegressor Test Validation Train oob_score_ model 0 (DecisionTreeRegressor(max_depth=8, max_featur... 0.038136 0.020986 0.002514 9 (DecisionTreeRegressor(max_depth=17, max_featu... 0.038753 0.021074 0.002546 18 (DecisionTreeRegressor(max_depth=35, max_featu... 0.038753 0.021074 0.002546 0.916745 **27** (DecisionTreeRegressor(max_features=1.0, rando... 0.038753 0.021074 0.002546 10 (DecisionTreeRegressor(max_depth=17, max_featu... 0.039618 0.021209 0.005778 0.919597 19 (DecisionTreeRegressor(max_depth=35, max_featu... 0.039618 0.021209 0.005778 28 (DecisionTreeRegressor(max_features=1.0, min_s... 0.039618 0.021209 0.005778 1 (DecisionTreeRegressor(max_depth=8, max_featur... 0.039647 0.021217 0.005795 3 (DecisionTreeRegressor(max_depth=8, max_featur... 0.041534 0.022548 0.007775 4 (DecisionTreeRegressor(max_depth=8, max_featur... 0.041534 0.022548 0.007775 12 (DecisionTreeRegressor(max_depth=17, max_featu... 0.041534 0.022548 0.007775 **13** (DecisionTreeRegressor(max_depth=17, max_featu... 0.041534 0.022548 0.007775 0.912795 21 (DecisionTreeRegressor(max_depth=35, max_featu... 0.041534 0.022548 0.007775 0.912795 22 (DecisionTreeRegressor(max_depth=35, max_featu... 0.041534 0.022548 0.007775 **30** (DecisionTreeRegressor(max_features=1.0, min_s... 0.041534 0.022548 0.007775 **31** (DecisionTreeRegressor(max_features=1.0, min_s... 0.041534 0.022548 0.007775 2 (DecisionTreeRegressor(max_depth=8, max_featur... 0.308395 0.207519 0.227239 5 (DecisionTreeRegressor(max_depth=8, max_featur... 0.308395 0.207519 0.227239 11 (DecisionTreeRegressor(max_depth=17, max_featu... 0.308395 0.207519 0.227239 14 (DecisionTreeRegressor(max_depth=17, max_featu... 0.308395 0.207519 0.227239 **20** (DecisionTreeRegressor(max_depth=35, max_featu... 0.308395 0.207519 0.227239 0.001252 23 (DecisionTreeRegressor(max_depth=35, max_featu... 0.308395 0.207519 0.227239 0.001252 **29** (DecisionTreeRegressor(max_features=1.0, min_s... 0.308395 0.207519 0.227239 **32** (DecisionTreeRegressor(max_features=1.0, min_s... 0.308395 0.207519 0.227239 6 (DecisionTreeRegressor(max_depth=8, max_featur... 0.309546 0.207601 0.227755 0.001411 7 (DecisionTreeRegressor(max_depth=8, max_featur... 0.309546 0.207601 0.227755 0.001411 8 (DecisionTreeRegressor(max_depth=8, max_featur... 0.309546 0.207601 0.227755 0.001411 15 (DecisionTreeRegressor(max_depth=17, max_featu... 0.309546 0.207601 0.227755 16 (DecisionTreeRegressor(max_depth=17, max_featu... 0.309546 0.207601 0.227755 0.001411 17 (DecisionTreeRegressor(max_depth=17, max_featu... 0.309546 0.207601 0.227755 0.001411 **24** (DecisionTreeRegressor(max_depth=35, max_featu... 0.309546 0.207601 0.227755 0.001411 25 (DecisionTreeRegressor(max_depth=35, max_featu... 0.309546 0.207601 0.227755 0.001411 **26** (DecisionTreeRegressor(max_depth=35, max_featu... 0.309546 0.207601 0.227755 0.001411 33 (DecisionTreeRegressor(max_features=1.0, min_s... 0.309546 0.207601 0.227755 **34** (DecisionTreeRegressor(max_features=1.0, min_s... 0.309546 0.207601 0.227755 **35** (DecisionTreeRegressor(max_features=1.0, min_s... 0.309546 0.207601 0.227755 0.001411 In [9]: pd.DataFrame({ 'feature_names_in_' : list_RandomForestRegressor[9].feature_names_in_, 'feature_importances_' : list_RandomForestRegressor[9].feature_importances_ }).sort_values('feature_importances_') feature_names_in_ feature_importances_ 18 enginelocation_3_high 0.000004 0.000235 doornumber 17 drivewheel_1_low 0.000303 aspiration_3_high 0.000578 0.000675 21 enginetype_2_moderate 23 carbody_1_low 0.000721 0 0.000940 symboling fueltype_2_moderate 0.001274 13 peakrpm 0.002083 fuelsystem_3_high 0.002487 20 5 0.003156 carheight 0.003407 11 compressionratio 10 0.004153 stroke wheelbase 0.005269 0.005309 9 boreratio 0.005566 12 horsepower 3 0.013245 carlength 16 0.015806 CarName_1_low 4 carwidth 0.019519 cylindernumber 0.025111 14 0.064549 citympg enginesize 0.189791 15 0.193264 highwaympg curbweight 0.442558 In [10]: dir(list_RandomForestRegressor[9]) Out[10]: ['__abstractmethods__', '__annotations__', '__class__', '__delattr__', '__dict__', '__dir__', '__doc__', '__firstlineno__', '__format__', '___ge___', '__getattribute__', '__getitem__', '__getstate__', '___gt___', '__hash__', '__init__', '__init_subclass__', '___iter___', '__le__', '__len__', '__lt__', '__module___', '__ne__', '__new__', '__reduce__', '__reduce_ex__', '__repr__', '__setattr__', '__setstate__', '__sizeof__', '__sklearn_clone__', '__static_attributes__', '__str__', '__subclasshook___', '__weakref__', '_abc_impl', '_build_request_for_signature', '_check_feature_names', '_check_n_features', '_compute_oob_predictions', '_compute_partial_dependence_recursion', '_doc_link_module', '_doc_link_template', '_doc_link_url_param_generator', '_estimator_type', '_get_default_requests', '_get_doc_link', '_get_estimators_indices', '_get_metadata_request', '_get_oob_predictions', '_get_param_names', '_get_tags', '_make_estimator', '_more_tags', '_n_samples', '_n_samples_bootstrap', '_parameter_constraints', '_repr_html_', '_repr_html_inner', '_repr_mimebundle_', '_required_parameters', '_set_oob_score_and_attributes', '_validate_X_predict', '_validate_data', '_validate_estimator', '_validate_params', '_validate_y_class_weight', 'apply', 'bootstrap', 'ccp_alpha', 'class_weight', 'criterion', 'decision_path', 'estimator', 'estimator_', 'estimator_params', 'estimators '. 'estimators_samples_', 'feature_importances_', 'feature_names_in_', 'get_metadata_routing', 'get_params',

'max_depth',
'max_features',
'max_leaf_nodes',
'max_samples',

'min_impurity_decrease',
'min_samples_leaf',
'min_samples_split',

'monotonic_cst',
'n_estimators',
'n_features_in_',

'oob_prediction_',

'n_jobs',
'n_outputs_',

'score',

'verbose',
'warm_start']

'oob_score',
'oob_score_',
'predict',

'random_state',

'set_fit_request',
'set_params',

'set_score_request',

'min_weight_fraction_leaf',

In [11]: list_RandomForestRegressor[9].oob_score_

Out[11]: 0.9167448934748511