```
Final Project Team Code – Seasonal Sales Analysis
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In [1]:
```

```
import numpy as np
import pandas as pd
from sklearn import datasets
from sklearn.linear model import LogisticRegression, LinearRegression, RidgeClas
sifier, Ridge
from sklearn.tree import DecisionTreeClassifier
from sklearn import metrics
from sklearn.model selection import cross val score
from sklearn.model selection import train test split
import matplotlib.pyplot as plt
%matplotlib inline
```

Data Preparation

```
In [2]:
# read files
orig = pd.read csv('BlackFriday.csv')
orig.head()
```

Out[2]:

```
User_ID Product_ID Gender Age Occupation City_Category Stay_In_Current_City_Years
  1000001 P00069042 F
                           170- 10
0-
  1000001 P00248942 F
                           17
                                10
                                      Α
                                           2
1
0-
2 1000001 P00087842 F
                           17
                                10
                                      Α
                                           2
0-
 1000001 P00085442 F
                           17
                                10
                                      Α
                                           2
  1000002 P00285442 M 55+
                                      C
                                16
                                           4+
In [3]:
data = orig
In [4]:
```

```
# list out the types of features
data.dtypes
```

Out[4]:

```
int64
User ID
Product ID
                                  object
```

```
Gender
                               object
Age
                               object
                               int64
Occupation
                               object
City Category
                              object
Stay In Current City Years
                               int64
Marital Status
Product Category 1
                                int64
Product Category 2
                              float64
Product Category 3
                              float64
Purchase
                                int64 dtype:
object
In [5]:
# list out the values for Gender, Age, Stay_In_Current_City_Years, Marital_Statu
for col name in [ 'Gender', 'Age', 'Stay In Current City Years', 'Marital Status
']:
       print( col name, ": ", data[col name].unique()
Gender : ['F' 'M']
Age: ['0-17' '55+' '26-35' '46-50' '51-55' '36-45' '18-25']
Stay In Current City Years : ['2' '4+' '3' '1' '0']
Marital Status: [0 1]
In [6]:
# convert values for selected features
to replace = {'Stay In Current City Years':{'0':0, '1':1, '2':2, '3':3, '4+':4},
              'Marital Status':{0:'N', 1:'Y'}
          } data =
data.replace(to replace) In
[7]:
# dummyise features - Gender, Age, City Category, Marital Status for
field in ['Gender','Age','City Category','Marital Status']:
# Go through each possible value for value in data[field].unique():
                                        data[field + " " + value] =
        # Create a new binary field
pd.Series(data[field] == value, dtype=int) # Drop the original field
data = data.drop([field], axis=1)
# show new data
data.head() Out[7]:
```

User_ID Product_ID Occupation Stay_In_Current_City_Years Product_Category_1 Product_

5 rows x 22 columns

```
In [8]:
# data cleaning
# check for missing values
missing values = data.isnull().sum().sort values(ascending = False)
missing values = missing values[missing values > 0]/data.shape[0]
print(f'{missing values *100} %')
Product Category 3
                    69.441029
Product Category 2 31.062713 dtype:
float64 %
In [9]:
# copy the data to a new dataframe
# fill the NaN value with 0 value
data0 = data.fillna(0)
In [10]:
# check for missing values again
# make sure there is no missing value
missing values = data0.isnull().sum().sort values(ascending = False)
missing values = missing values[missing values > 0]/data0.shape[0]
print(f'{missing values *100} %')
Series([], dtype: float64) %
In [11]:
# select the features we want to evaluete
feats = ['Age 0-17','Age 18-25','Age_26-35','Age_36-45','Age_46-50','Age_51-55',
'Age 55+','Stay In Current City Years','Gender F', 'Gender_M', 'City_Category_A'
,'City Category B','City Category C','Marital Status N','Marital Status Y']
# set the labels
# we want to predict the amount of products we should stock for each category in
the future
label1 = ['Product Category 1'] label2
= ['Product Category 2'] label3 =
['Product Category 3']
# split the whole data into 2 data: 90% train data, 10% test data
# we will train our model on train data and evaluate our model with test data
X = data0[feats]
Y = data0[label1 + label2 + label3]
```

```
X train, X test, Y train, Y test = train test split(X, Y, test size=0.1, random
state=542) In [12]:
# use classification to predict whether an instance has a 0 value in Product Cat
egory 2 & 3
# we skip Product Category 1 because it does not have 0 value#
train data for field in
['Product_Category_2','Product_Category_3']: # Go through
each possible value for value in
Y train[field].unique():
       # Create a new binary field
       Y train[field + ' 1'] = pd.Series(Y train[field] != 0, dtype=int)
# test data for field in
['Product Category 2', 'Product Category 3']: # Go through
each possible value for value in Y test[field].unique():
        # Create a new binary field
        Y test[field + ' 1'] = pd.Series(Y test[field] != 0, dtype=int)
/anaconda3/lib/python3.7/site-packages/ipykernel launcher.py:8: Sett
ingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row indexer, col indexer] = value instead
See the caveats in the documentation: http://pandas.pydata.org/panda
s-docs/stable/indexing.html#indexing-view-versus-copy
/anaconda3/lib/python3.7/site-packages/ipykernel launcher.py:16: Set
tingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row indexer, col indexer] = value instead
See the caveats in the documentation: http://pandas.pydata.org/panda
s-docs/stable/indexing.html#indexing-view-versus-copy
app.launch new instance() In [13]:
# create new dataframes that drop NaN values for each Product Category 2 & 3
# we skip Product Category 1 because it does not contain NaN values
# we will use this for classification
data PC2 = data.dropna(axis = 0, subset = ['Product Category 2']) data PC3
= data.dropna(axis = 0, subset = ['Product Category 3'])
X PC2 = data PC2[feats]
Y PC2 = data PC2[label1 + label2 + label3] X train PC2, X test PC2, Y train PC2,
Y test PC2 = train test split(X PC2, Y PC2
, test size=0.1, random state=542)
X PC3 = data PC3[feats]
Y_PC3 = data_PC3[label1 + label2 + label3] X_train_PC3, X_test_PC3, Y_train_PC3,
Y test PC3 = train test split(X PC3, Y PC3
```

```
, test_size=0.1, random_state=542) In
[]:
```

Baseline

We use the mean value to as the baseline to compare with the performance of our model.

```
In [16]:
# calculate a baseline
# use mean value to predict
# first we look at Product Category 1 print("Baseline")
print("")
mae base = np.sum(np.abs(Y train[label1] - Y train[label1].mean()))[0] / len(Y t
rain[label1]) predict base = Y train[label1].mean()[0] *
len(Y_test[label1]) actual_base = np.sum(Y_test[label1])[0]
off_base = (predict_base - actual_base)/actual_base
print("Product Category 1") print("Mean absolute
error:", round (mae base, 4))
print("Our predictions are", round(off base*100, 4), "% off from the actual values
") print("")
mae base = np.sum(np.abs(Y train[label2] - Y train[label2].mean()))[0] / len(Y t
rain[label2])
predict base = Y train[label2].mean()[0] * len(Y test[label2]) actual base
= np.sum(Y test[label2])[0]
off base = (predict base - actual base) / actual base print ("Product Category 2")
print("Mean absolute error:", round(mae base, 4))
print("Our predictions are", round(off base*100, 4), "% off from the actual values
") print("")
mae_base = np.sum(np.abs(Y_train[label3] - Y_train[label3].mean()))[0] / len(Y_t
rain[label3]) predict base = Y train[label3].mean()[0] *
len(Y test[label3]) actual base = np.sum(Y test[label3])[0]
off_base = (predict_base - actual_base)/actual_base
print("Product Category 3") print("Mean absolute
error:", round (mae base, 4))
print("Our predictions are", round(off base*100, 4), "% off from the actual values
")
Baseline
```

```
Product_Category_1
Mean absolute error: 2.8898 Our predictions are 0.5645
% off from the actual values
```

```
Product_Category_2
Mean absolute error: 5.5991 Our predictions are -0.5719
% off from the actual values

Product_Category_3
Mean absolute error: 5.3813
Our predictions are 0.3549 % off from the actual values
```

Predict the amount to stock for each product category

Product_Category_1

```
In [17]:
# Forward Feature Selection def check next subset( all feats, labels,
known good feats ):
   best score = 100000 best_subset
= None for f in all feats.columns.tolist():
       # If we've selected this feature already, do not consider it again
if f in known good feats:
                                  continue
       # Create a copy of the good features, so that we can append the new one
       # This will be the feature subset for this iteration
# From the dataframe, get the columns of interest train subset
= all feats[iter feat subset]
       # complexity control for our model
\# control the value fo alpha a = 0
error = 100000
       alpha ridge = [1e-15, 1e-10, 1e-8, 1e-4, 1e-3, 1e-2, 1, 5, 10, 20]
                               model = Ridge(alpha=i, normalize=True) # we
for i in alpha ridge:
select ridge regression as our model
           # we use negative mean absolute error as our score to evaluate the p
erformance of our model
           # first we negate this value, make it a positive number
           # the lower (closer to 0) the better
           # if current score is lower than the best score
           # we set it as the new best score, and set the new alpha value
avg_score = - np.mean( cross_val_score( model, train_subset, labels,
scoring='neg mean absolute error', cv=3 ) )
                                                   if avg score < error:</pre>
error = avg score
                               a = i
       model = Ridge(alpha=a, normalize=True)
```

```
avg score = - np.mean( cross val score( model, train subset, labels, sco
ring='neg mean absolute error', cv=3 ) )
        if avg score < best score:</pre>
best score = avg score
                                    best subset
= iter feat subset
                    return best subset,
best score, a
In [18]:
# Select the best features to work with
known good feats = []
score = 100000
best score 1 = 10000
best feats 1 = []
al 1 = 0
for i in range (15): # 15 is the number of all features
    known good feats, score, a = check next subset( X train, Y train[label1], kn
own good feats )
    if score < best score 1:</pre>
        best score 1 = score
        best feats 1 = known good feats
        al 1 = a
    else:
        break
        print("Finished")
print("We select", best feats 1)
print("Mean absolute error (train data):", round(best score 1,4))
We select ['Age 18-25', 'Age 26-35', 'Age 55+', 'Age 0-17', 'Age 36-
45', 'Age 46-50']
Mean absolute error (train data): 2.8745
In [19]:
# set X to the selected best feats
X train best 1 = X train[best feats 1]
X \text{ test best } 1 = X \text{ test[best feats } 1]
# model: ridge regression
model 1 = Ridge(alpha=al 1, normalize=True) model 1.fit(X train best 1,
Y train[label1])
predictions 1 = model 1.predict(X test best 1) mae 1 =
metrics.mean absolute error (Y test[label1], predictions 1)
predict 1 = np.sum(predictions 1) actual 1 =
np.sum(Y test[label1])[0] off 1 = (predict 1-actual 1)/actual 1
print("Product_Category_1") print("Model: Ridge Regression")
print("Mean absolute error: ", round(mae 1,4)) print("Our predictions
are", round(off 1*100,4), "% off from the actual values")
```

Product_Category_1

Model: Ridge Regression

Mean absolute error: 2.8629

Our predictions are 0.5678 % off from the actual values

Comparing with the baseline, this model does not significantly improve the performance. Reasons...

Product_Category_2

Ridge Regression

```
In [20]:
# repeat for Product Category 2
In [22]:
# look at the relationship between features & Product Category 2
# Select the best features to work with
known good feats = []
score = 100000
best score 2 = 10000
best feats 2 = []
al 2 = 0
for i in range (15):
    known good feats, score, a = check next subset( X train, Y train[label2], kn
own good feats )
    if score < best score 2:</pre>
        best score 2 = score
        best feats 2 = known good feats
        al 2 = a
    else:
        print("Finished")
print("We select", best feats 2)
print ("The best mean absolute error we get is", round (best score 2,4))
We select ['City_Category_C', 'Age_18-25', 'Age_0-17', 'Age_26-35',
'Age 36-45', 'Marital Status N', 'Age 51-55', 'Gender F']
The best mean absolute error we get is 5.5932 In [23]:
print("Product Category 2 - before classification") print("Model:
Ridge Regression")
# set X to the selected best feats
X train best 2 = X train[best feats 2]
X_test_best_2 = X_test[best_feats_2]
# model
model 2 = Ridge(alpha=al 2, normalize=True)
model 2.fit(X train best 2, Y train[label2])
predictions 2 = model 2.predict(X test best 2)
mae 2 = metrics.mean absolute error( Y test[label2], predictions 2 )
predict 2 = np.sum(predictions 2) actual 2 =
np.sum(Y test[label2])[0] off 2 = (predict 2-actual 2)/actual 2
```

```
print("Mean absolute error: ", round(mae_2,4)) print("Our predictions
are",round(off_2*100,4),"% off from the actual values")

Product_Category_2 - before classification
Model: Ridge Regression
Mean absolute error: 5.5874 Our predictions are -0.5811
% off from the actual values
```

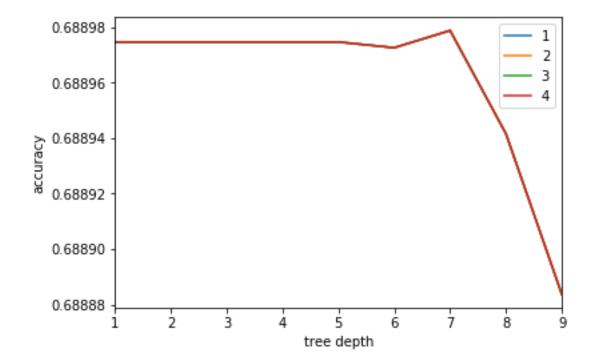
Classification In

[24]:

```
### complexity control
In [25]:
# this function return the accuracy from given values of max depth and min sampl
es leaf def cv eval(X train, Y train, d, l):
    # Check above for what the method should do
    model = DecisionTreeClassifier(max depth=d, min samples leaf=l, criterion="e
ntropy")
    model.fit(X train, Y train)
    acc = np.mean(cross val score(model, X train, Y train, cv=3))
return acc # Return the proper value
In [26]:
depths list = range (1, 10)
min leaf size list = range(1, 5)
df = pd.DataFrame(index=depths list ,columns=min leaf size list)
for v in min leaf size list:
    1 = []
    for x in depths list:
        1.append(cv eval(X train, Y train['Product Category 2 1'], x, v))
    df[v] = 1
ax = df.plot()
ax.set xlabel("tree depth")
ax.set ylabel("accuracy")
```

```
Out[26]:
```

```
Text(0, 0.5, 'accuracy')
```



From the graph, we choose max_depth = 7 We do not set min_samples_leaf because it does not make a significant difference.

```
In [27]:

# Get the max depth from the maximum value of accuracy
i =np.argmax(1)
md = depths_list[i]

In []:

In [28]:

# split the train data into sub train & test data sets to do classification
X train sub, X test sub, Y train sub, Y test sub = train test split(
```

```
In [29]:
```

```
# Decision Tree Classifier - whether a customer will buy Product_Category_2
dec_tree_2 = DecisionTreeClassifier(max_depth = md, criterion='entropy')
dec_tree_2.fit(X_train_sub, Y_train_sub)
```

Out[29]:

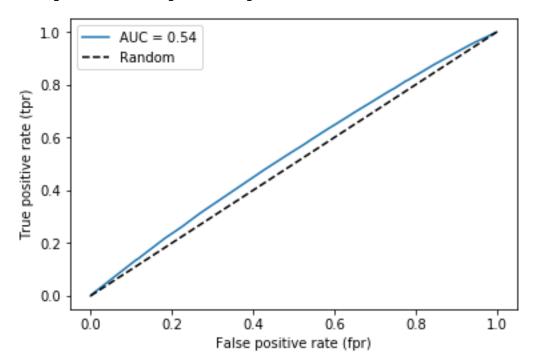
X train, Y train['Product Category 2 1'], test size=0.2)

```
fpr_2, tpr_2, thresholds_2 = metrics.roc_curve( Y_test_sub, dec_tree_2.predict_p
roba(X_test_sub)[:, 1] ) auc_2 = metrics.roc_auc_score(Y_test_sub,
dec_tree_2.predict_proba(X_test_sub)[: , 1]) In [31]:

plt.plot(fpr_2, tpr_2, label="AUC = %.2f" % round(auc_2, 2))
plt.xlabel("False positive rate (fpr)") plt.ylabel("True positive
rate (tpr)") plt.plot([0,1], [0,1], 'k--', label="Random")
plt.legend(loc=2)

Out[31]:
```

<matplotlib.legend.Legend at 0x10655ff98>

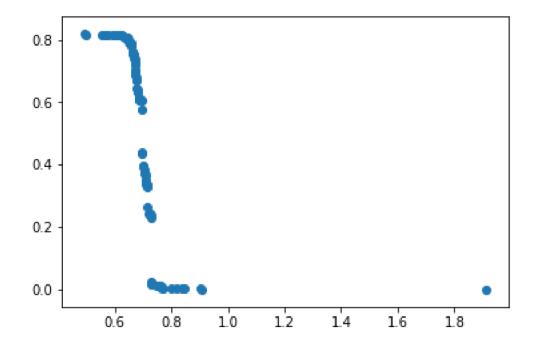


In [32]:

'precision', 'predicted', average, warn_for)
/anaconda3/lib/python3.7/site-packages/sklearn/metrics/classificatio
n.py:1143: UndefinedMetricWarning: F-score is ill-defined and being
set to 0.0 due to no predicted samples.

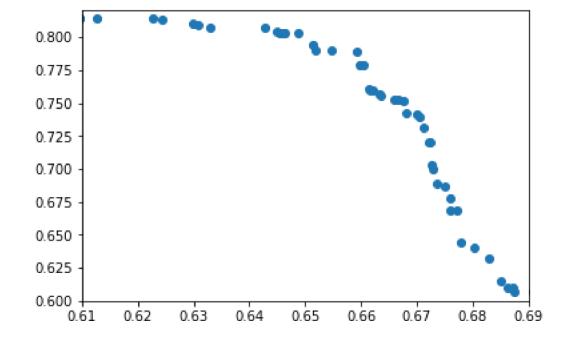
'precision', 'predicted', average, warn for)

In [33]: # Graph plt.figure() plt.scatter(thresholds_2, accs_2) plt.show()



In [34]:

```
# Enlarge the graph
plt.figure()
plt.scatter(thresholds_2, accs_2)
plt.xlim(0.61, 0.69)
plt.ylim(0.6, 0.82)
plt.show()
```



From the graph, we pick 0.674 as our threshold value (the point where accuracy starts to drop sharply.

In [98]:

```
Y test probability 2 = dec tree 2.predict proba(X test)[:, 1] > 0.673 In
[ ]:
In [147]:
model 2 c = Ridge(alpha=al 2, normalize=True)
model_2_c.fit(X_train_PC2[best_feats_2], Y_train_PC2[label2]) predictions_2_c
= model 2 c.predict(X test best 2)
In [148]:
predictions 2 cl = [] for i in range(len(Y test probability 2)):
predictions 2 cl.append((Y test probability 2[i]*predictions 2 c[i])[0])
predictions 2 cl = np.asarray(predictions 2 cl)
In [149]:
# Apply classification to the predictions of the ridge regression model
# If we precict a customer will buy Product Category 2
mae 2 c = metrics.mean absolute error( Y test[label2], predictions 2 cl )
predict_2_c = np.sum(predictions_2_a) actual_2_c = np.sum(Y_test[label2])[0]
off 2 c = (predict 2 c-actual 2 c)/actual 2 c
print("Product Category 2 - after classification") print("Model:
Ridge Regression")
print("Mean absolute error: ", round(mae 2 c, 4)) print("Our predictions
are", round(off 2 c*100,4), "% off from the actual values")
Product Category 2 - after classification
Model: Ridge Regression
Mean absolute error: 6.3828
Our predictions are -2.9521 % off from the actual values
```

We get a greater mean absolute error here. This is probably because when we multiply the predictions from ridge and classification, we have a greater error when the predictions from classification go wrong.

Product_Category_3

Ridge Regression

```
In [154]:
```

```
# Select the best features to work with
known good feats = []
score = 100000
best score 3 = 10000
best feats 3 = []
al 3 = 0
for i in range (15):
    known good feats, score, a = check next subset( X train, Y train[label3], kn
own good feats )
    if score < best score 3:</pre>
        best score 3 = score
        best feats 3 = known good feats
        al 3 = a
    else:
        break
print("We select", best feats 3)
print("The best mean absolute error we get is", round(best score 3,4))
We select ['City Category C', 'Gender F', 'City Category A', 'Age 55
+', 'Age_46-50', 'Age_51-55', 'Age_36-45', 'Age 18-25']
The best mean absolute error we get is 5.3638
In [155]:
# set X to the selected best feats
X train best 3 = X train[best feats 3]
X test best 3 = X test[best feats 3]
# model
model 3 = Ridge(alpha=al 3, normalize=True) model 3.fit(X train best 3,
Y train[label3])
predictions 3 = model_3.predict(X_test_best_3) mae_3 =
metrics.mean absolute error( Y test[label3], predictions 3 )
predict 3 = np.sum(predictions 3) actual 3 =
np.sum(Y test[label3])[0] off 3 = (predict 3-actual 3)/actual 3
print("Product Category 3 - before classification")
print("Model: Ridge Regression")
print("Mean absolute error: ", round(mae 3,4)) print("Our predictions
are", round(off 3*100,4), "% off from the actual values")
Product Category 3 - before classification
Model: Ridge Regression
```

look at the relationship between features & Product Category 3

```
Mean absolute error: 5.3498

Our predictions are 0.3553 % off from the actual values
```

Classification

In [156]:

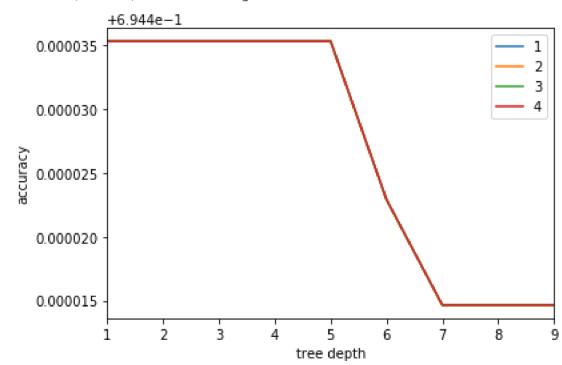
```
df_3 = pd.DataFrame(index=depths_list ,columns=min_leaf_size_list)

for v in min_leaf_size_list:
    1_3 = []
    for x in depths_list:
        1_3.append(cv_eval(X_train, Y_train['Product_Category_3_1'], x, v))
    df_3[v] = 1_3

ax = df_3.plot()
ax.set_xlabel("tree depth")
ax.set_ylabel("accuracy")
```

Out[156]:

Text(0, 0.5, 'accuracy')



In [159]:

```
# Get the max depth from the maximum value of accuracy md_3 = 5
```

In [160]:

```
X_train_sub_3, X_test_sub_3, Y_train_sub_3, Y_test_sub_3 = train_test_split(
X_train, Y_train['Product_Category_3_1'], test_size=0.2) In [161]:
```

```
# Decision Tree Classifier - whether a customer will buy Product_Category_2
dec_tree_3 = DecisionTreeClassifier(max_depth = md_3, criterion='entropy')
dec_tree_3.fit(X_train_sub_3, Y_train_sub_3)
Out[161]:
```

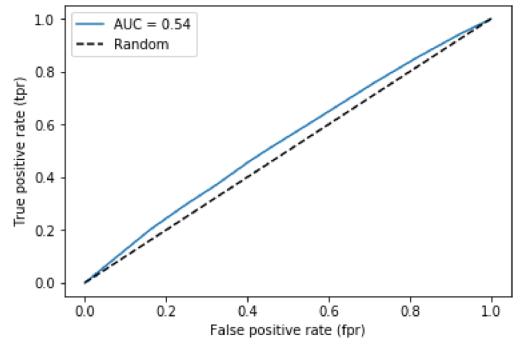
In [162]:

```
# Use sub test data to calculate AUC
fpr_3, tpr_3, thresholds_3 = metrics.roc_curve( Y_test_sub_3, dec_tree_3.predict
_proba(X_test_sub_3)[:, 1] ) auc_3 = metrics.roc_auc_score(Y_test_sub_3,
dec_tree_3.predict_proba(X_test_sub_
3)[:, 1])

plt.plot(fpr_3, tpr_3, label="AUC = %.2f" % round(auc_3, 2))
plt.xlabel("False positive rate (fpr)") plt.ylabel("True positive
rate (tpr)") plt.plot([0,1], [0,1], 'k--', label="Random")
plt.legend(loc=2)
```

Out[162]:

<matplotlib.legend.Legend at 0x1a18354c50>

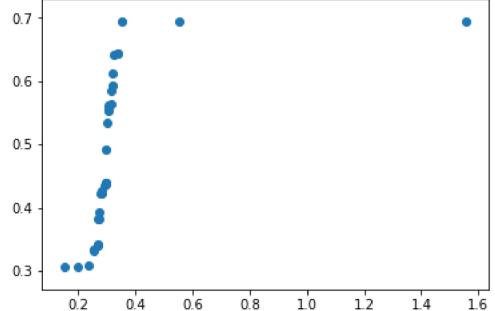


In [163]:

```
# Calculate accuracy of predictions of sub test data set based on different thre
shold values
accs_3 = []
for t in thresholds_3:
    acc = metrics.accuracy_score( Y_test_sub_3, dec_tree_3.predict_proba(X_test_sub_3)[:, 1] > t )
    accs_3.append(acc)
```

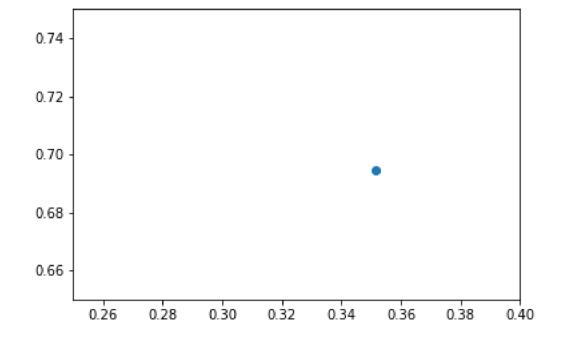
In [164]:

```
# Graph
plt.figure()
plt.scatter(thresholds_3, accs_3)
plt.show()
```



In [168]:

```
# Enlarge the graph
plt.figure()
plt.scatter(thresholds_3, accs_3)
plt.xlim(0.25, 0.4)
plt.ylim(0.65, 0.75)
plt.show()
```



Set threshold = 0.332778

```
In [173]:
```

```
Y_test_probability_3 = dec_tree_3.predict_proba(X_test)[:, 1] > 0.35 In [174]:
```

```
model_3_c = Ridge(alpha=al_3, normalize=True)

model_3_c.fit(X_train_PC3[best_feats_3], Y_train_PC3[label3]) predictions_3_c =

model_3_c.predict(X_test_best_3)

predictions_3_cl = [] for i in range(len(Y_test_probability_3)):
    predictions_3_cl.append((Y_test_probability_3[i]*predictions_3_c[i])[0])

predictions_3_cl = np.asarray(predictions_3_cl)

mae_3_c = metrics.mean_absolute_error( Y_test[label3], predictions_3_cl)

predict_3_c = np.sum(predictions_3_a) actual_3_c = np.sum(Y_test[label3])[0]

off_3_c = (predict_2_c-actual_3_c)/actual_3_c

print("Product_Category_3 - after classification") print("Model:
    Ridge Regression")

print("Mean absolute error: ", round(mae_3_c,4)) print("Our predictions are", round(off_3_c*100,4),"% off from the actual values")

Product_Category_3 - after classification
```

Model: Ridge Regression

Mean absolute error: 4.7526

Our predictions are 71.4929 % off from the actual values