```
In [72]:
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
%matplotlib inline
import seaborn as sns
# to visualise al the columns in the dataframe
pd.pandas.set_option('display.max_columns', None)
In [73]:
train data= pd.read csv("train data.csv")
In [74]:
train data.head()
Out[74]:
   Id SalePrice MSSubClass MSZoning LotFrontage LotArea Street Alley LotShape LandContour Utilities LotConfig LandSlop
 0 1 12.247694
                  0.235294
                                      0.418208 0.366344
                                                              1.0 0.000000
                                                                              0.333333
                                                                                                            0.
                               0.75
                                                                                         1.0
                                                                                                  0.00
                                                         1.0
 1 2 12.109011
                  0.000000
                               0.75
                                      0.495064 0.391317
                                                         1.0
                                                              1.0 0.000000
                                                                              0.333333
                                                                                         1.0
                                                                                                  0.50
                                                                                                            0.
 2 3 12.317167
                  0.235294
                                      0.434909 0.422359
                                                              1.0 0.333333
                                                                              0.333333
                               0.75
                                                                                         1.0
                                                                                                  0.00
                                                                                                            0.
                                                         1.0
 3 4 11.849398
                  0.294118
                               0.75
                                      0.388581 0.390295
                                                         1.0
                                                              1.0 0.333333
                                                                              0.333333
                                                                                         1.0
                                                                                                  0.25
 4 5 12.429216
                  0.235294
                               0.75
                                      0.513123 0.468761
                                                         1.0
                                                              1.0 0.333333
                                                                              0.333333
                                                                                         1.0
                                                                                                  0.50
                                                                                                            0
4
                                                                                                            M
In [75]:
train_data.shape
Out[75]:
(1460, 84)
In [76]:
## Capture the dependent feature
y_train=train_data[['SalePrice']]
In [77]:
## drop dependent feature from dataset
X_train=train_data.drop(['Id','SalePrice'],axis=1)
In [78]:
### Apply Feature Selection
\mbox{\# first, I specify the Lasso Regression model, and I}
# select a suitable alpha (equivalent of penalty).
# The bigger the alpha the less features that will be selected.
# Then I use the selectFromModel object from sklearn, which
# will select the features which coefficients are non-zero
from sklearn.linear model import Lasso
from sklearn.feature selection import SelectFromModel
feature sel model = SelectFromModel(Lasso(alpha=0.005, random state=0)) # remember to set the
seed, the random state in this function
feature_sel_model.fit(X_train, y_train)
Out[78]:
```

SelectFromModel(estimator=Lasso(alpha=0 005 copy X=True fit intercept=True

```
Defectionmode (estimator lassotarpha - 0.000, copy_n - 11ue, itc_threftept - 11ue,
                                max_iter=1000, normalize=False, positive=False,
                                precompute=False, random state=0,
                                selection='cyclic', tol=0.0001,
                                warm_start=False),
                max features=None, norm order=1, prefit=False, threshold=None)
In [79]:
feature sel model.get support()
Out[79]:
array([ True, True, False, False, False, False, False, False, False,
       False, False, True, False, False, False, True, False,
       False, True, True, False, False, False, False, False,
       False, False, True, False, True, False, False, False, False,
       False, False, False, True, True, False, True, False, False, True, True, False, False, False, False, False, True, False,
       False, True, True, False, True, True, False, False,
       False, True, False, False, False, False, False, False,
       False, False, False, False, False, True, False, False,
       Falsel)
In [80]:
# let's print the number of total and selected features
# this is how we can make a list of the selected features
selected feat = X train.columns[(feature sel model.get support())]
# let's print some stats
print('total features: {}'.format((X_train.shape[1])))
print('selected features: {}'.format(len(selected_feat)))
print('features with coefficients shrank to zero: {}'.format(np.sum(feature_sel_model.estimator_.c
oef_ == 0)))
total features: 82
selected features: 21
features with coefficients shrank to zero: 61
In [81]:
selected feat
Out[81]:
Index(['MSSubClass', 'MSZoning', 'Neighborhood', 'OverallQual', 'YearRemodAdd',
       'RoofStyle', 'BsmtQual', 'BsmtExposure', 'HeatingQC', 'CentralAir',
       '1stFlrSF', 'GrLivArea', 'BsmtFullBath', 'KitchenQual', 'Fireplaces',
       'FireplaceQu', 'GarageType', 'GarageFinish', 'GarageCars', 'PavedDrive',
       'SaleCondition'],
      dtype='object')
In [82]:
X train=X train[selected feat]
In [83]:
 X train.head()
Out[83]:
   MSSubClass MSZoning Neighborhood OverallQual YearRemodAdd RoofStyle BsmtQual BsmtExposure HeatingQC CentralAir
```

0 0.235294 0.75 0.636364 0.666667 0.883333 0.0 0.75 0.25 1.00 1.0 0.000000 0.500000 0.555556 0.4333333 1 00 1 00 0.75 0.0 0.75 10 1 0.235294 0.636364 0.666667 0.866667 0.50 1.00 1.0

```
3 MSSubClass MSZoning Neighbornfood Overafication YearRemodia RoofStyle BsmtQual BsmtExposure HeatingQ Central Air
      0.235294
                  0.75
                           1.000000
                                    0.777778
                                                 0.833333
                                                              0.0
                                                                      0.75
                                                                                            1.00
                                                                                                     1.0
4
In [84]:
X train.shape
Out[84]:
(1460, 21)
In [85]:
# Import Sci-Kit Learn
from sklearn.preprocessing import LabelEncoder
from sklearn.preprocessing import Normalizer
from sklearn.linear_model import LinearRegression, Lasso
from sklearn.svm import SVR
from sklearn.ensemble import RandomForestRegressor, AdaBoostRegressor, GradientBoostingRegressor,
BaggingRegressor
from sklearn.model_selection import train_test_split
from sklearn.metrics import r2 score, mean squared error
from sklearn.model_selection import RandomizedSearchCV, cross_val_score, StratifiedKFold,
learning curve, KFold
# Ensemble Models
from xgboost import XGBRegressor
In [86]:
# Use train test split from sci-kit learn to segment our data into train and a local testset
X train, X test, y train, y test = train test split(X train, y train, test size=0.2)
```

### **Define Evaluation Metric**

Submissions are evaluated on Root-Mean-Squared-Error (RMSE) between the logarithm of the predicted value and the logarithm of the observed sales price. (Taking logs means that errors in predicting expensive houses and cheap houses will affect the result equally.)

$$RMSE = \sqrt{\frac{\sum_{i=1}^{n} (P_i - O_i)^2}{n}}$$

# We will write a function named rmse to perform this task.

```
In [87]:

def rmse(y_test, y_pred):
    return np.sqrt(mean_squared_error(np.log(y_test), np.log(y_pred)))
```

# **Linear Regression**

```
In [88]:
```

```
from sklearn.model_selection import cross_val_score
from sklearn.linear_model import LinearRegression
lin_regressor=LinearRegression()
lin_regressor.fit(X_train, y_train)
```

```
mse=cross_val_score(lin_regressor,x_train,y_train,scoring='neg_mean_squarea_error',cv=5)
mean_mse=np.mean(mse)
print(mean_mse)
```

-0.01585684786667778

### In [89]:

```
from sklearn.model_selection import train_test_split
X_train, X_test, y_train, y_test = train_test_split(X_train, y_train, test_size=0.2, random_state=0)
```

### In [90]:

```
prediction_linear = lin_regressor.predict(X_test)
```

### In [91]:

```
score = lin_regressor.score(X_test, y_test)
print(score)
```

0.9102791074497628

### In [92]:

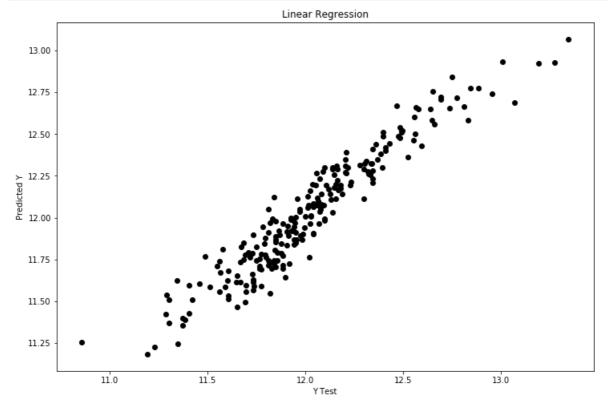
```
rmse(y_test, prediction_linear)
```

### Out[92]:

0.009807010447166985

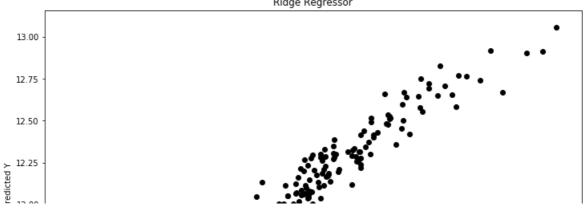
### In [93]:

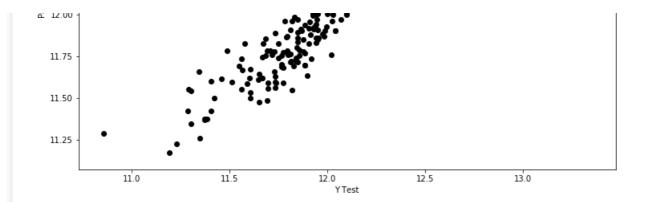
```
plt.figure(figsize=(12,8))
plt.scatter(y_test,prediction_linear, c= 'black')
plt.title("Linear Regression")
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
```



# **Ridge Regression**

```
In [94]:
from sklearn.linear_model import Ridge
from sklearn.model_selection import GridSearchCV
ridge=Ridge()
parameters={'alpha':[1e-15,1e-10,1e-8,1e-3,1e-2,1,5,10,20,30,35,40,45,50,55,100]}
ridge regressor=GridSearchCV(ridge,parameters,scoring='neg mean squared error',cv=5)
ridge_regressor.fit(X_train,y_train)
Out[94]:
GridSearchCV(cv=5, error score='raise-deprecating',
             estimator=Ridge(alpha=1.0, copy X=True, fit intercept=True,
                             max iter=None, normalize=False, random state=None,
                             solver='auto', tol=0.001),
             iid='warn', n jobs=None,
             param_grid={'alpha': [1e-15, 1e-10, 1e-08, 0.001, 0.01, 1, 5, 10,
                                   20, 30, 35, 40, 45, 50, 55, 100]},
             pre dispatch='2*n jobs', refit=True, return train score=False,
             scoring='neg_mean_squared_error', verbose=0)
In [95]:
print(ridge regressor.best params )
print(ridge_regressor.best_score_)
{'alpha': 0.01}
-0.015981522042683934
In [96]:
prediction ridge=ridge regressor.predict(X test)
In [97]:
rmse(y test, prediction ridge)
Out[97]:
0.010049460088175212
In [98]:
plt.figure(figsize=(12,8))
plt.scatter(y_test,prediction_ridge, c= 'black')
plt.title("Ridge Regressor")
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
                                          Ridge Regressor
```

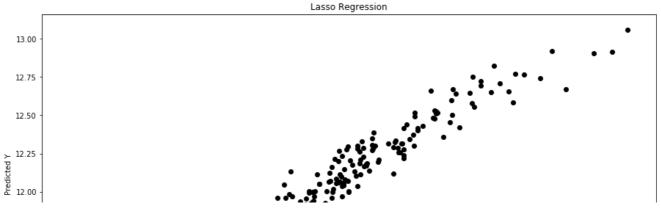


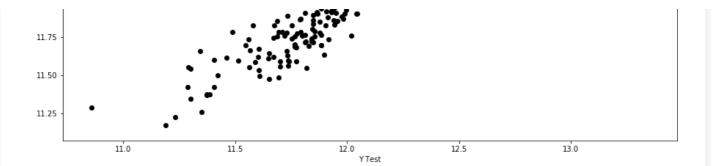


# **Lasso Regression**

```
In [99]:
```

```
from sklearn.linear model import Lasso
from sklearn.model_selection import GridSearchCV
lasso=Lasso()
parameters={ 'alpha': [1e-15,1e-10,1e-8,1e-3,1e-2,1,5,10,20,30,35,40,45,50,55,100] }
lasso_regressor=GridSearchCV(lasso,parameters,scoring='neg_mean_squared_error',cv=5)
lasso regressor.fit(X train,y train)
print(lasso_regressor.best_params_)
print(lasso_regressor.best_score_)
{'alpha': 1e-15}
-0.01598192535821114
In [100]:
prediction lasso=lasso regressor.predict(X test)
In [101]:
rmse(y test, prediction lasso)
Out[101]:
0.010049400848188221
In [102]:
plt.figure(figsize=(15,8))
plt.scatter(y test,prediction lasso, c= 'black')
plt.title("Lasso Regression")
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
```





## **Random Forest**

A Random Forest is an ensemble technique capable of performing both regression and classification tasks with the use of multiple decision trees and a technique called Bootstrap Aggregation, commonly known as bagging. Bagging, in the Random Forest method, involves training each decision tree on a different data sample where sampling is done with replacement.

$$RMSE = \sqrt{\frac{\sum_{i=1}^{n} (P_i - O_i)^2}{n}}$$

### In [103]:

### Out[103]:

0.8754199679659361

### In [104]:

```
# Fit the model to our data
random_forest.fit(X_train, y_train)

C:\Users\Mahesh\Anaconda3\lib\site-packages\ipykernel_launcher.py:2: DataConversionWarning: A colu
mn-vector y was passed when a 1d array was expected. Please change the shape of y to (n_samples,),
for example using ravel().
```

### Out[104]:

### In [105]:

```
# Make predictions on test data
rf_pred = random_forest.predict(X_test)
```

### In [106]:

```
score = random_forest.score(X_test, y_test)
print(score)
```

0.8912995413573988

### In [107]:

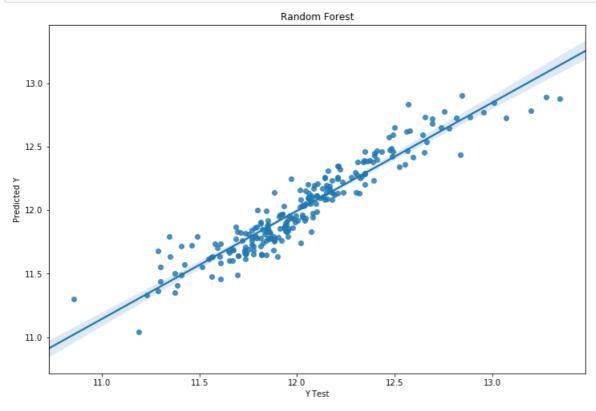
```
rmse(y_test, rf_pred)
```

### Out[107]:

0.010766428957014225

### In [108]:

```
plt.figure(figsize=(12,8))
sns.regplot(x=y_test,y=rf_pred,truncate=False)
plt.title("Random Forest")
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
```

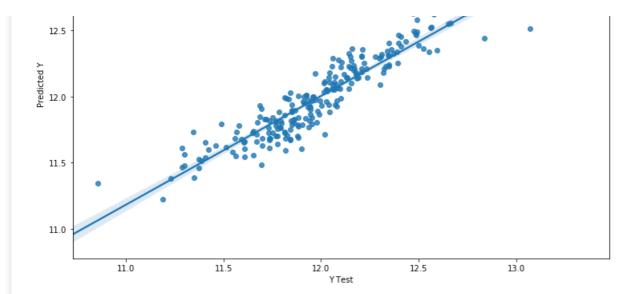


# **XGBoost Without Hyper parameter tuning**

Note: I found that our standalone XGBoost model in itself gives a good score. I suggest you to check it out.

### In [109]:

```
objective='reg:linear', nthread=-1,
                         scale_pos_weight=1, seed=27,
                         reg_alpha=0.00006
# Perform cross-validation to see how well our model does
kf = KFold(n splits=5)
y_pred = cross_val_score(xg_boost, X_train, y_train, cv=kf, n_jobs=-1)
y pred.mean()
Out[109]:
0.8738802632852227
In [110]:
# Fit our model to the training data
xg_boost.fit(X_train,y_train)
[16:11:52] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
Out[110]:
XGBRegressor(base_score=0.5, booster='gbtree', colsample_bylevel=1,
             colsample_bynode=1, colsample_bytree=0.2, gamma=0.6,
             importance_type='gain', learning_rate=0.01, max_delta_step=0,
             max_depth=4, min_child_weight=1, missing=None, n_estimators=6000,
             n jobs=1, nthread=-1, objective='reg:linear', random state=0,
             reg alpha=6e-05, reg lambda=1, scale pos weight=1, seed=27,
             silent=None, subsample=0.7, verbosity=1)
In [111]:
# Make predictions on the test data
xgb pred = xg boost.predict(X test)
In [112]:
rmse(y_test, xgb_pred)
Out[112]:
0.01114896018741464
In [113]:
score = xg boost.score(X test, y test)
print(score)
0.8830434498399523
In [114]:
plt.figure(figsize=(12,8))
sns.regplot(x=y test,y=xgb pred,truncate=False)
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
                                                        13.0
```



# **Gradient Boost Regressor**

Gradient Boosting trains many models in a gradual, additive and sequential manner. The major difference between AdaBoost and Gradient Boosting Algorithm is how the two algorithms identify the shortcomings of weak learners (eg. decision trees). While the AdaBoost model identifies the shortcomings by using high weight data points, gradient boosting performs the same by using gradients in the loss function (y=ax+b+e, e needs a special mention as it is the error term). The loss function is a measure indicating how good are model's coefficients are at fitting the underlying data. A logical understanding of loss function would depend on what we are trying to optimise. We are trying to predict the sales prices by using a regression, then the loss function would be based off the error between true and predicted house prices.

### In [115]:

### Out.[1151:

0.8963261075174564

### In [116]:

```
# Fit our model to the training data
g_boost.fit(X_train,y_train)

C:\Users\Mahesh\Anaconda3\lib\site-packages\sklearn\ensemble\gradient_boosting.py:1450:
DataConversionWarning: A column-vector y was passed when a 1d array was expected. Please change th
e shape of y to (n_samples, ), for example using ravel().
    y = column_or_ld(y, warn=True)
```

### Out[116]:

```
In [117]:
```

```
# Make predictions on test data
gbm_pred = g_boost.predict(X_test)
```

### In [118]:

```
rmse(y_test, gbm_pred)
```

### Out[118]:

0.009805528546906504

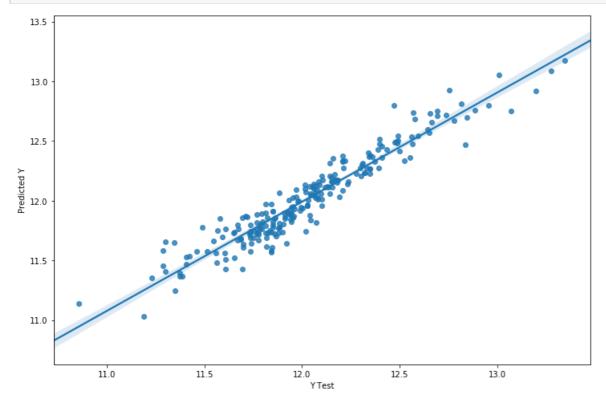
### In [119]:

```
score = g_boost.score(X_test, y_test)
print(score)
```

0.9110238156242192

### In [120]:

```
plt.figure(figsize=(12,8))
sns.regplot(x=y_test,y=gbm_pred,truncate=False)
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
```



# **XGBoost With Hyper parameter tuning**

### In [121]:

```
# List of the models to be stacked
models = [g_boost, xg_boost, random_forest]
```

### In [122]:

import vahoos

```
IMPUL C ASDUCE
classifier=xgboost.XGBRegressor()
In [123]:
import xgboost
regressor=xgboost.XGBRegressor()
In [124]:
booster=['gbtree','gblinear']
base score=[0.25, 0.5, 0.75, 1]
In [125]:
## Hyper Parameter Optimization
n_{estimators} = [100, 500, 900, 1100, 1500]
\max depth = [2, 3, 5, 10, 15]
booster=['gbtree','gblinear']
learning rate=[0.05, 0.1, 0.15, 0.20]
min child weight=[1,2,3,4]
# Define the grid of hyperparameters to search
hyperparameter grid = {
    'n estimators': n estimators,
    'max depth':max depth,
    'learning_rate':learning_rate,
    'min_child_weight':min_child_weight,
    'booster':booster,
    'base_score':base_score
    }
In [126]:
# Set up the random search with 4-fold cross validation
random cv = RandomizedSearchCV(estimator=regressor,
            param distributions=hyperparameter grid,
            cv=5, n_iter=50,
            scoring = 'neg mean absolute error', n jobs = 4,
            verbose = 5,
            return train score = True,
            random_state=42)
In [127]:
random cv.fit(X train,y train)
Fitting 5 folds for each of 50 candidates, totalling 250 fits
[Parallel(n_jobs=4)]: Using backend LokyBackend with 4 concurrent workers.
[Parallel(n_jobs=4)]: Done 10 tasks
[Parallel(n_jobs=4)]: Done 64 tasks
                                           | elapsed:
                                                         27.8s
                                            | elapsed:
[Parallel(n jobs=4)]: Done 154 tasks
                                            | elapsed:
                                                        46.9s
[Parallel(n jobs=4)]: Done 250 out of 250 | elapsed: 1.1min finished
[16:13:17] WARNING: src/objective/regression_obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
Out[127]:
RandomizedSearchCV(cv=5, error_score='raise-deprecating',
                   estimator=XGBRegressor(base score=0.5, booster='gbtree',
                                            colsample bylevel=1,
                                            colsample_bynode=1,
                                            colsample bytree=1, gamma=0,
```

importance\_type='gain',

learning\_rate=0.1, max\_delta\_step=0,
max depth=3, min child weight=1,

```
objective='reg:linear',
                                            random st...
                    iid='warn', n iter=50, n jobs=4,
                    param distributions={'base score': [0.25, 0.5, 0.75, 1],
                                          'booster': ['gbtree', 'gblinear'],
                                          'learning_rate': [0.05, 0.1, 0.15, 0.2], 
'max_depth': [2, 3, 5, 10, 15],
                                          'min_child_weight': [1, 2, 3, 4],
                                          'n estimators': [100, 500, 900, 1100,
                                                            1500]},
                    pre_dispatch='2*n_jobs', random_state=42, refit=True,
                    return train score=True, scoring='neg mean absolute error',
                    verbose=5)
In [128]:
random_cv.best_estimator_
Out[128]:
XGBRegressor(base score=0.25, booster='gbtree', colsample bylevel=1,
             colsample bynode=1, colsample bytree=1, gamma=0,
             importance_type='gain', learning_rate=0.05, max_delta_step=0,
             max_depth=2, min_child_weight=4, missing=None, n_estimators=900,
             n_jobs=1, nthread=None, objective='reg:linear', random_state=0,
             reg_alpha=0, reg_lambda=1, scale_pos_weight=1, seed=None,
             silent=None, subsample=1, verbosity=1)
In [129]:
regressor=xgboost.XGBRegressor(base score=0.25, booster='gbtree', colsample bylevel=1,
             colsample bynode=1, colsample bytree=1, gamma=0,
             importance_type='gain', learning_rate=0.05, max_delta_step=0,
             max_depth=2, min_child_weight=4, missing=None, n_estimators=900,
             n_jobs=1, nthread=None, objective='reg:linear', random_state=0,
             reg alpha=0, reg lambda=1, scale pos weight=1, seed=None,
              silent=None, subsample=1, verbosity=1)
In [130]:
regressor.fit(X train,y train)
[16:13:18] WARNING: src/objective/regression obj.cu:152: reg:linear is now deprecated in favor of
reg:squarederror.
Out[130]:
XGBRegressor(base score=0.25, booster='gbtree', colsample bylevel=1,
             colsample_bynode=1, colsample_bytree=1, gamma=0,
             importance_type='gain', learning_rate=0.05, max_delta_step=0,
             max depth=2, min child weight=4, missing=None, n estimators=900,
             n_jobs=1, nthread=None, objective='reg:linear', random_state=0,
             reg_alpha=0, reg_lambda=1, scale_pos_weight=1, seed=None,
silent=None, subsample=1, verbosity=1)
In [131]:
xgb pred = regressor.predict(X test)
In [132]:
rmse(y test, xgb pred)
Out[132]:
0.009684458199102327
```

Tn [133].

missing=None, n estimators=100,

n\_jobs=1, nthread=None,

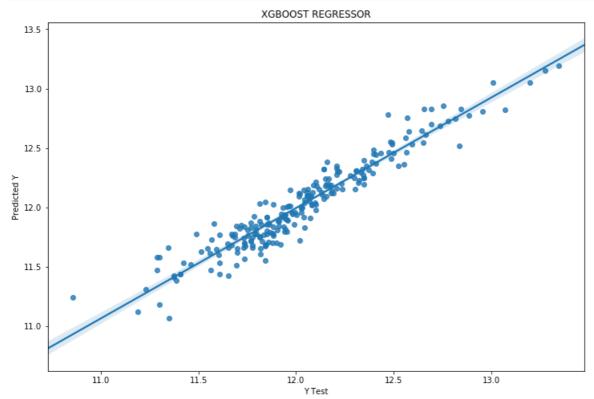
```
TIL [TOO].
```

```
score = regressor.score(X_test, y_test)
print(score)
```

0.9140683659926438

```
In [134]:
```

```
plt.figure(figsize=(12,8))
sns.regplot(x=y_test,y=xgb_pred,truncate=False)
plt.title("XGBOOST REGRESSOR")
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
```



# **Decision Tree Regressor**

Decision tree algorithm is classification algorithm under supervised machine learning and it is simple to understand and use in data. The idea of Decision tree is to split the big data(root) into smaller(leaves)

Background A decision tree is a flow-chart-like structure, where each internal (non-leaf) node denotes a test on an attribute, each branch represents the outcome of a test, and each leaf (or terminal) node holds a class label. The topmost node in a tree is the root node.

### In [135]:

```
from sklearn.tree import DecisionTreeRegressor
from sklearn import metrics
dtreg = DecisionTreeRegressor(random_state = 100)
dtreg.fit(X_train, y_train)
```

### Out[135]:

```
In [136]:
dtr_pred = dtreg.predict(X_test)
In [137]:
rmse(y_test, dtr_pred)
Out[137]:
0.015576556415026688
In [138]:
score = dtreg.score(X_test, y_test)
print(score)
0.7789913208395965
In [139]:
plt.figure(figsize=(12,8))
sns.regplot(x=y_test,y=dtr_pred,truncate=False)
plt.title("Decision Tree Regressor")
plt.xlabel('Y Test')
plt.ylabel('Predicted Y')
plt.show()
                                       Decision Tree Regressor
  13.5
  13.0
  12.5
```

# 13.0 - 12.5 - 11.0 - 11.5 12.0 YTest

# **Model Comparison**

We can say the best working model by loking RMSE rates The best working model is XGBoost Regresoor. We are going to see the error rate. which one is better?

```
In [140]:
```

```
In [141]:
error_rate

Out[141]:
array([0.00980701, 0.01076643, 0.01557656, 0.00980553, 0.00968446])
```

### In [143]:

```
from prettytable import PrettyTable

x = PrettyTable()

x.field_names = ["Model", "Error", "Score"]

x.add_row(["XG Boost", 0.00968446, 91.40])
x.add_row(["Gradient Boost", 0.00980553, 91.1])
x.add_row(["Linear Regression", 0.00980701, 91.02])
x.add_row(["Random Forest", 0.01076643, 89.12 ])
x.add_row(["Decision Tree", 0.01557656, 77.89])
print(x)
```

Model		Score
XG Boost	0.00968446	91.4
Gradient Boost	0.00980553	91.1
Linear Regression	0.00980701	91.02
Random Forest	0.01076643	89.12
Decision Tree	0.01557656	77.89

In the above table, we compare the different models and its RMSE values. And we observed that XG Boost gives the best value when compared to all other models.

```
In [ ]:
```