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#ricopue's notebook's code snippet
from sklearn.model_selection import StratifiedKFold
X_new=df_new.loc[train_index][feats]
y=df_new.loc[train_index]['preds']

params_lgb = {'learning_rate': 0.06,'objective': 'multiclass','boosting': 'gbdt','n_jobs': -1,'verbosity': -1, 'num_classes':7}

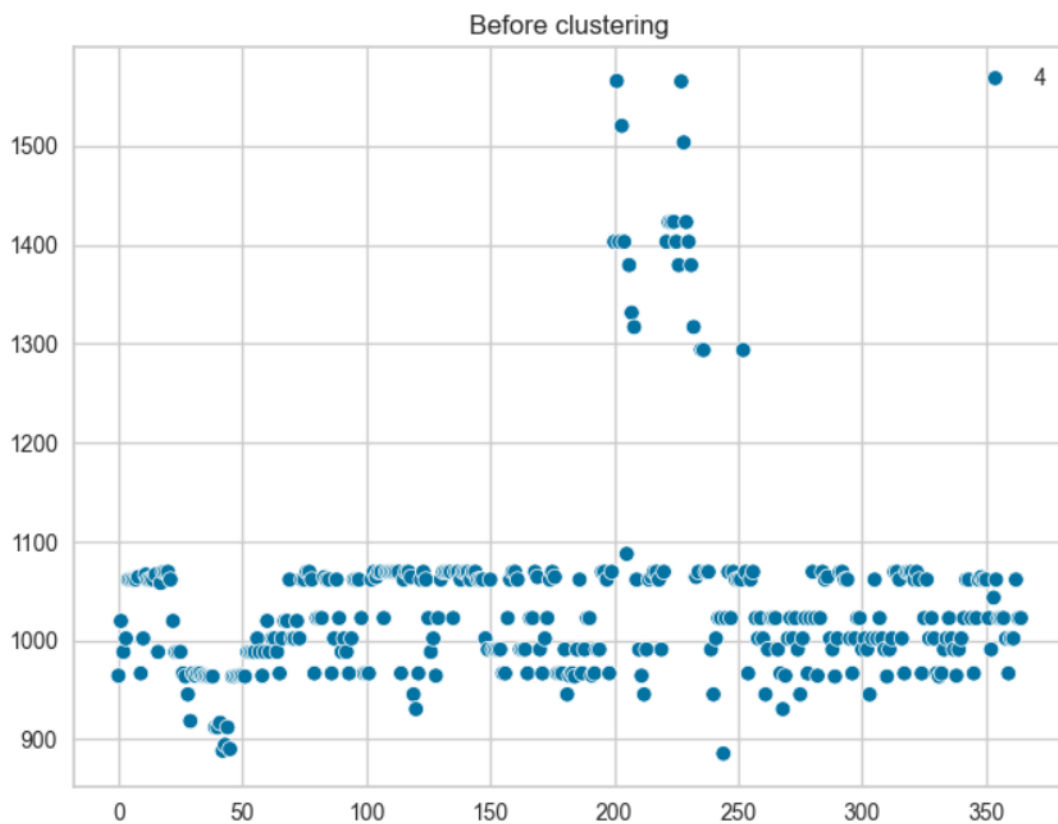
model_list=[]

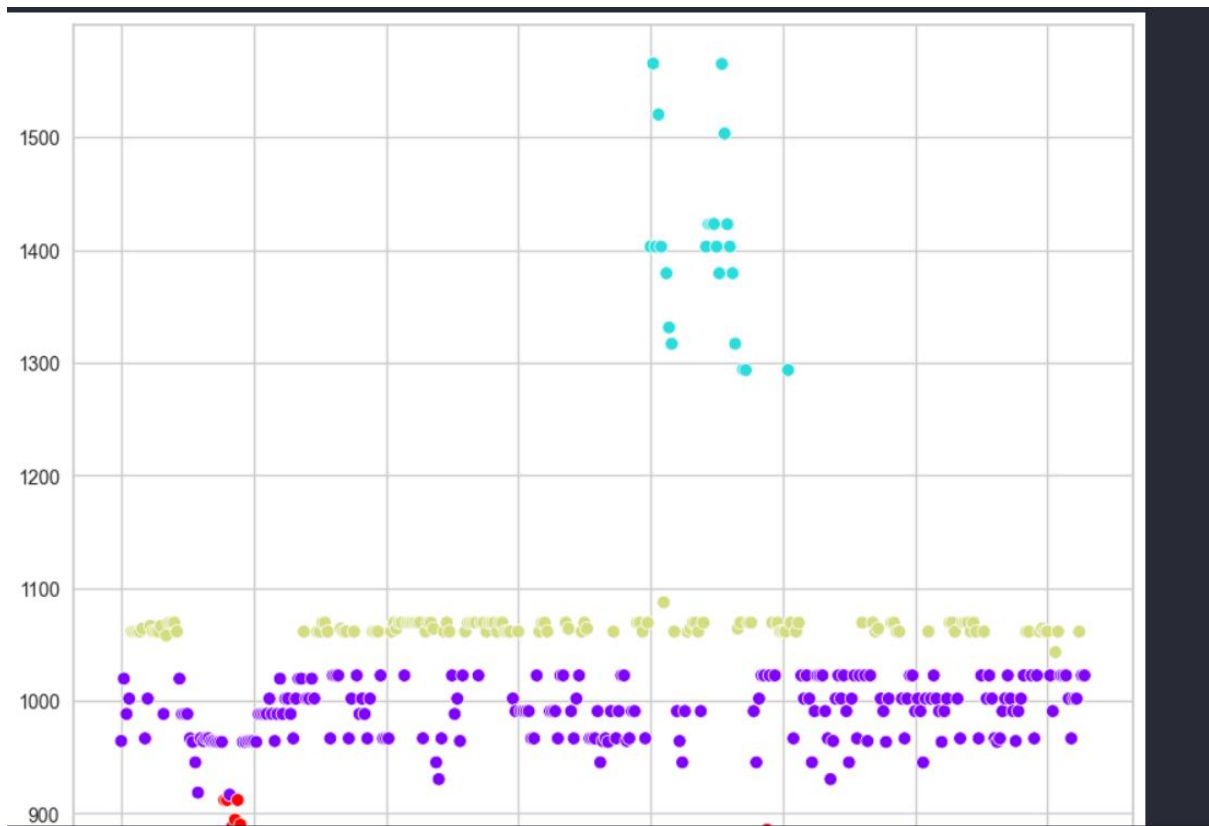
gkf = StratifiedKFold(11)
for fold, (train_idx, valid_idx) in enumerate(gkf.split(X_new,y)):

    tr_dataset = lgb.Dataset(X_new.iloc[train_idx],y.iloc[train_idx],feature_name = feats)
    vl_dataset = lgb.Dataset(X_new.iloc[valid_idx],y.iloc[valid_idx],feature_name = feats)

    model = lgb.train(params = params_lgb,
                      train_set = tr_dataset,
                      valid_sets = vl_dataset,
                      num_boost_round = 5000,
                      callbacks=[ lgb.early_stopping(stopping_rounds=300, verbose=False), lgb.log_evaluation(period=200)])

    model_list.append(model)
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plt.figure(figsize=(15, 6), dpi=150)
plt.rcParams['axes.facecolor'] = 'orange'
plt.rc('axes', edgecolor='white')
plt.plot(df['Day'][:-test_size], df['4'][:-test_size], color='black', lw=2)
plt.plot(df['Day'][-test_size:], df['4'][-test_size:], color='blue', lw=2)
plt.title('4', fontsize=15)
plt.xlabel('Date', fontsize=12)
plt.ylabel('4', fontsize=12)
plt.legend(['Training set', 'Test set'], loc='upper left', prop={'size': 15})
plt.grid(color='white')
plt.show()
```

0.5s

