Final Project - Analysis on Briday Friday Sales

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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]:
```

data = orig

In [4]:

```
User_ID Product_ID Gender Age Occupation City_Category Stay_In_Current_City_Years
                            17<sup>0-</sup> 10
  1000001 P00069042 F
                                             2
   1000001 P00248942 F
                                  10
                                       Α
                                             2
                            17
                                             2
2 1000001 P00087842 F
                                  10
                                       Α
                                   0-
3 1000001 P00085442 F
                            17
                                  10
                                       Α
                                             2
4 1000002
                                                              C
             P00285442
                              M55+
                                               16
                                                                                        4+
In [3]:
```

```
# list out the types of features
data.dtypes
Out[4]:
                                int64
User ID
                               object
Product ID
                               object
Gender
                               object
Age
                                int64
Occupation
                               object
City Category
Stay In Current City Years
                              object
Marital Status
                                int64
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():
    # Create a new binary field
    data[field + "_" + value] = pd.Series(data[field] == value, dtype=int)
```

```
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_
                           3 1 1000001 P00248942 10
0 1000001 P00069042 10
                      2
                                                  2
                                                       1 2 1000001 P00087842 10
                                                                             2
                                                                                  12 3
                           12 4 1000002
1000001
        P00085442 10
                      2
                                       P00285442 16
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']
```

# Drop the original field

```
# 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']:
                                              # G0
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[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, 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, Y_PC
```

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 produut 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
iter feat subset = list(known good feats)
iter feat subset.append(f)
        # 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
            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
       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, 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_test_best_1 = X_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
```

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

Our predictions are 0.5678 % off from the actual values

Model: Ridge Regression

Mean absolute error: 2.8629

# 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]:
# 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("Product_Category_2 - before classification")
print("Model: Ridge Regression")
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

```
### complexity control
```

# 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

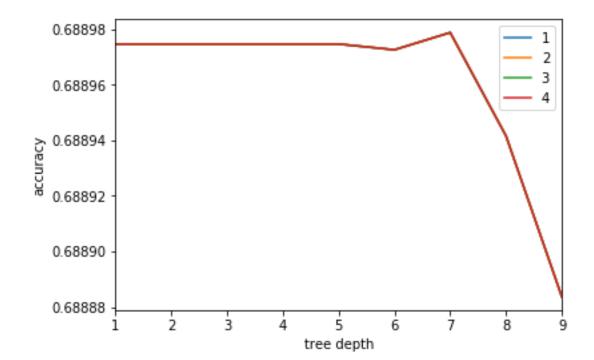
```
In [25]:
```

In [24]:

```
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:
        l.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(
    X_train, Y_train['Product_Category_2_1'], test_size=0.2)
```

#### 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]:

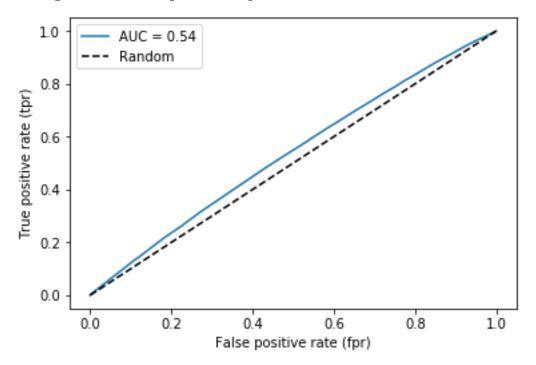
```
In [30]:
```

```
# Use sub test data to calculate AUC
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]:
```

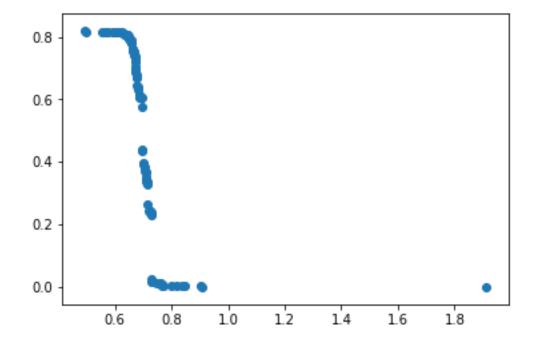
<matplotlib.legend.Legend at 0x10655ff98>



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

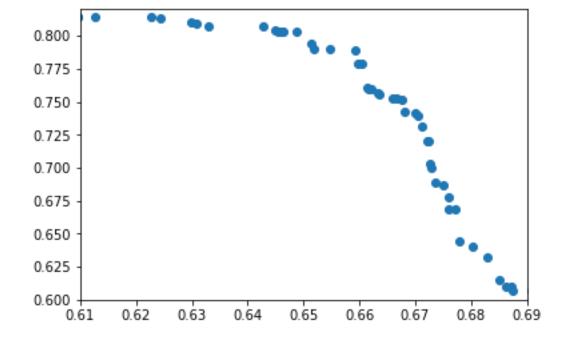
## In [32]:

# 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
```

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.

Our predictions are -2.9521 % off from the actual values

# Product\_Category\_3

# **Ridge Regression**

```
In [154]:
# look at the relationship between features & Product Category 3
# 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 \text{ test best } 3 = X \text{ 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
Mean absolute error: 5.3498
Our predictions are 0.3553 % off from the actual values
```

# Classification

# In [156]:

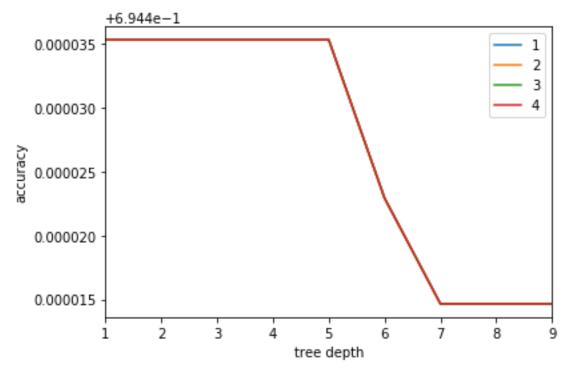
```
df_3 = pd.DataFrame(index=depths_list ,columns=min_leaf_size_list)

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]:

```
# 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]:

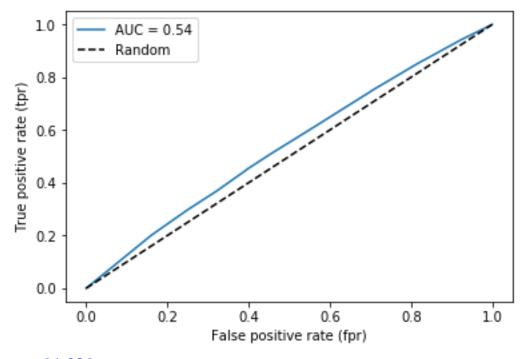
DecisionTreeClassifier(class\_weight=None, criterion='entropy', max\_d epth=5,

## 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>

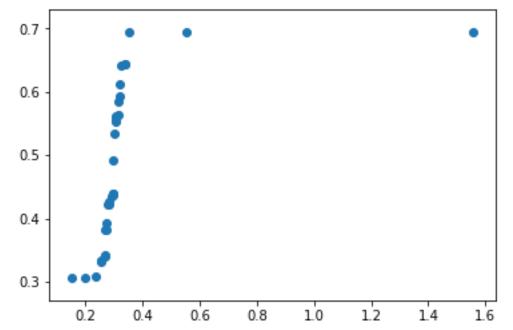


# In [163]:

```
# 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)
```

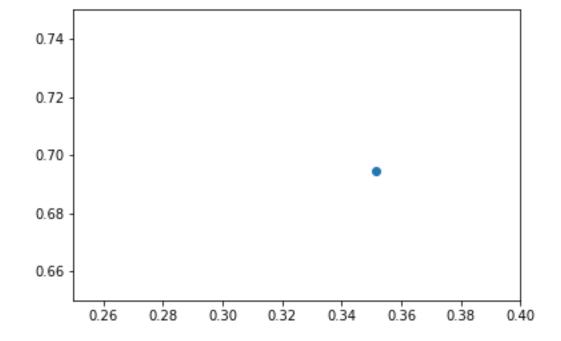
#### In [164]:

```
# 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
We get a lower mean absolute error, but our predictions are greatly off from the actual total amount.
In [ ]:
In [ ]:
In [ ]:
```