| | Colass 'pandas.core.frame.DataFrame'> RangeIndex: 8722 entries, 0 to 8721 |
|-----------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| | 2018- 1 01-01 10 -16.8 -21.1 70.0 16.1 102.13 0.0 -22.0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 |
| n [5]: | 04:00:00 Frows × 23 columns # Scale numeric features from sklearn.preprocessing import MinMaxScaler scaler = MinMaxScaler() train.columns Index(['date', 'trips', 'Temp (°C)', 'Dew Point Temp (°C)', 'Rel Hum (%)', |
| n [7]: | <pre>'Moderate Rain', 'Moderate Snow', 'Rain', 'Snow', 'Thunderstorms', 'Weekend', 'Holiday', 'hour', 'month'], dtype='object') num_vars = ['Temp (°C)', 'Dew Point Temp (°C)', 'Rel Hum (%)',</pre> |
| out[8]: | Column C |
| n [9]: | 02:00:00 3 |
| [10]: | <pre>X,y =train[['Temp (°C)', 'Dew Point Temp (°C)', 'Rel Hum (%)',</pre> |
| | Test Set: 2617 rows Linear Regression Model (Trial 2) # Import model, time module, and apply cross validation import time from sklearn.linear_model import LinearRegression from sklearn.model_selection import cross_val_score from sklearn.model_selection import cross_val_predict regressor = LinearRegression() |
| [14]: | <pre>start = time.time() predicted = cross_val_predict(regressor, X_train, y_train, cv=15) end = time.time() print(f"Runtime of the program is {end - start}") Runtime of the program is 0.1409924030303955 import matplotlib.pyplot as plt fig,ax = plt.subplots() ax.scatter(y_train, predicted, edgecolors = (0,0,0)) ax.plot([y_train.min(), y_train.max()], [y_train.min(), y_train.max()], 'k', lw=4) ax.set_xlabel('Measured') ax.set_ylabel('Predicted')</pre> |
| | plt.show() 1500 1250 1000 750 250 0 |
| n [16]: n [18]: | <pre>import math # Evaluate model scoring = ['r2', 'neg_mean_squared_error', 'neg_mean_absolute_error'] for i in scoring: scores = cross_val_score(regressor, X_train, y_train, cv=15, scoring = i) # print(scores) if i == 'r2': print(i, ': ', scores.mean())</pre> |
| | <pre>elif i == 'neg_mean_squared_error': x = -1*scores.mean() y = math.sqrt(x) print('RMSE: ', "%0.3f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2)) r2 : 0.42600755630124004 RMSE: 188.760 neg_mean_absolute_error : 130.61 (+/- 14.35)</pre> Random Forest Regression Model (Trial 2) |
| [19]: [24]: [25]: | <pre>from sklearn.ensemble import RandomForestRegressor rfr1 = RandomForestRegressor(n_estimators=60, criterion='mse', random_state=2) start = time.time() predicted = cross_val_predict(rfr1, X_train, y_train, cv=15) end = time.time() print(f"Runtime of the program is {end - start}")</pre> Runtime of the program is 12.076306581497192 |
| [26]: | <pre>fig,ax = plt.subplots() ax.scatter(y_train, predicted, edgecolors = (0,0,0)) ax.plot([y_train.min(), y_train.max()], [y_train.min(), y_train.max()], 'k', lw=4) ax.set_xlabel('Measured') ax.set_ylabel('Predicted') plt.show()</pre> |
| [28]: | scoring = ['r2', 'neg_mean_squared_error', 'neg_mean_absolute_error'] for i in scoring: scores = cross_val_score(rfr1, X_train, y_train, cv=15, scoring = i) # print(scores) |
| | <pre>if i == 'r2': print(i, ': ', scores.mean()) elif i == 'neg_mean_squared_error': x = -1*scores.mean() y = math.sqrt(x) print('RMSE: ', "%0.3f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2)) r2 : 0.8540932750118532 RMSE: 94.912 neg_mean_absolute_error : 50.96 (+/- 6.87)</pre> |
| [29]: [[30]: [[31]: | <pre>from sklearn.ensemble import GradientBoostingRegressor gbr = GradientBoostingRegressor(learning_rate = 0.12,</pre> |
| [32]: | <pre>end = time.time() print(f"Runtime of the program is {end - start}") Runtime of the program is 23.67935609817505 fig,ax = plt.subplots() ax.scatter(y_train, predicted, edgecolors = (0,0,0)) ax.plot([y_train.min(), y_train.max()], [y_train.min(), y_train.max()], 'k', lw=4) ax.set_xlabel('Measured') ax.set_ylabel('Predicted') plt.show()</pre> |
| | 1200 - 1000 - 1000 - 1000 - 1000 - 1000 1200 1400 Measured |
| [33]: | <pre>scoring = ['r2','neg_mean_squared_error','neg_mean_absolute_error'] for i in scoring: scores = cross_val_score(gbr, X_train, y_train, cv=15, scoring = i) # print(scores) if i == 'r2': print(i, ': ', scores.mean()) elif i == 'neg_mean_squared_error': x = -1*scores.mean() y = math.sqrt(x) print('RMSE: ', "%0.3f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2))</pre> |
| | r2 : 0.872506313870666 RMSE: 88.946 neg_mean_absolute_error : 48.72 (+/- 7.98) Detecting Multicollinearity with VIF from statsmodels.stats.outliers_influence import variance_inflation_factor X = train[['Temp (°C)', 'Dew Point Temp (°C)', 'Rel Hum (%)', |
| [36]: | <pre>'Moderate Rain', 'Moderate Snow', 'Rain', 'Snow', 'Thunderstorms', 'Weekend', 'Holiday', 'hour', 'month']] vif_data = pd.DataFrame() vif_data["feature"] = X.columns # calculating VIF for each feature vif_data["VIF"] = [variance_inflation_factor(X.values, i)</pre> |
| | 1 Dew Point Temp (°C) 1672.083571 2 Rel Hum (%) 214.636930 3 Visibility (km) 72.647889 4 Stn Press (kPa) 16.058623 5 Hmdx 3.116371 6 Wind Chill 96.197202 7 Strong Wind 1.143163 8 Fog 3.920244 9 Freezing Rain 1.133101 10 Haze 1.068451 11 Heavy Rain 1.091222 12 Moderate Rain 1.047309 13 Moderate Snow 1.010457 14 Rain 1.408700 15 Snow 1.580228 |
| [37]: | 16 Thunderstorms |
| [38]: | <pre>vif_data = pd.DataFrame() vif_data["feature"] = X_reduced.columns # calculating VIF for each feature vif_data["VIF"] = [variance_inflation_factor(X_reduced.values, i)</pre> |
| | <pre>5 Wind Chill 80.212933 6 Strong Wind 1.142318 7 Fog 2.923261 8 Freezing Rain 1.132856 9 Haze 1.047073 10 Heavy Rain 1.091221 11 Moderate Rain 1.047277 12 Moderate Snow 1.005761 13 Rain 1.394582 14 Snow 1.282597 15 Thunderstorms 1.092175 16 Weekend 1.193639 17 Holiday 1.057232 18 hour 3.829633</pre> |
| [39]: | <pre># Remove Wind Chill X_reduced = train[['Temp (°C)', 'Rel Hum (%)',</pre> |
| | for i in range(len(X_reduced.columns))] print(vif_data) feature VIF Temp (°C) 20.911846 Rel Hum (%) 15.914309 Visibility (km) 36.806401 Stn Press (kPa) 13.976224 Hmdx 2.426714 Strong Wind 1.142312 Fog 2.667985 Freezing Rain 1.132164 Haze 1.042037 Heavy Rain 1.091221 |
| | 10 |
| [42]: | <pre>vif_data = pd.DataFrame() vif_data["feature"] = X_reduced.columns # calculating VIF for each feature vif_data["VIF"] = [variance_inflation_factor(X_reduced.values, i)</pre> |
| | 2 Stn Press (kPa) 8.389568 3 Hmdx 2.183190 4 Strong Wind 1.142243 5 Fog 1.436483 6 Freezing Rain 1.131821 7 Haze 1.007356 8 Heavy Rain 1.091092 9 Moderate Rain 1.046841 10 Moderate Snow 1.001003 11 Rain 1.384032 12 Snow 1.162542 13 Thunderstorms 1.091971 14 Weekend 1.191311 15 Holiday 1.056265 16 hour 3.616786 |
| [43]: | <pre># Remove Rel Hum (%) X_reduced = train[['Temp (°C)', 'Stn Press (kPa)', 'Hmdx',</pre> |
| | for i in range(len(X_reduced.columns))] print(vif_data) feature VIF Temp (°C) 12.167652 1 Stn Press (kPa) 7.217789 2 Hmdx 2.137252 3 Strong Wind 1.142171 4 Fog 1.295921 5 Freezing Rain 1.130228 6 Haze 1.007115 7 Heavy Rain 1.091051 8 Moderate Rain 1.046694 9 Moderate Snow 1.000432 |
| | 10 |
| [46]: | <pre>vif_data = pd.DataFrame() vif_data["feature"] = X_reduced.columns # calculating VIF for each feature vif_data["VIF"] = [variance_inflation_factor(X_reduced.values, i)</pre> |
| | 4 Freezing Rain 1.130228 5 Haze 1.006547 6 Heavy Rain 1.091016 7 Moderate Rain 1.045455 8 Moderate Snow 1.000137 9 Rain 1.284848 10 Snow 1.046526 11 Thunderstorms 1.091834 12 Weekend 1.168871 13 Holiday 1.038592 14 hour 3.365764 15 month 3.922870 Linear Regression Model (Trial 3) |
| | <pre># Create new training set and testing set after dropping features X,y =train[['Temp (°C)', 'Hmdx', 'Strong Wind', 'Fog',</pre> |
| [49]: [50]: | <pre>regressor1 = LinearRegression() start = time.time() predicted = cross_val_predict(regressor1, X_train, y_train, cv=15) end = time.time() print(f"Runtime of the program is {end - start}") Runtime of the program is 0.025661945343017578 import matplotlib.pyplot as plt fig,ax = plt.subplots() ax.scatter(y_train, predicted, edgecolors = (0,0,0))</pre> |
| | <pre>ax.scatter(y_train, predicted, edgecolors = (0,0,0)) ax.plot((y_train.min(), y_train.max()], (y_train.min(), y_train.max()], 'k', lw=4) ax.set_xlabel('Measured') ax.set_ylabel('Predicted') plt.show()</pre> 1500 1250 250 |
| [52]: | <pre>scoring = ['r2', 'neg_mean_squared_error', 'neg_mean_absolute_error'] for i in scoring: scores = cross_val_score(regressor1, X_train, y_train, cv=15, scoring = i) # print(scores) if i == 'r2': print(i, ': ', scores.mean()) elif i == 'neg_mean_squared_error': x = -1*scores.mean()</pre> |
| | <pre>y = math.sqrt(x) print('RMSE: ', "%0.3f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2)) r2 : 0.4020562207529533 RMSE: 192.637 neg_mean_absolute_error : 134.60 (+/- 13.34) Random Forest Regression Model (Trial 3)</pre> |
| [54]: | <pre>rfr2 = RandomForestRegressor(n_estimators=60, criterion='mse', random_state=2) start = time.time() predicted = cross_val_predict(rfr2, X_train, y_train, cv=15) end = time.time() print(f"Runtime of the program is {end - start}") Runtime of the program is 6.439098119735718 fig,ax = plt.subplots() ax.scatter(y_train, predicted, edgecolors = (0,0,0)) ax.plot([y_train.min(), y_train.max()], [y_train.min(), y_train.max()], 'k', lw=4) ax.set_xlabel('Measured')</pre> |
| | ax.set_ylabel('Predicted') plt.show() 1400 1200 1000 400 400 200 |
| [57]: | <pre>scoring = ['r2','neg_mean_squared_error','neg_mean_absolute_error'] for i in scoring: scores = cross_val_score(rfr2, X_train, y_train, cv=15, scoring = i) # print(scores) if i == 'r2': print(i, ': ', scores.mean()) elif i == 'neg_mean_squared_error': x = -1*scores.mean() y = math.sqrt(x)</pre> |
| | <pre>print('RMSE: ', "%0.3f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2)) r2 : 0.8407946811590473 RMSE: 98.990 neg_mean_absolute_error : 53.89 (+/- 8.27) Gradient Boosting Regression Model (Trial 3) gbr2 = GradientBoostingRegressor(learning_rate = 0.12,</pre> |
| [59]: | <pre>min_samples_leaf = 1,</pre> |
| | ax.plot([y_train.min(), y_train.max()], [y_train.min(), y_train.max()], 'k', lw=4) ax.set_xlabel('Measured') ax.set_ylabel('Predicted') plt.show() 1500 1250 1000 250 |
| [61]: | scoring = ['r2', 'neg_mean_squared_error', 'neg_mean_absolute_error'] for i in scoring: scores = cross_val_score(gbr2, X_train, y_train, cv=15, scoring = i) # print(scores) if i == 'r2': print(i, ': ', scores.mean()) |
| | <pre>elif i == 'neg_mean_squared_error': x = -1*scores.mean() y = math.sqrt(x) print('RMSE: ', "%0.3f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2)) r2 : 0.8499115990826939 RMSE: 96.140 neg_mean_absolute_error : 52.43 (+/- 7.61) Hyperparameter Tuning Random Forest Regression (Trial 4)</pre> |
| [70]: [71]: | <pre>from sklearn.model_selection import GridSearchCV # Set parameter ranges to test param_grid = {'bootstrap': [True],</pre> |
| | <pre>rf = RandomForestRegressor() grid_search = GridSearchCV(estimator = rf, param_grid = param_grid,</pre> |
| [74]: [75]: | <pre>{'bootstrap': True, 'max_depth': 110, 'max_features': 3, 'min_samples_leaf': 3, 'min_samples_split': 8, 'n_estimators': 100} rfr3 = RandomForestRegressor(n_estimators=100, min_samples_split=10, min_samples_leaf=3,</pre> |
| [76]: | |
| | 1400 - 1200 - 1000 - 1000 - 1000 - 1000 - 1000 1200 1400 Measured |
| 77]: | |
| | <pre>print('RMSE: ', "%0.2f" % y) elif i == 'neg_mean_absolute_error': x = -1*scores.mean() print(i, ": %0.2f (+/- %0.2f)" % (x, scores.std() * 2))</pre> |

