```
1 import numpy as np
 2 np.random.seed(123)
 3 import pandas as pd
 4 import pandas.testing as tm
 5 import pandas.util.testing as tm
 6 import seaborn as sns
 7 import warnings
 8 warnings.filterwarnings("ignore")
 9 from tgdm import tgdm notebook
10 from statsmodels.stats.outliers influence import variance inflation factor
11 from sklearn.model selection import train test split
12 from sklearn.decomposition import TruncatedSVD
13 from sklearn.decomposition import PCA
14 from sklearn.decomposition import FastICA
15 from sklearn.ensemble import RandomForestRegressor
16 from sklearn.model selection import RandomizedSearchCV
17 import matplotlib.pyplot as plt
18 from sklearn.metrics import r2_score
19 import xgboost as xgb
20 from sklearn.tree import DecisionTreeRegressor
21 from sklearn.linear_model import LinearRegression
22 import statsmodels.api as sm
23 from sklearn.model selection import cross val score
24 from sklearn.model selection import GridSearchCV
25 from sklearn.linear_model import Ridge
26 from sklearn.linear model import Lasso
27 from sklearn import linear_model
28 from sklearn import metrics
29 from sklearn.svm import SVR
30 import json
31 from tqdm import tqdm_notebook
    /usr/local/lib/python3.6/dist-packages/ipykernel_launcher.py:5: FutureWarning: pandas

    Loading the DataSets

 1 # loading the train and test dataset
 2 df_1=pd.read_csv('/content/drive/My Drive/Colab Notebooks/22 Case Study 1/mercedes-benz
 1 # converting categorical features to numerical features
 2 x_dummies=pd.get_dummies(df_1, prefix_sep='_', drop_first=True)
 3 x dummies.head()
 4 #https://pandas.pydata.org/pandas-docs/version/0.21.1/generated/pandas.get dummies.html
```

https://colab.research.google.com/drive/1UNPRIFw6CZJ0WIFHPjWcwYL65eN6Lhrx?authuser=1#scrollTo=rULSeO1OYRVG&printMode=true

5 #https://towardsdatascience.com/encoding-categorical-features-21a2651a065c

	ID	У	X10	X11	X12	X13	X14	X15	X16	X17	X18	X19	X20	X21	X22	X23	
0	0	130.81	0	0	0	1	0	0	0	0	1	0	0	1	0	0	_
1	6	88.53	0	0	0	0	0	0	0	0	1	0	0	0	0	0	
2	7	76.26	0	0	0	0	0	0	0	1	0	0	0	0	0	0	

```
1 # creating a list of columns which have only zeros
```

```
2 zeros=[]
```

3 for i,j in x_dummies.any().items():#https://pandas.pydata.org/pandas-docs/stable/refere

```
4 if j==False:
```

5 zeros.append(i)

```
1 zeros # 'X339' is missing in my code
```

2 # we need to drop these columns

```
['X11',
'X93',
'X107',
'X233',
'X235',
'X268',
'X289',
'X290',
'X293',
'X297',
'X330',
'X347']
```

1 #https://stackoverflow.com/questions/29294983/how-to-calculate-correlation-between-all-

2 # to delete columns with high correlation

Dropping columns with only zeros

```
1 x_dummies = x_dummies.drop(zeros, axis=1)
```

Dropping outliers => considering only IQR

```
1 x_filtered= x_dummies[x_dummies ['y']>70]#https://www.geeksforgeeks.org/drop-rows-from-
2 x_filtered= x_filtered[x_filtered['y']<150]
3 x_filtered.describe()
```

```
ID
                                              X10
                                                           X12
                                                                        X13
                                                                                     X14
     count 4194.000000 4194.000000 4194.000000 4194.000000 4194.000000 4194.000000 41
           4209.773724
                          100.439938
                                                      0.074392
     mean
                                         0.013352
                                                                   0.057940
                                                                                0.428231
      std
            2437.897217
                           11.994753
                                         0.114792
                                                      0.262439
                                                                   0.233658
                                                                                0.494881
                           72.110000
      min
               0.000000
                                         0.000000
                                                      0.000000
                                                                   0.000000
                                                                                0.000000
1 print(x_filtered.shape)
2 y=x filtered['y']
3 x_filtered=x_filtered.drop(['y'], axis=1)
4 print(x_filtered.shape, y.shape)
5 print(type(x_filtered), type(y))
(4194, 545)
    (4194, 544) (4194,)
    <class 'pandas.core.frame.DataFrame'> <class 'pandas.core.series.Series'>
1 with open('/content/drive/My Drive/Colab Notebooks/22 Case Study 1/inf_indices.txt', 'r
      checc=json.loads(f.read())
3
1 inf indices=checc
1 print(x_filtered.shape)
2 x_filtered = x_filtered.drop(inf_indices, axis=1)
3 #x_dummies_2= x_dummies_2.drop(inf_indices, axis=1)
4 print(x_filtered.shape)
5 #print(x_dummies_2.shape)
   (4194, 544)
    (4194, 188)

    Splitting data into Train and Test
```

```
1 from sklearn.model_selection import train_test_split
2 x_train, x_test, y_train, y_test = train_test_split(x_filtered, y, test_size=0.2, rando
```

https://towardsdatascience.com/feature-extraction-techniques-d619b56e31be

- From the above link we have learned that apart from SVD we can also add features using PCA, ICA, LDA, LLE
- Adding SVD features

```
1 from sklearn.decomposition import TruncatedSVD
2 tsvd= TruncatedSVD(n_components=2, random_state=42)
3 tsvd_train= tsvd.fit_transform(x_train)
4 tsvd_test= tsvd.transform(x_test)
```

```
1 tsvd train.shape
(3355, 2)
  PCA
1 from sklearn.decomposition import PCA
2 pca = PCA(n components=2, random state=42)
3 pca_train= pca.fit_transform(x_train)
4 pca_test= pca.transform(x_test)
1 pca_train.shape
(3355, 2)
  ICA
1 from sklearn.decomposition import FastICA
2 ica=FastICA(n_components=2, random_state=42)
3 ica_train= ica.fit_transform(x_train)
4 ica_test= ica.transform(x_test)
1 ica_train.shape
(3355, 2)
```

adding all these new features to the dataframe

```
1 for i in range(0, tsvd_train.shape[1]):
2     x_train['tsvd_'+str(i)]= tsvd_train[:, i]
3     x_test['tsvd_'+str(i)]= tsvd_test[:, i]
4     x_train['pca_'+str(i)]= pca_train[:, i]
5     x_test['pca_'+str(i)]= pca_test[:, i]
6     x_train['ica_'+str(i)]= ica_train[:, i]
7     x_test['ica_'+str(i)]= ica_test[:, i]
```

Two way and Three way Feature interaction

```
1 x_train['X64 + X218']=x_train['X64']+x_train['X218']
2 x_test['X64 + X218']=x_test['X64']+x_test['X218']
3
4 x_train['X218 + X224 + X273']=x_train['X218']+x_train['X224'] + x_train['X273']
5 x_test['X218 + X224 + X273']=x_test['X218']+x_test['X224'] + x_test['X273']
6
7 x_train['X64 + X224 + X273']=x_train['X64']+x_train['X224'] + x_train['X273']
8 x_test['X64 + X224 + X273']=x_test['X64']+x_test['X224'] + x_test['X273']
9
```

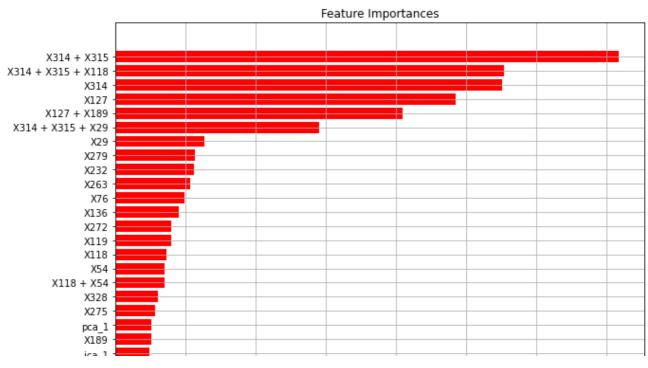
```
10
11 x train['X314 + X315']=x train['X314']+x train['X315']
12 x_test['X314 + X315']=x_test['X314']+x_test['X315']
14 x_train['X314 + X315 + X29']=x_train['X314']+x_train['X315'] + x_train['X29']
15 \times \text{test}['X314 + X315 + X29'] = \text{test}['X314'] + \text{test}['X315'] + \text{test}['X29']
16
17 x_train['X314 + X315 + X118']=x_train['X314']+x_train['X315'] + x_train['X118']
18 x_test['X314 + X315 + X118']=x_test['X314']+x_test['X315'] + x_test['X118']
19
20 x train['X127 + X189']=x train['X127']+x train['X189']
21 x_test['X127 + X189']=x_test['X127']+x_test['X189']
22
23 x train['X118 + X54']=x_train['X118']+x_train['X54']
24 x_test['X118 + X54']=x_test['X118']+x_test['X54']
25
 1 print(x train.shape, x test.shape)
(3355, 202) (839, 202)
```

1: RandomForestRegressor

```
1 from sklearn.ensemble import RandomForestRegressor
 2 # n_estimators, max_features, max_depth, min_samples_split, min_samples_leaf, bootstrap
 3 from sklearn.model selection import RandomizedSearchCV
 5 # Number of trees in a Random forest
 6 n_estimators=[int(x) for x in np.linspace (start=100, stop=1000, num=10)]
 7
 8 # Number of features to consider at every split
 9 max features=['auto', 'sqrt']
10
11 # Maximun no of levels in a tree
12 max depth=[int(x) for x in np.linspace(10, 110, num = 11)]
13 max depth.append(None)
15 # minimum number of samples required to split a node
16 min samples split = np.arange(50,250,20)
17
18 # Minimum number of samples required at each leaf node
19 min samples leaf = np.arange(5,50,5)
20 # Method of selecting samples for training each tree
21 bootstrap = [True, False]
22
23 # Create the random grid
24 random_grid = {'n_estimators': n_estimators,
25
                  'max features': max features,
26
                  'max depth': max depth,
27
                  'min_samples_split': min_samples_split,
28
                  'min_samples_leaf': min_samples_leaf,
```

```
29
                  'bootstrap': bootstrap}
30 print(random grid)
['n estimators': [100, 200, 300, 400, 500, 600, 700, 800, 900, 1000], 'max features'
 1 # Use the random grid to search for best hyperparameters
 2 # First create the base model to tune
 3 rf = RandomForestRegressor()
 4 # Random search of parameters, using 3 fold cross validation,
 5 # search across 100 different combinations, and use all available cores
 6 rf_random = RandomizedSearchCV(estimator = rf, param_distributions = random_grid, n_ite
 7 # Fit the random search model
 8 rf_random.fit(x_train, y_train)
Fitting 3 folds for each of 100 candidates, totalling 300 fits
     [Parallel(n_jobs=-1)]: Using backend LokyBackend with 2 concurrent workers.
     [Parallel(n_jobs=-1)]: Done 37 tasks
                                               elapsed: 3.0min
     [Parallel(n jobs=-1)]: Done 158 tasks
                                               elapsed: 14.4min
     [Parallel(n_jobs=-1)]: Done 300 out of 300 | elapsed: 28.3min finished
    RandomizedSearchCV(cv=3, error_score=nan,
                       estimator=RandomForestRegressor(bootstrap=True,
                                                       ccp alpha=0.0,
                                                       criterion='mse',
                                                       max depth=None,
                                                       max features='auto',
                                                       max_leaf_nodes=None,
                                                       max_samples=None,
                                                       min_impurity_decrease=0.0,
                                                       min_impurity_split=None,
                                                       min_samples_leaf=1,
                                                       min samples split=2,
                                                       min_weight_fraction_leaf=0.0,
                                                       n estimators=100,
                                                       n_jobs=None, oob_score=Fals...
                                             'max_depth': [10, 20, 30, 40, 50, 60,
                                                          70, 80, 90, 100, 110,
                                                          None],
                                             'max features': ['auto', 'sqrt'],
                                             'min_samples_leaf': array([ 5, 10, 15, 20, 25
                                             'min_samples_split': array([ 50, 70, 90, 11
                                             'n_estimators': [100, 200, 300, 400,
                                                             500, 600, 700, 800,
                                                             900, 1000]},
                        pre_dispatch='2*n_jobs', random_state=42, refit=True,
                       return train score=False, scoring=None, verbose=2)
 1 rf_random.best_params_
'max depth': 60,
      'max_features': 'sqrt',
      'min samples leaf': 5,
      'min_samples_split': 150,
      'n_estimators': 200}
 1 best rf=rf random.best estimator
 2 best rf
```

```
RandomForestRegressor(bootstrap=False, ccp alpha=0.0, criterion='mse',
                           max_depth=60, max_features='sqrt', max_leaf_nodes=None,
                           max samples=None, min impurity decrease=0.0,
                           min_impurity_split=None, min_samples_leaf=5,
                           min_samples_split=150, min_weight_fraction_leaf=0.0,
                           n_estimators=200, n_jobs=None, oob_score=False,
                           random_state=None, verbose=0, warm_start=False)
 1 #temp
 2 best_rf= RandomForestRegressor(bootstrap=False, ccp_alpha=0.0, criterion='mse',
                         max depth=60, max features='sqrt', max leaf nodes=None,
 4
                         max_samples=None, min_impurity_decrease=0.0,
                         min_impurity_split=None, min_samples_leaf=5,
 5
 6
                         min_samples_split=150, min_weight_fraction_leaf=0.0,
 7
                         n_estimators=200, n_jobs=None, oob_score=False,
 8
                         random_state=None, verbose=0, warm_start=False)
 1 # fitting the best model on to the dataset
 2 best_rf.fit(x_train, y_train)
 3 y_train_pred=best_rf.predict(x_train)
 4 y_test_pred=best_rf.predict(x_test)
 1 features = x train.columns
 2 importances = best_rf.feature_importances_
 3 indices = (np.argsort(importances))[-40:]
 4 plt.figure(figsize=(10,12))
 5 plt.title('Feature Importances')
 6 plt.barh(range(len(indices)), importances[indices], color='r', align='center')
 7 plt.yticks(range(len(indices)), [features[i] for i in indices])
 8 plt.xlabel('Relative Importance')
 9 plt.grid()
10 plt.show()
```



```
1 # checking r2 score
```

- 2 from sklearn.metrics import r2_score
- 3 print('train r2_score', r2_score(y_train, y_train_pred))
- 4 print('='*30)
- 5 print('test r2_score', r2_score(y_test, y_test_pred))

2: XGBoostRegressor

1 import xgboost as xgb

```
1 xgb_model=xgb.XGBRegressor()
```

- 2 xgb_model.fit(x_train, y_train)
- 3 y_pred=xgb_model.predict(x_train)
- 4 learning_rate=[0.001, 0.01, 0.1, 0.2, 0.3]
- 5 n estimators=[50, 100, 150, 200, 250, 300]
- 6 hyperparameters= dict(learning_rate=learning_rate, n_estimators=n_estimators)

7

[05:33:46] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is nov

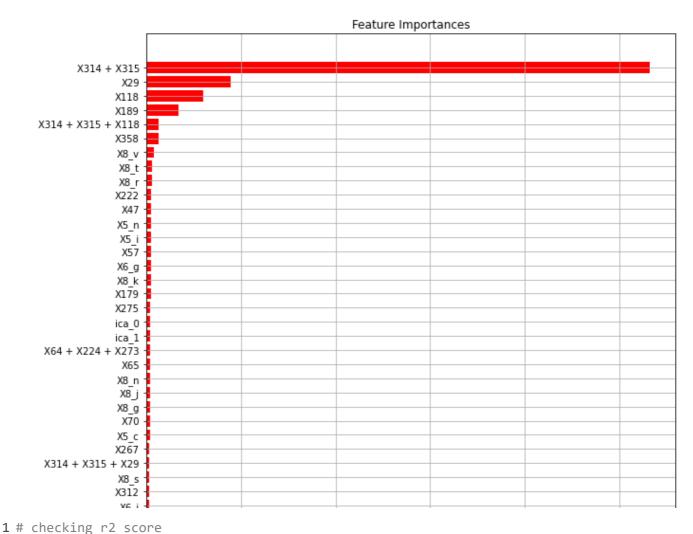
```
1 from sklearn.model selection import RandomizedSearchCV
```

- 2 rsearch = RandomizedSearchCV(xgb_model, hyperparameters, n_iter=10, random_state=41)
- 3 rsearch.fit(x train, y train)
- 1 print(rsearch.best_params_)

```
{'n estimators': 150. 'learning rate': 0.1}
 1 from sklearn.metrics import r2_score
 2 train r2=[]
 3 cv r2=[]
 4 dict_cv_r2={}
 5 learning_rate=[0.3, 0.2, 0.1, 0.01, 0.001]
 6 n_estimators=[50, 100, 150, 200, 250, 300]
 7 for i in tqdm_notebook(learning_rate):
      for j in tqdm_notebook(n_estimators):
 9
          xb=xgb.XGBRegressor(learning_rate=i,n_estimators=j)
          xb.fit(x_train,y_train)
10
          y_cap_train=xb.predict(x_train)
11
12
          y_cap_cv=xb.predict(x_test)
13
          train_r2.append(r2_score(y_train,y_cap_train))
14
          k=r2_score(y_test,y_cap_cv)
          dict_cv_r2[k]=i,j
15
          cv_r2.append(r2_score(y_test,y_cap_cv))
16
17 maximum_auc_score=max(cv_r2)
18 print(maximum_auc_score)
```

Г

```
HBox(children=(FloatProgress(value=0.0, max=5.0), HTML(value='')))
    HBox(children=(FloatProgress(value=0.0, max=6.0), HTML(value='')))
    [05:35:56] WARNING: /workspace/src/objective/regression obj.cu:152: reg:linear is now
     [05:35:57] WARNING: /workspace/src/objective/regression obj.cu:152: reg:linear is now
    [05:35:58] WARNING: /worksnace/src/objective/regression obj.cu:152: reg:linear is now
 1 print(dict cv r2)
 2 dict cv r2[maximum auc score]
(0.1, 50)
    [05:36:15] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now
 1 best xgb=rsearch.best estimator
 2 best_xgb
    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, missing=None, n estimators=150,
                 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)
 1 # fitting the best model on to the dataset
 2 best_xgb.fit(x_train, y_train)
 3 y_train_pred=best_xgb.predict(x_train)
 4 y test pred=best xgb.predict(x test)
[ 05:37:21] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now
    UDay/shildnon-/FloatDoognoss/value-0.0 may-6.0\ UTMI/value-!!\\\
 1 import matplotlib.pyplot as plt
 2 features = x train.columns
 3 importances = best_xgb.feature_importances_
 4 indices = (np.argsort(importances))[-40:]
 5 plt.figure(figsize=(10,12))
 6 plt.title('Feature Importances')
 7 plt.barh(range(len(indices)), importances[indices], color='r', align='center')
 8 plt.yticks(range(len(indices)), [features[i] for i in indices])
 9 plt.xlabel('Relative Importance')
10 plt.grid()
11 plt.show()
```



3: DecisionTreeRegressor

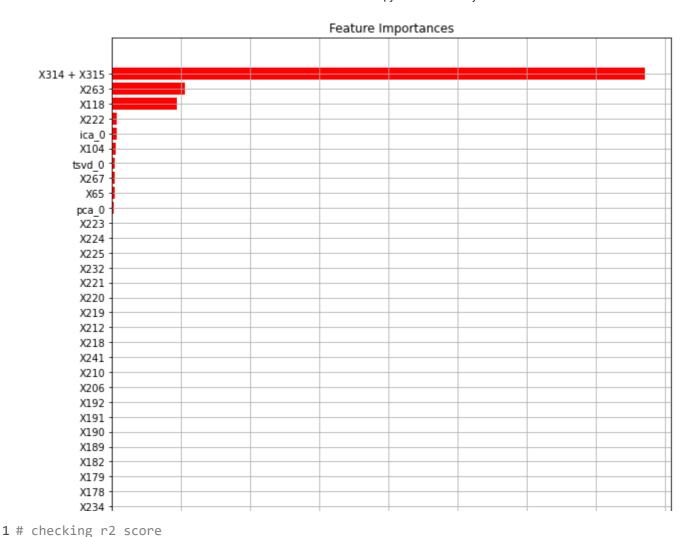
1 from sklearn.tree import DecisionTreeRegressor

```
1 max_depth=[1, 5, 10, 50]
```

² min_samples_split=[5, 10, 100, 500]

³ hynannanamatanc- dict/may danth-may danth min camplac colit-min camplac colit

```
J Hyper par ameter 3- utcc(max_uepth-max_uepth, min_sampies_spitt-min_sampies_spitt)
 4
 1 from sklearn.model selection import RandomizedSearchCV
 2 rsearch = RandomizedSearchCV(dt model, hyperparameters, n iter=10, random state=41)
 3 rsearch.fit(x_train, y_train)
 4 print(rsearch.best_params_)
{'min samples split': 500, 'max depth': 5}
 1 rsearch.best_params_
    {'max depth': 5, 'min samples split': 500}
 1 best_dt=rsearch.best_estimator_
 2 best_dt
    DecisionTreeRegressor(ccp alpha=0.0, criterion='mse', max depth=5,
                           max_features=None, max_leaf_nodes=None,
                           min_impurity_decrease=0.0, min_impurity_split=None,
                           min_samples_leaf=1, min_samples_split=500,
                           min weight fraction leaf=0.0, presort='deprecated',
                           random state=None, splitter='best')
 1 # fitting the best model on to the dataset
 2 best_dt.fit(x_train, y_train)
 3 y train pred=best dt.predict(x train)
 4 y_test_pred=best_dt.predict(x_test)
 1 import matplotlib.pyplot as plt
 2 features = x train.columns
 3 importances = best_dt.feature_importances_
 4 indices = (np.argsort(importances))[-40:]
 5 plt.figure(figsize=(10,12))
 6 plt.title('Feature Importances')
 7 plt.barh(range(len(indices)), importances[indices], color='r', align='center')
 8 plt.yticks(range(len(indices)), [features[i] for i in indices])
 9 plt.xlabel('Relative Importance')
10 plt.grid()
11 plt.show()
```



4: Ridge Regressor

```
1 from sklearn.linear_model import Ridge
2 ridge_regressor= Ridge()
3 ridge_regressor

Ridge(alpha=1.0, copy_X=True, fit_intercept=True, max_iter=None, normalize=False, random_state=None, solver='auto', tol=0.001)

1 parameters= {'alpha': [10,20, 50, 100, 150, 200, 250, 300]}
2 ridge_grid_scv= GridSearchCV(ridge_regressor, parameters, scoring='r2', cv=5)
3 ridge_grid_scv.fit(x_train, y_train)
```

```
GridSearchCV(cv=5, error score=nan,
                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='deprecated', n_jobs=None,
                param_grid={'alpha': [10, 20, 50, 100, 150, 200, 250, 300]},
1 print(ridge_grid_scv.best_params_)
2 print(ridge_grid_scv.best_score_)
□→ {'alpha': 50}
    0.5954015864151923
1 ridge_regressor= Ridge(alpha=50)
2 ridge_regressor
Ridge(alpha=50, copy_X=True, fit_intercept=True, max_iter=None, normalize=False,
          random state=None, solver='auto', tol=0.001)
1 ridge_regressor.fit(x_train, y_train)
2 y train pred=ridge regressor.predict(x train)
3 y_test_pred =ridge_regressor.predict(x_test)
1 # checking r2 score
2 from sklearn.metrics import r2 score
3 print('train r2_score', r2_score(y_train, y_train_pred))
4 print('='*30)
5 print('test r2_score', r2_score(y_test, y_test_pred))
train r2_score 0.622606917016735
    _____
    test r2 score 0.6398563894858129
```

5: Lasso Regressor

```
GridSearchCV(cv=5, error score=nan,
                estimator=Lasso(alpha=1.0, copy_X=True, fit_intercept=True,
                                max iter=1000, normalize=False, positive=False,
                                precompute=False, random_state=None,
                                selection='cyclic', tol=0.0001, warm_start=False),
1 print(lasso_grid_scv.best_params_)
2 print(lasso_grid_scv.best_score_)
0.596278101998697
1 lasso_regressor= Lasso(alpha=0.01)
2 lasso_regressor
Lasso(alpha=0.01, copy_X=True, fit_intercept=True, max_iter=1000,
         normalize=False, positive=False, precompute=False, random_state=None,
         selection='cyclic', tol=0.0001, warm_start=False)
1 #https://towardsdatascience.com/how-to-perform-lasso-and-ridge-regression-in-python-3b3
2 #https://www.analyticsvidhya.com/blog/2016/01/ridge-lasso-regression-python-complete-tu
3 #https://alfurka.github.io/2018-11-18-grid-search/
4 lasso_regressor.fit(x_train, y_train)
5 y_train_pred=lasso_regressor.predict(x_train)
6 y_test_pred =lasso_regressor.predict(x_test)
1 # checking r2 score
2 from sklearn.metrics import r2_score
3 print('train r2_score', r2_score(y_train, y_train_pred))
4 print('='*30)
5 print('test r2_score', r2_score(y_test, y_test_pred))
T train r2 score 0.6256643013649388
    _____
   test r2 score 0.6463713208948576
```

6: AdaBoostRegressor

```
GridSearchCV(cv=None, error score=nan,
                 estimator=AdaBoostRegressor(base estimator=None, learning rate=1.0,
                                            loss='linear', n_estimators=50,
                                            random state=None),
                 iid='deprecated', n_jobs=None,
                 param_grid={'learning_rate': [0.0001, 0.001, 0.01, 0.1, 0.2, 0.3,
                                              0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1],
1 print(gsearch.best estimator )
2 print(gsearch.best score
AdaBoostRegressor(base_estimator=None, learning_rate=0.0001, loss='exponential',
                     n estimators=200, random state=None)
   0.6106137543959904
1 abr= AdaBoostRegressor(base_estimator=None, learning_rate=0.0001, loss='exponential',
                   n_estimators=200, random_state=None)
3 abr
   AdaBoostRegressor(base_estimator=None, learning_rate=0.0001, loss='exponential',
                      n_estimators=200, random_state=None)
1 abr.fit(x_train, y_train)
2 y_train_pred=abr.predict(x_train)
3 y_test_pred =abr.predict(x_test)
1 # checking r2 score
2 from sklearn.metrics import r2_score
3 print('train r2_score', r2_score(y_train, y_train_pred))
4 print('='*30)
5 print('test r2_score', r2_score(y_test, y_test_pred))
T train r2 score 0.6134014860036547
    _____
   test r2 score 0.653160564280501
```