

To Skip or Not to Skip?

Final report

Maira Januzzi - Beatrice Tomasello

Executive Summary.

Spotify is a media services provider, founded in 2006 by Daniel Elk and Martin Lorentzon. It provides DRM-protected music, videos and podcasts from record labels and media companies. Spotify gives you access to millions of songs, podcasts and videos from artists all over the world. Spotify is simple because you can just access content for free by signing up using an email address.

Being Spotify a "freemium" service, you can find differences between Spotify Free and Premium: Free version is ad-supported, like radio stations, it can be accessed from computer and mobile phone, but if you want a full service you need to get and pay for a Premium subscription. One of the most relevant differences is that in the free version you have limited features and you are allowed to skip up to six times per hour, every hour. on the other hand Premium users have access to everything, they can play any song (on demand), as well as find and hear playlists, create playlists, listen offline, hear high - quality music and, above all, they can skip as many songs as they like, without ads.

The goal for our models is to predict the behavior user for skipping or not a song, using as our Y the variable 'Not_skipped', understanding if and how much our output variable is dependent on the features included in our dataset. While there is a large related body of work on recommender systems, there is very little work, or data, describing how users sequentially interact with the streamed content they are presented with. In particular within music, the question of if, and when, a user skips a track is an important implicit feedback signal. In order to get this feedback we developed our analysis and prediction based on supervised machine learning models: we used Logistic Regression, which we concluded applying Ridge and Lasso regression, and the Regression Tree model, together with the Random Forest.

Dataset.

We found the dataset for our project on AIC (Artificial Intelligence crowd), where it has been presented for challenge in 2019:

https://www.aicrowd.com/challenges/spotify-sequential-skip-prediction-challenge.

Our initial dataset is composed of 99999 observations for 21 variables, of which these are the provided explanations:

session_id	unique identifier for the session that this row is a part of
session_position	position of row within session

2 - Maira Januzzi - Beatrice Tomasello

number of rows in session
unique identifier for the track played. This is linked with track_id in the track features and metadata table.
Boolean indicating if the track was only played very briefly
Boolean indicating if the track was played briefly
Boolean indicating if the track was almost fully played
Boolean indicating if the track was played in its entirety
Boolean indicating if the user changed context between the previous row and the current row. This could for example occur if the user switched from one playlist to another.
Boolean indicating if there was no pause between playback of the previous track and this track
Boolean indicating if there was a short pause between playback of the previous track and this track
Boolean indicating if there was a long pause between playback of the previous track and this track
Number of times the user did a seek forward within track
Number of times the user did a seek back within track
Boolean indicating if the user encountered this track while shuffle mode was activated
The hour of day
The date
Boolean indicating if the user was on premium or not.
what type of context the playback occurred within
the user action which led to the current track being played
the user action which led to the current track playback ending.

In this dataset we do not have any missing values. We decided to drop 'hour_of_day' and 'date' because during data visualization we discovered that they didn't influence our output. We also got dummies for every variable which presented different classes. As asked from the challenge organizers we cite the following paper: @inproceedings{brost2019music, title={The Music Streaming Sessions Dataset}, author={Brost, Brian and Mehrotra, Rishabh and Jehan, Tristan}, booktitle={Proceedings of the 2019 Web Conference}, year={2019}, organization={ACM}}

Analysis.

1 - Logistic Regression.

Since our variables are represented in the cleaned dataset as binary, the first model we decided to apply is Logistic Regression. We used the built-in feature importance method and then the Variance Inflation Factors to understand which variables were to be kept or discarded. We performed Ridge Regression and Lasso as well, and we found out that our accuracy underwent non relevant changes switching from no penalty, to I1 and I2.

As our results for this model we got: Accuracy on train and test for Logistic: 0.99 Ridge and Lasso: 0.98.

2 - Regression Tree.

A decision tree is a managerial tool that presents all the decision alternatives and outcomes in a flowchart type of diagram. Each branch of the tree represents a decision option, its cost and the probability that it is likely to occur. A decision tree illustrates graphically all the possible alternatives, probabilities and outcomes and identifies the benefits of using decision analysis.

As our results for this model we got:

Root Mean Squared Error on train set: 0.09882687922411729 Root Mean Squared Error on test set: 0.10529649555232867

Mean of y_train: 0.3387333873338733

3 - Random Forest.

In the end we applied the Random Forest consists in a supervised learning algorithm. The "forest" it builds, is an ensemble of decision trees. Random forest builds multiple decision trees and merges them together to get a more accurate and stable prediction.

This are the results we got for this model:

Root Mean Squared Error on train set: 0.08721280950953403 Root Mean Squared Error on test set: 0.1051392623351552

Mean of y_train: 0.3387333873338733 Accuracy of RF classifier on training set: 0.99 Accuracy of RF classifier on test set: 0.99

Conclusions.

First when we were exploring the data we saw that for our dependent variable had as percentage of song skipped about 66% and fully played 34%. Comparing all the models that we use we got the same or similar accuracy = 0,99, for all of them. With the decision tree we can visualize better our results, and understand which variables affect on the result.

Technical Appendix.

Codes

Data visualization.

```
import pandas as pd
import numpy as np
from sklearn import preprocessing
import matplotlib.pyplot as plt
plt.rc("font", size=14)
import seaborn as sns
sns.set(style="white")
sns.set(style="whitegrid", color codes=True)
#import the dataset, check size and columns
data = pd.read_excel (r'C:\Users\panda\python\Spotify_Dataset.xlsx', index_col=1)
data = data.dropna()
print(data.shape)
print(list(data.columns))
print(data.ndim)
data.head()
data.dtvpes
data['not skipped'].value counts()
sns.countplot(x='not skipped', data=data, palette='hls')
plt.show()
plt.savefig('count_plot')
count skipped=len(data[data['not skipped']==False])
count played=len(data[data['not skipped']==True])
pct skipped=count skipped/(count skipped+count played)
print('the percentage of songs skipped is', pct_skipped*100)
pct played=count played/(count played+count skipped)
print('the percentage of songs fully played is', pct_played*100)
data.groupby('not skipped').mean()
%matplotlib inline
pd.crosstab(data.context type,data.not skipped).plot(kind='bar')
plt.title('Skipping Behavior depending on Context')
plt.xlabel('Context')
plt.ylabel('Skipping Behavior')
plt.savefig('skip per context')
#we can see it depends quite a bit on the context, with high skipping especially within the
user library
pd.crosstab(data.premium, data.not_skipped).plot(kind='bar')
plt.title('Skipping Behavior for Premium and non Premium users')
plt.xlabel('Premium')
plt.ylabel('Skippin Behavior')
plt.savefig('ski_premium')
#we can observe a strongly different outcome based on the subscription
data['premium'].value_counts()
sns.countplot(x='premium', data=data, palette='hls')
plt.show()
```

```
plt.savefig('premium users')
#to explain the difference between skipping behavior we take into account the distribution of
premium users
pd.crosstab(data.no pause before play, data.not skipped).plot(kind='bar')
plt.title('Skipping Behavior within session')
plt.xlabel('Pause before play')
plt.ylabel('Skippin Behavior')
plt.savefig('ski premium')
#we can observe that after a pause the songs are skipped more
sns.countplot(x='no pause before play', data=data, palette='hls')
plt.show()
plt.savefig('no pause before play')
#much more pauses
pd.crosstab(data.long pause before play, data.not skipped).plot(kind='bar')
plt.title('Skipping Behavior after long pause')
plt.xlabel('Long pause before play')
plt.ylabel('Skippin Behavior')
plt.savefig('skip long pause')
#less likely to skip after
pd.crosstab(data.hour of day, data.not skipped).plot(kind='bar')
plt.title('Skipping Behavior during the day')
plt.xlabel('Hour of the Day')
plt.ylabel('Skipping Behavior')
plt.savefig('skip hour day')
#we can observe a clearly increasing trend from 7 that reaches the peak at 17 and then
decreases again, let's how the usage is distributed
sns.countplot(x='hour of day', data=data, palette='hls')
plt.show()
plt.savefig('hours')
#we observe that the usage during the day totally reflects the skipping behavior, thus hour of
the day is not a good predictor
pd.crosstab(data.date, data.not_skipped).plot(kind='bar')
plt.title('Skipping Behavior for date')
plt.xlabel('Date')
plt.ylabel('Skipping Behavior')
plt.savefig('skip_date')
sns.countplot(x='date', data=data, palette='hls')
plt.show()
plt.savefig('date')
#same here, date is nor relevant again
Logistic Regression.
#import the libraries
```

#import the libraries
import pandas as pd
import numpy as np
import math
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.model_selection import train_test_split
from sklearn import metrics
from sklearn import preprocessing

```
from sklearn.linear model import LogisticRegression
#import dataset
#print dataset details
data=pd.read excel('Spotify Dataset.xlsx', index col=1)
data=data.dropna()
print(data.shape)
print(list(data.columns))
print(data.ndim)
#print first taste of the dataset
data.head()
#show the data types of the variables
data.dtypes
#check if there are null values
print('we have ',len(data), 'rows')
data.isnull().sum().sort values(ascending = False)
#get rid of the variables that we don't need. using inplace we modify the original dataset
data.drop(['session id', 'session length', 'track id clean', 'skip 1', 'skip 2', 'skip 3',
'hour of day', 'date'], axis=1, inplace=True)
#show the modified dataset
data.head()
#turn the booleans into int variables
data[['not skipped', 'hist user behavior is shuffle', 'premium']]=(data[['not skipped',
'hist user behavior is shuffle', 'premium']]==True).astype(int)
#get the dummies for the last three columns of strings
dummy = pd.get dummies(data[['context type',
'hist user behavior reason start',
'hist_user_behavior_reason_end']], drop_first = True)
dummy.head()
#build the final dataset with the dummies
#dropping the original variables that we turned into dummies
df = pd.concat([data, dummy], axis=1)
df.drop(['context type',
'hist user behavior reason start',
'hist user behavior reason end'], inplace=True, axis=1)
df.head()
#correlation
corrmat = df.corr()
corrmat
#show the heatmap for correlation
plt.figure(figsize=(20,20))
sns.heatmap(corrmat, cmap ="YIGnBu", linewidths = 0.1)
plt.show()
#check for multicollinearity
corr = df.drop('not skipped', axis=1).corr()
plt.figure(figsize=(12, 10))
sns.heatmap(corr[(corr >= 0.5) | (corr <= -0.4)],
cmap='viridis', vmax=1.0, vmin=-1.0, linewidths=0.1,
annot=True, annot_kws={"size": 8}, square=True);
df.drop('long pause before play', axis=1, inplace= True)
#explore not skipped which is gonna be our target variable
df['not skipped'].describe()
```

```
#let's have a look at how our variable is composed
#our y is pretty much balanced, we don't need undersampling
df['not skipped'].value counts()
sns.countplot(x='not skipped', data=df, palette= 'hls')
plt.show()
plt.savefig('Skipping Behaviour')
#continue the data exploring getting some percentages
count skipped=len(data[df['not skipped']==False])
count played=len(data[df['not skipped']==True])
pct skipped=count skipped/(count skipped+count played)
print('the percentage of songs skipped is', pct_skipped*100)
pct played=count played/(count played+count skipped)
print('the percentage of songs fully played is', pct_played*100)
data = df
X = df.iloc[:,1:] #independent columns
y = df['not skipped'] #target column i.e price range
from sklearn.ensemble import ExtraTreesClassifier
import matplotlib.pyplot as plt
model = ExtraTreesClassifier()
model.fit(X,y)
print(model.feature importances ) #use inbuilt class feature importances of tree based
classifiers
#plot graph of feature importances for better visualization
feat importances = pd.Series(model.feature importances , index=X.columns)
feat importances.nlargest(10).plot(kind='barh')
plt.show()
data fin = df[['not skipped','hist user behavior reason start backbtn',
'hist user behavior reason start clickrow', 'no pause before play',
'hist user behavior n seekback', 'short pause before play', 'hist user behavior n seekfwd
'hist user behavior reason end endplay', 'hist user behavior reason start trackdone', 'hist
user behavior reason end fwdbtn','hist user behavior reason end trackdone']]
data fin.head()
#then VIF
from statsmodels.stats.outliers influence import variance inflation factor
from statsmodels.tools.tools import add constant
VIF set = data fin.copy().drop(columns=['not skipped'])
cols=VIF set.columns
VIF set = add constant(VIF set.values)
pd.Series(["{0:.2f}".format(variance inflation factor(VIF set, i)) for i in
range(VIF set.shape[1])], index=['constant'] + list(cols))
#define my target variable and the regressors
X = data fin.drop('not skipped', axis=1)
y = data fin['not skipped']
print(X.shape)
print(y.shape)
#split in train and test
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=1)
print(X train.shape)
print(X test.shape)
print(y_train.shape)
```

```
print(y test.shape)
# check target distribution of train and test set
plt.figure(figsize=(10,6))
sns.distplot(y train, label='train')
sns.distplot(y_test, label='test')
plt.legend(fontsize=15)
plt.show()
# fit the model
import statsmodels.api as sm
logit_model=sm.Logit(y_train,X_train)
result=logit_model.fit()
print(result.summary2())
# fit the model on training set
model = LogisticRegression(solver='lbfgs', random state=0, penalty='none', max iter=1)
model.fit(X train, y train) # training the algorithm
model = LogisticRegression(solver='lbfgs', random state=0, penalty='none')
print(model.fit(X train, v train)) # training the algorithm
print('\nNumber of iterations: ' + str(model.n_iter_[0]) + '/' + str(model.max_iter))
# get coefficients
print('Intercept:', model.intercept )
print('Slope:', model.coef_)
pd.DataFrame({'Variable': ['intercept'] + list(X.columns),
'Coefficient': ["{0:.5f}".format(v) for v in
np.append(model.intercept ,model.coef .flatten()).round(6)]})
X_train, y_train = np.array(y_train), np.array(X_train)
y train.reshape(1, -1)
# get fitted value on training set
y_train_predicted = model.predict(X_train)
# compare predictions
display(pd.DataFrame({'True': y_train.flatten(), 'Predicted': y_train_predicted.flatten()}))
# compare predicted probabilities (default threshold for converting to 0 or 1 is 0.5)
y train predicted prob = model.predict proba(X train)[:,1]
display(pd.DataFrame({'True': y_train.flatten(), 'Predicted_prob':
y train predicted prob.flatten(), 'Predicted': y train predicted.flatten()}))
# evaluate confusion matrix
from sklearn.metrics import confusion matrix
from sklearn.utils.multiclass import unique labels
def plot confusion matrix(y true, y pred,
normalize=False,
title=None.
cmap=plt.cm.Blues):
This function prints and plots the confusion matrix.
Normalization can be applied by setting `normalize=True`.
if not title:
if normalize:
title = 'Normalized confusion matrix'
title = 'Confusion matrix, without normalization'
# Compute confusion matrix
```

```
cm = confusion_matrix(y_true, y_pred)
# Only use the labels that appear in the data
classes = ['0', '1']
if normalize:
cm = cm.astype('float') / cm.sum(axis=1)[:, np.newaxis]
print("Normalized confusion matrix")
print('Confusion matrix, without normalization')
print(cm)
fig, ax = plt.subplots()
im = ax.imshow(cm, interpolation='nearest', cmap=cmap)
ax.figure.colorbar(im, ax=ax)
# We want to show all ticks...
ax.set(xticks=np.arange(cm.shape[1]),
yticks=np.arange(cm.shape[0]),
# ... and label them with the respective list entries
xticklabels=classes, vticklabels=classes,
title=title.
ylabel='True label',
xlabel='Predicted label')
# Rotate the tick labels and set their alignment.
plt.setp(ax.get xticklabels(), rotation=45, ha="right",
rotation mode="anchor")
# Loop over data dimensions and create text annotations.
fmt = '.2f' if normalize else 'd'
thresh = cm.max() / 2.
for i in range(cm.shape[0]):
for j in range(cm.shape[1]):
ax.text(j, i, format(cm[i, j], fmt),
ha="center", va="center",
color="white" if cm[i, j] > thresh else "black")
fig.tight layout()
return ax
np.set printoptions(precision=2)
# Plot non-normalized confusion matrix
plot_confusion_matrix(y_train, y_train_predicted)
plt.show()
# evaluate precision, recall, F1-score on train set
from sklearn.metrics import classification report
print(classification report(y train, y train predicted))
# evaluate ROC curve
from sklearn.metrics import roc auc score
from sklearn.metrics import roc curve
logit roc auc = roc auc score(y train, y train predicted)
fpr, tpr, thresholds = roc curve(y train, y train predicted prob)
plt.figure()
plt.plot(fpr, tpr, label='Logistic Regression (area = %0.2f)' % logit roc auc)
plt.plot([0, 1], [0, 1], 'r--')
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
```

```
plt.ylabel('True Positive Rate')
plt.title('Receiver operating characteristic')
plt.legend(loc="lower right")
plt.show()
from sklearn.metrics import precision recall curve
precision, recall, thresholds = precision_recall_curve(y_train, y_train_predicted_prob)
pr_auc = metrics.auc(recall, precision)
from sklearn.metrics import precision recall curve
precision, recall, thresholds = precision_recall_curve(y_train, y_train_predicted_prob)
pr_auc = metrics.auc(recall, precision)
plt.title("Precision-Recall vs Threshold Chart")
plt.plot(thresholds, precision[: -1], "b--", label="Precision")
plt.plot(thresholds, recall[: -1], "r--", label="Recall")
plt.ylabel("Precision, Recall")
plt.xlabel("Threshold")
plt.legend(loc="lower left")
plt.ylim([0,1])
# evaluate performance on test set
y test predicted = model.predict(X test)
y test predicted prob = model.predict proba(X test)[:,1]
plot_confusion_matrix(y_test, y_test_predicted)
plt.show()
print(classification report(y test, y test predicted))
logit roc auc = roc auc score(y test, y test predicted)
fpr, tpr, thresholds = roc_curve(y_test, y_test_predicted_prob)
plt.figure()
plt.plot(fpr, tpr, label='Logistic Regression (area = %0.2f)' % logit roc auc)
plt.plot([0, 1], [0, 1], 'r--')
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('Receiver operating characteristic')
plt.legend(loc="lower right")
plt.show()
precision, recall, thresholds = precision recall curve(y test, y test predicted prob)
pr auc = metrics.auc(recall, precision)
plt.title("Precision-Recall vs Threshold Chart")
plt.plot(thresholds, precision[: -1], "b--", label="Precision")
plt.plot(thresholds, recall[: -1], "r--", label="Recall")
plt.ylabel("Precision, Recall")
plt.xlabel("Threshold")
plt.legend(loc="lower left")
plt.ylim([0,1])
from sklearn.metrics import precision recall curve
precision, recall, thresholds = precision_recall_curve(y_test, y_test_predicted_prob)
pr_auc = metrics.auc(recall, precision)
plt.title("Precision-Recall vs Threshold Chart")
plt.plot(thresholds, precision[: -1], "b--", label="Precision")
plt.plot(thresholds, recall[: -1], "r--", label="Recall")
```

```
plt.from sklearn.linear model import LogisticRegressionCV
from sklearn.metrics import accuracy score
from sklearn.metrics import precision score
from sklearn.metrics import recall score
def fit_model(X_input_train, X_input_test, y_train, y_test, penalty, n_fold):
if penalty=='none':
model = LogisticRegression(solver='lbfgs', random state=0, penalty=penalty)
model.fit(X input train, y train) # training the algorithm
else:
model = LogisticRegressionCV(solver='liblinear', cv=n fold, random state=0,
penalty=penalty)
model.fit(X input train, y train) # training the algorithm
lambda set=model.Cs_
best lambda=model.C
best lambda index=np.where(lambda set == best lambda)[0]
coeff_paths=model.coefs_paths_[1]
# plot coeff paths
coeff paths=coeff paths.mean(axis=0)
avg accuracy cv=model.scores [1].mean(axis=0)
y axis range=[coeff paths.min()*1.2, coeff paths.max()*1.2]
fig, ax1 = plt.subplots(figsize=(15,15))
for i in range(0,coeff paths.shape[1]):
if i<coeff paths.shape[1]-1:
var lab=X input train.columns[i]
else:
var lab='intercept'
ax1.plot(range(0,len(lambda set)), coeff paths[:,i], label=var lab)
ax1.tick params(axis='y', labelcolor='black', labelsize=20)
ax1.set ylabel('coefficients', color='black', fontsize=25)
ax1.set xlabel('lambda', color='black', fontsize=25)
ax1.set_xticks(range(0,len(lambda set)))
ax1.set_xticklabels(lambda_set.round(5), color='black', fontsize=15, rotation=45)
ax1.legend(loc='center left', bbox to anchor=(1.2, 0.5), fontsize=22, ncol=2)
ax1.set title('\nCoefficients magnitude vs lambda values\n', fontsize=35)
ax2 = ax1.twinx()
ax2.set ylabel('Cross-Validated Accuracy', color='dodgerblue', fontsize=25)
ax2.plot((avg accuracy cv*100).round(4), color='dodgerblue', linestyle='--', linewidth=7,
ax2.tick params(axis='y', labelcolor='dodgerblue', labelsize=20)
ax2.set yticklabels(['{:,.2%}'.format(x) for x in avg accuracy cv])
# vertical line corresponding to best Lambda
ax2.axvline(best_lambda_index, color='red', linestyle='--', linewidth=7, label='best_Lambda')
ax2.legend(loc='upper center', bbox to anchor=(0.5, -0.15), fontsize=25)
plt.show()
coeff=pd.DataFrame({'Variable': ['intercept'] + list(X input train.columns),
'Coefficient': ["{0:.8f}".format(v) for v in
np.append(model.intercept_,model.coef_.flatten()).round(6)]})
display(coeff)
y_train_predicted = model.predict(X_input_train)
y train predicted prob = model.predict proba(X input train)[:,1]
y test predicted = model.predict(X input test)
y_test_predicted_prob = model.predict_proba(X_input_test)[:,1]
```

```
train_accuracy=accuracy_score(y_train, y_train_predicted)
test accuracy=accuracy score(y test, y test predicted)
train precision=precision score(y train, y train predicted, average='macro')
test_precision=precision_score(y_test, y_test_predicted, average='macro')
train_recall=recall_score(y_train, y_train_predicted, average='macro')
test recall=recall score(y test, y test predicted, average='macro')
results = pd.DataFrame({'Penalty': [penalty],
'Train Accuracy': [train accuracy], 'Test Accuracy': [test accuracy],
'Train_Precision': [train_precision], 'Test_Precision': [test_precision],
'Train_Recall': [train_recall], 'Test_Recall': [test_recall]})
display(results)
return resultsylabel("Precision, Recall")
plt.xlabel("Threshold")
plt.legend(loc="lower left")
plt.ylim([0,1])
X_orig = df.drop(columns=['not skipped'])
y orig = df['not skipped'].values
print(X.shape)
print(y.shape)
#split in train and test
X_train_orig, X_test_orig, y_train_orig, y_test_orig = train_test_split(X_orig, y_orig,
test size=0.2, random state=1)
print(X train.shape)
print(X test.shape)
print(y_train.shape)
print(y test.shape)
# fit LASSO on original dataset with all variables (so that some will be set to 0)
results LASSO = fit model(X train orig, X test orig, y train, y test, penalty='I1', n fold=5)
# fit Ridge on original dataset with all variables (so that some will be shrinked 0)
results_Ridge = fit_model(X_train_orig, X_test_orig, y_train, y_test, penalty='l2', n_fold=5)
# fit LogisticRegression on dataset with selected variables
results NoPen = fit model(X train, X test, y train, y test, penalty='none', n fold=5)
# compare performance
pd.concat([results NoPen, results LASSO, results Ridge], axis=0)
Decision Tree.
```

import pandas as pd
import numpy as np
import math
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LinearRegression
from sklearn import metrics
from sklearn import preprocessing
%matplotlib inline
#import dataset
data=pd.read_excel('Spotify Dataset.xlsx', index_col=1)
data=data.dropna()
#get rid of the variables

```
data.drop(['session_id', 'session_length', 'track_id_clean', 'skip_1', 'skip_2', 'skip_3',
'hour of day', 'date'], axis=1, inplace=True)
[{"metadata":{"trusted":true},"cell type":"code","source":"#transform the booleans in 0 and
1\ndata[['not skipped', 'hist user behavior is shuffle', 'premium']]=(data[['not skipped',
'hist user behavior is shuffle',
'premium']]==True).astype(int)","execution_count":null,"outputs":[]}]
data.head()
#dummies
dummy = pd.get dummies(data[['context type',
'hist_user_behavior_reason_start',
'hist_user_behavior_reason_end']], drop_first = True)
dummy.head()
#get rid of the columns that I have turned into dummies
step = pd.concat([data, dummy], axis=1)
step.drop(['context type',
'hist user behavior reason start',
'hist user behavior reason end'], inplace=True, axis=1)
step.head()
# target variable and the regressors
X = step.iloc[:,1:]
y = step['not_skipped']
# K-fold Cross-Validation function
from sklearn.model selection import KFold
def kFold CV(X, y, model, n fold, display=True):
# generate folds
folds = KFold(n splits=n fold, random state=0, shuffle=True)
# fit model on each k-1 fold and evaluate performances (errors)
results = pd.DataFrame(columns = ['Split', 'Train size', 'Test size', 'Train R^2', 'Train RMSE',
'Test RMSE'], dtype=float).fillna(0)
fig = plt.figure(figsize=(10,1.5*n_fold))
plot count=1
split count=1
model list={}
for train index, test index in folds.split(X, y):
# define train and test (validation) set
X split train = X.iloc[train index, :]
X split test = X.iloc[test index, :]
y split train = y.iloc[train index, :]
y split test = y.iloc[test index, :]
# plot target variable distribution comparison between split train and split test set
ax = fig.add subplot(math.ceil(n fold / 3), 3, plot count)
sns.distplot(y split train, label='train', ax=ax)
sns.distplot(y split test, label='test', ax=ax)
ax.set title('Target variable distribution\nsplit ' + str(split count), fontsize=12)
ax.legend(fontsize=8)
# fit model on train set and get performances on train set
model_fit = model.fit(X_split_train, y_split_train.values.ravel())
y_train_predicted = model.predict(X_split_train)
R2 train = metrics.r2 score(y split train, y train predicted)
RMSE train = np.sqrt(metrics.mean squared error(y split train, y train predicted))
model_list['split_'+str(split_count)]=model_fit
```

```
# get performance on test set
y test predicted = model.predict(X split test)
RMSE test = np.sqrt(metrics.mean squared error(y split test, y test predicted))
# append results
results=results.append(pd.DataFrame([[split_count, X_split_train.shape[0],
X_split_test.shape[0], R2_train,
RMSE train, RMSE test]],
columns=results.columns))
split count += 1
plot count += 1
results['Split']=results['Split'].astype(int)
results['Train size']=results['Train size'].astype(int)
results['Test size']=results['Test size'].astype(int)
if display==True:
plt.tight layout()
fig.subplots adjust(top=0.88)
plt.show()
display(results)
else:
plt.close()
return results, model list
from sklearn.tree import DecisionTreeRegressor
model = DecisionTreeRegressor(random_state=0, max_depth=3)
X train, X test, y train, y test = train test split(X, y, test size=0.2, random state=0,
shuffle=True)
model.fit(X train, y train)
print(model)
y train predicted = model.predict(X train)
RMSE train = np.sqrt(metrics.mean squared error(y train, y train predicted))
y test predicted = model.predict(X test)
RMSE test = np.sqrt(metrics.mean squared error(y test, y test predicted))
print('\n\nRoot Mean Squared Error on train set:', RMSE train)
print('Root Mean Squared Error on test set:', RMSE test)
print('Mean of y train:', float(y.mean()))
# plot tree
from sklearn.externals.six import StringIO
from IPython.display import Image
from sklearn.tree import export graphviz
import pydotplus
dot data = StringIO()
export graphviz(model, out file=dot data,
filled=True, rounded=True,
special characters=True)
graph = pydotplus.graph_from_dot_data(dot_data.getvalue())
Image(graph.create png())
# predicted values are the mean value in each terminal node
pd.DataFrame({'True': y_train.values.flatten(), 'Predicted': y_train_predicted.flatten()})
# features importance
feat importance = pd.DataFrame({'Variable': X.columns, 'Importance':
model.feature_importances_}).sort_values(by=['Importance'], ascending=False)
```

```
display(feat_importance)
sns.barplot(y='Variable', x='Importance', data=feat_importance)
plt.title('Feature Importance', fontsize=15)
plt.show()
```

Random forest.

```
from sklearn.ensemble import RandomForestRegressor
model = RandomForestRegressor(n estimators= 50, random state=0)
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=0,
shuffle=True)
model.fit(X train, y train.values.flatten())
print(model)
y train predicted = model.predict(X train)
RMSE train = np.sqrt(metrics.mean squared error(y train, y train predicted))
y test predicted = model.predict(X test)
RMSE test = np.sqrt(metrics.mean squared error(y test, y test predicted))
print('\n\nRoot Mean Squared Error on train set:', RMSE train)
print('Root Mean Squared Error on test set:', RMSE test)
print('Mean of y train:', float(y.mean()))
# access all the fitted trees
model.estimators
# get features importance and plot
feat importance = pd.DataFrame({'Variable': X.columns, 'Importance':
model.feature importances }).sort values(by=['Importance'], ascending=False)
display(feat importance)
sns.barplot(y='Variable', x='Importance', data=feat importance)
plt.title('Feature Importance', fontsize=15)
plt.show()from sklearn.ensemble import RandomForestClassifier
X train, X test, y train, y test = train test split(X, y, random state = 0)
clf = RandomForestClassifier(max features = 10, random state = 0).fit(X train, y train)
print('Accuracy of RF classifier on training set: {:.2f}'
.format(clf.score(X_train, y_train)))
print('Accuracy of RF classifier on test set: {:.2f}'
.format(clf.score(X test, v test)))
# recall all available parameters for Random Forest
print(RandomForestRegressor())
```