```
import numpy as np
np.random.seed(123)
import pandas as pd
import pandas.testing as tm
import pandas.util.testing as tm
import seaborn as sns
import warnings
warnings.filterwarnings("ignore")
from tqdm import tqdm_notebook
from statsmodels.stats.outliers_influence import variance_inflation_factor
from sklearn.model_selection import train_test_split
from sklearn.decomposition import TruncatedSVD
from sklearn.decomposition import PCA
from sklearn.decomposition import FastICA
from sklearn.ensemble import RandomForestRegressor
from sklearn.model_selection import RandomizedSearchCV
import matplotlib.pyplot as plt
from sklearn.metrics import r2_score
import xgboost as xgb
from sklearn.tree import DecisionTreeRegressor
from sklearn.linear_model import LinearRegression
import statsmodels.api as sm
from sklearn.model_selection import cross_val_score
from sklearn.model_selection import GridSearchCV
from sklearn.linear_model import Ridge
from sklearn.linear_model import Lasso
from sklearn import linear_model
from sklearn import metrics
from sklearn.svm import SVR
import json
```

```
/usr/local/lib/python3.6/dist-packages/ipykernel_launcher.py:5: FutureWarning: pandas
  """
```

```
# loading the train and test dataset
df_1=pd.read_csv('/content/drive/My Drive/Colab Notebooks/Case Study 1/mercedes-benz-gr
df_2=pd.read_csv('/content/drive/My Drive/Colab Notebooks/Case Study 1/mercedes-benz-gr
```

```
print(df_1.shape)
print(df_2.shape)
```

```
(4209, 378)
(4209, 377)
```

```
missing_cols = set( df_1.columns ) - set( df_2.columns )
missing_cols
```

```
{'y'}
```

```
# converting categorical features to numerical features
x_dummies_1=pd.get_dummies(df_1)
x_dummies_1.head()
```

```
x_dummies_2.head()
x_dummies_2=pd.get_dummies(df_2)
x_dummies_2.head()
#https://pandas.pydata.org/pandas-docs/version/0.21.1/generated/pandas.get_dummies.html
#https://towardsdatascience.com/encoding-categorical-features-21a2651a065c
```

	ID	X10	X11	X12	X13	X14	X15	X16	X17	X18	X19	X20	X21	X22	X23	X24	X26
0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1	2	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
2	3	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0
3	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4	5	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0

5 rows × 570 columns

```
print(x_dummies_1.shape)
print(x_dummies_2.shape)
```

```
(4209, 565)
(4209, 570)
```

```
missing_cols = set( x_dummies_1.columns ) - set( x_dummies_2.columns )
missing_cols
```

```
missing_cols
```

```
{'X0_aa',
 'X0_ab',
 'X0_ac',
 'X0_q',
 'X2_aa',
 'X2_ar',
 'X2_c',
 'X2_l',
 'X2_o',
 'X5_u',
 'y'}
```

```
y=x_dummies_1['y']
```

```
# align dataframes
x_dummies_1, x_dummies_2= x_dummies_1.align(x_dummies_2, join='inner', axis=1)
```

```
print(x_dummies_1.shape)
print(x_dummies_2.shape)
```

```
(4209, 554)
(4209, 554)
```

```
missing_cols = set( x_dummies_1.columns ) - set( x_dummies_2.columns )
```

```
missing_cols
```

```
set()
```

1: Dropping Unique values

```
# creating a list of columns which have only zeros
zeros=[]
for i,j in x_dummies_1.any().items():#https://pandas.pydata.org/pandas-docs/stable/refe
    if j==False:
        zeros.append(i)
```

```
zeros # 'X339' is missing in my code
# we need to drop these columns
```

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

```
x_1_safe = x_dummies_1
x_2_safe = x_dummies_2
```

```
x_dummies_1 = x_dummies_1.drop(zeros, axis=1)
x_dummies_2 = x_dummies_2.drop(zeros, axis=1)
```

```
print(x_2_safe.shape)
x_2_safe = x_2_safe.drop(zeros, axis=1)
print(x_2_safe.shape)
```

```
(4209, 554)
(4209, 542)
```

```
x_dummies_1['y']=y
```

2: Dropping Outliers

```
x_filtered= x_dummies_1[x_dummies_1['y']>70]#https://www.geeksforgeeks.org/drop-rows-fr
x_filtered= x_filtered[x_filtered['y']<150]
x_filtered.describe()
```

	ID	X10	X12	X13	X14	X15	
count	4194.000000	4194.000000	4194.000000	4194.000000	4194.000000	4194.000000	41
mean	4209.773724	0.013352	0.074392	0.057940	0.428231	0.000477	
std	2437.897217	0.114792	0.262439	0.233658	0.494881	0.021835	
min	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	
25%	2096.250000	0.000000	0.000000	0.000000	0.000000	0.000000	
50%	4224.000000	0.000000	0.000000	0.000000	0.000000	0.000000	
75%	6316.750000	0.000000	0.000000	0.000000	1.000000	0.000000	
max	8417.000000	1.000000	1.000000	1.000000	1.000000	1.000000	

8 rows × 543 columns

```
print(type(x_filtered))
print(x_filtered.shape)
print(type(x_dummies_2))
print(x_dummies_2.shape)
```

```
<class 'pandas.core.frame.DataFrame'>
(4194, 543)
<class 'pandas.core.frame.DataFrame'>
(4209, 542)
```

```
print(x_filtered.shape)
y=x_filtered['y']
x_filtered=x_filtered.drop(['y'], axis=1)
print(x_filtered.shape, y.shape)
print(type(x_filtered), type(y))
```

```
(4194, 543)
(4194, 542) (4194,)
<class 'pandas.core.frame.DataFrame'> <class 'pandas.core.series.Series'>
```

```
top_20_features= ['ID', 'X14', 'X29', 'X54', 'X76', 'X118', 'X119', 'X127', 'X132',
       'X136', 'X189', 'X222', 'X232', 'X263', 'X279', 'X311', 'X314', 'X315',
       'X6_g', 'X6_j']
type(top_20_features)
```

```
list
```

```
with open('/content/drive/My Drive/Colab Notebooks/Case Study 1/inf_indices_complete.tx
    checc=json.loads(f.read())

```

```
inf_indices=checc
```

```
print(x_filtered.shape)
x_filtered = x_filtered.drop(inf_indices, axis=1)
x_dummies_2= x_dummies_2.drop(inf_indices, axis=1)
print(x_filtered.shape)
print(x_dummies_2.shape)
```

```
(4194, 542)
(4194, 121)
(4209, 121)
```

4: Adding new features using dimensionality reduction techniques

```
from sklearn.decomposition import Truncate dSVD
tsvd= TruncatedSVD(n_components=2, random_state=42)
tsvd_train= tsvd.fit_transform(x_filtered)
tsvd_test=  tsvd.transform(x_dummies_2)
```

```
tsvd_train.shape
```

```
(4194, 2)
```

```
from sklearn.decomposition import PCA
pca = PCA(n_components=2, random_state=42)
pca_train= pca.fit_transform(x_filtered)
pca_test= pca.transform(x_dummies_2)
```

```
pca_train.shape
```

```
(4194, 2)
```

```
from sklearn.decomposition import FastICA
ica=FastICA(n_components=2, random_state=42)
ica_train= ica.fit_transform(x_filtered)
ica_test= ica.transform(x_dummies_2)
```

```
ica_train.shape
```

```
(4194, 2)
```

```
for i in range(0, tsvd_train.shape[1]):
    x_filtered['tsvd_'+str(i)]= tsvd_train[:, i]
    x_dummies_2['tsvd_'+str(i)]= tsvd_test[:, i]
    x_filtered['pca_'+str(i)]= pca_train[:, i]
    x_dummies_2['pca_'+str(i)]= pca_test[:, i]
    x_filtered['ica_'+str(i)]= ica_train[:, i]
    x_dummies_2['ica_'+str(i)]= ica_test[:, i]
```

```
print(x_filtered.shape, x_dummies_2.shape)
```

```
(4194, 127) (4209, 127)
```

3: Adding new features using the top important features

```
x_filtered['X64 + X218']=x_filtered['X64']+x_filtered['X218']
x_dummies_2['X64 + X218']=x_dummies_2['X64']+x_dummies_2['X218']

x_filtered['X218 + X224 + X273']=x_filtered['X218']+x_filtered['X224'] + x_filtered['X2
x_dummies_2['X218 + X224 + X273']=x_dummies_2['X218']+x_dummies_2['X224'] + x_dummies_2

x_filtered['X64 + X224 + X273']=x_filtered['X64']+x_filtered['X224'] + x_filtered['X273
x_dummies_2['X64 + X224 + X273']=x_dummies_2['X64']+x_dummies_2['X224'] + x_dummies_2['
```

```
x_filtered['X314 + X315']=x_filtered['X314']+x_filtered['X315']
x_dummies_2['X314 + X315']=x_dummies_2['X314']+x_dummies_2['X315']

x_filtered['X314 + X315 + X29']=x_filtered['X314']+x_filtered['X315'] + x_filtered['X29
x_dummies_2['X314 + X315 + X29']=x_dummies_2['X314']+x_dummies_2['X315'] + x_dummies_2[

x_filtered['X314 + X315 + X118']=x_filtered['X314']+x_filtered['X315'] + x_filtered['X1
x_dummies_2['X314 + X315 + X118']=x_dummies_2['X314']+x_dummies_2['X315'] + x_dummies_2

x_filtered['X127 + X189']=x_filtered['X127']+x_filtered['X189']
x_dummies_2['X127 + X189']=x_dummies_2['X127']+x_dummies_2['X189']

x_filtered['X118 + X54']=x_filtered['X118']+x_filtered['X54']
x_dummies_2['X118 + X54']=x_dummies_2['X118']+x_dummies_2['X54']

```

```
# for adaboost splitting x_filtered
from sklearn.model_selection import train_test_split
x_train, x_test, y_train, y_test = train_test_split(x_filtered, y, test_size=0.2, rando
```

: ==========

4: RandomForestRegressor

```
from sklearn.ensemble import RandomForestRegressor
# n_estimators, max_features, max_depth, min_samples_split, min_samples_leaf, bootstrap
from sklearn.model_selection import RandomizedSearchCV

```

```
# Number of trees in a Random forest
n_estimators=[int(x) for x in np.linspace (start=100, stop=1000, num=10)]

# Number of features to consider at every split
max_features=['auto', 'sqrt']

# Maximun no of levels in a tree
max_depth=[int(x) for x in np.linspace(10, 110, num = 11)]
max_depth.append(None)

# minimum number of samples required to split a node
min_samples_split = np.arange(50,250,20)

# Minimum number of samples required at each leaf node
min_samples_leaf = np.arange(5,50,5)
# Method of selecting samples for training each tree
bootstrap = [True, False]

# Create the random grid
random_grid = {'n_estimators': n_estimators,
               'max_features': max_features,
               'max_depth': max_depth,
               'min_samples_split': min_samples_split,
               'min_samples_leaf': min_samples_leaf,
               'bootstrap': bootstrap}
print(random_grid)
```

```
{'n_estimators': [100, 200, 300, 400, 500, 600, 700, 800, 900, 1000], 'max_features'
```

```
# Use the random grid to search for best hyperparameters
# First create the base model to tune
rf = RandomForestRegressor()
# Random search of parameters, using 3 fold cross validation,
# search across 100 different combinations, and use all available cores
rf_random = RandomizedSearchCV(estimator = rf, param_distributions = random_grid, n_ite
# Fit the random search model
rf_random.fit(x_filtered, y)
```

```
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: 14.2min
[Parallel(n_jobs=-1)]: Done 300 out of 300 | elapsed: 28.1min 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,
```

```
rf_random.best_params_
```

```
{'bootstrap': True,
 'max_depth': 70,
 'max_features': 'auto',
 'min_samples_leaf': 40,
 'min_samples_split': 110,
 'n_estimators': 500}
```

```
                                           'max_features': ['auto', 'sqrt'],
```

```
best_rf=rf_random.best_estimator_
best_rf
```

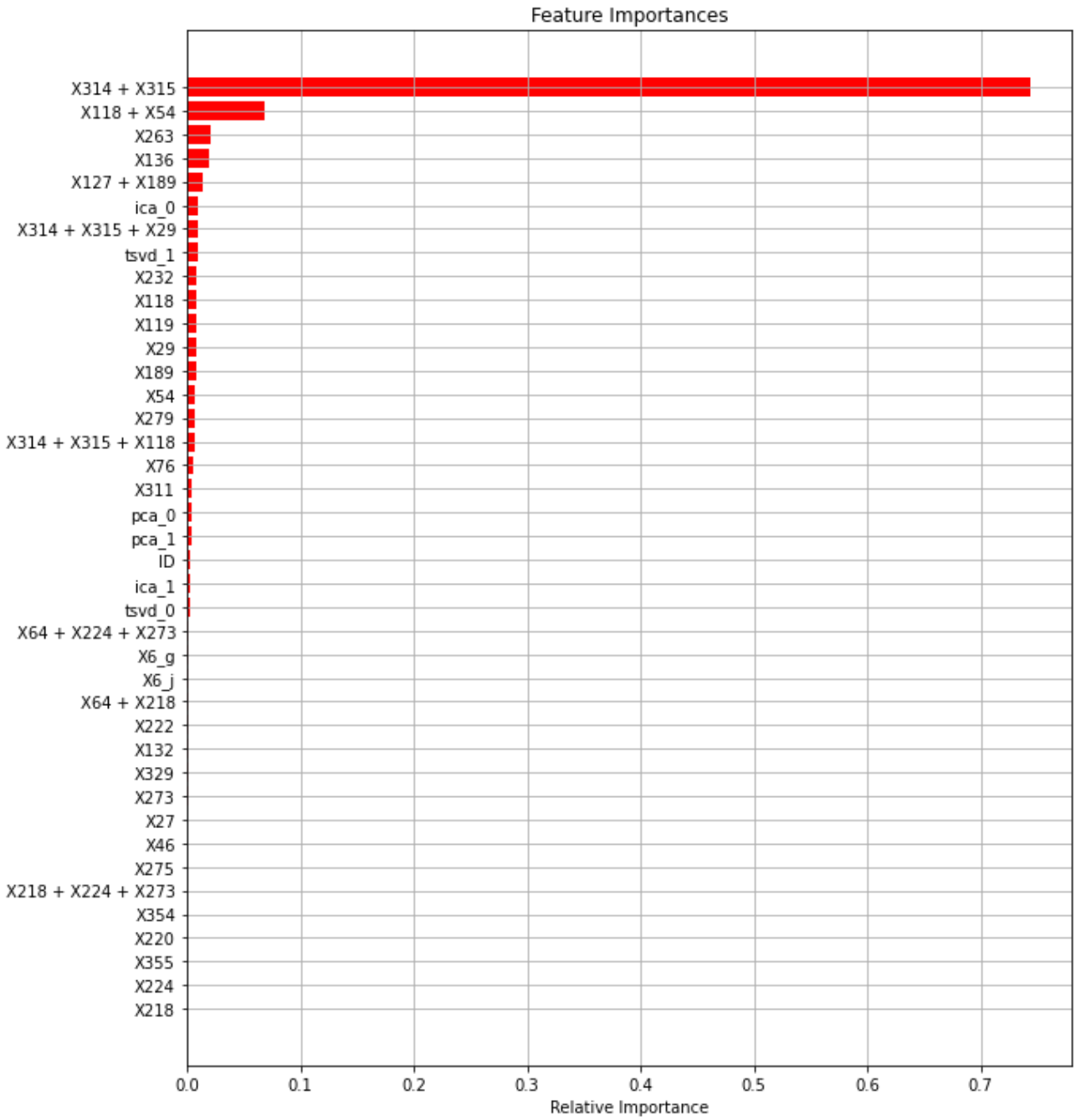
```
RandomForestRegressor(bootstrap=True, ccp_alpha=0.0, criterion='mse',
                      max_depth=70, max_features='auto', max_leaf_nodes=None,
                      max_samples=None, min_impurity_decrease=0.0,
                      min_impurity_split=None, min_samples_leaf=40,
                      min_samples_split=110, min_weight_fraction_leaf=0.0,
                      n_estimators=500, n_jobs=None, oob_score=False,
                      random_state=None, verbose=0, warm_start=False)
```

```
#temp
best_rf= RandomForestRegressor(bootstrap=True, ccp_alpha=0.0, criterion='mse',
                      max_depth=70, max_features='auto', max_leaf_nodes=None,
                      max_samples=None, min_impurity_decrease=0.0,
                      min_impurity_split=None, min_samples_leaf=40,
                      min_samples_split=110, min_weight_fraction_leaf=0.0,
                      n_estimators=500, n_jobs=None, oob_score=False,
                      random_state=None, verbose=0, warm_start=False)
```

```
# fitting the best model on to the dataset
best_rf.fit(x_filtered, y)
y_train_pred=best_rf.predict(x_filtered)
y_test_pred=best_rf.predict(x_dummies_2)
```

```
features = x_filtered.columns
importances = best_rf.feature_importances_
indices = (np.argsort(importances))[-40:]
plt.figure(figsize=(10,12))
plt.title('Feature Importances')
plt.barh(range(len(indices)), importances[indices], color='r', align='center')
plt.yticks(range(len(indices)), [features[i] for i in indices])
```

```
plt.yticks(range(len(indices)), [features[i] for i in indices])
plt.xlabel('Relative Importance')
plt.grid()
plt.show()
```




```
# checking r2 score
from sklearn.metrics import r2_score
print('train r2_score', r2_score(y, y_train_pred))
print('='*30)
#print('test r2_score', r2_score(y_test, y_test_pred))
```

```
train r2_score 0.6535470835738704
==============================
```

```
final_df= pd.DataFrame(list(zip(df_2['ID'].values, y_test_pred)), columns=['ID', 'y'])
```

```
1 final_df.head()
```

	ID	y
0	1	78.434875
1	2	94.254870
2	3	78.439658
3	4	78.434875
4	5	113.514419

```
1 final_df.to_csv(r'/content/drive/My Drive/Colab Notebooks/Case Study 1/RandomForestRegr
```

5: 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
```

```
1 from sklearn.model_selection import RandomizedSearchCV
2 rsearch = RandomizedSearchCV(xgb_model, hyperparameters, n_iter=10, random_state=41)
3 rsearch.fit(x_filtered, y)
4
```

```
1 print(rsearch.best_params_)
```

```
{'n_estimators': 300, 'learning_rate': 0.01}
```

```
1 # custom implementation of finding optimal hyperparameters has been deleted
```

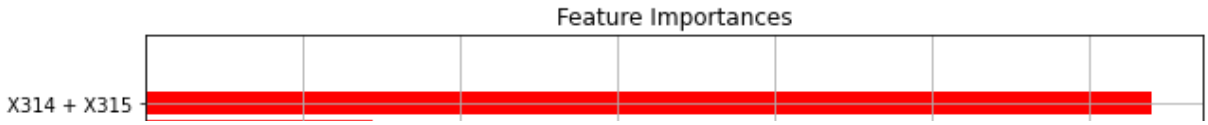
```
1 best_xgb=rsearch.best_estimator_
2 best_xgb
```

```
XGBRegressor(base_score=0.5, booster='gbtree', colsample_bylevel=1,
             colsample_bynode=1, colsample_bytree=1, gamma=0,
             importance_type='gain', learning_rate=0.01, max_delta_step=0,
             max_depth=3, min_child_weight=1, missing=None, n_estimators=300,
             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)
```

```
# fitting the best model on to the dataset
best_xgb.fit(x_filtered, y)
y_train_pred=best_xgb.predict(x_filtered)
y_test_pred=best_xgb.predict(x_dummies_2)
```

```
[10:01:32] WARNING: /workspace/src/objective/regression_obj.cu:152: reg:linear is now
```

```
import matplotlib.pyplot as plt
features = x_filtered.columns
importances = best_xgb.feature_importances_
indices = (np.argsort(importances))[-40:]
plt.figure(figsize=(10,12))
plt.title('Feature Importances')
plt.barh(range(len(indices)), importances[indices], color='r', align='center')
plt.yticks(range(len(indices)), [features[i] for i in indices])
plt.xlabel('Relative Importance')
plt.grid()
plt.show()
```




```
# checking r2 score
from sklearn.metrics import r2_score
print('train r2_score', r2_score(y, y_train_pred))
print('='*30)
#print('test r2_score', r2_score(y_test, y_test_pred))
```

```
train r2_score 0.4664656045758411
==============================
```

```
final_df_1= pd.DataFrame(list(zip(df_2['ID'].values, y_test_pred)), columns=['ID', 'y'])
```

```
final_df_1.head()
```

	ID	y
0	1	77.488136
1	2	93.120033
2	3	75.105789
3	4	75.105789
4	5	106.988533

```
final_df_1.to_csv(r'/content/drive/My Drive/Colab Notebooks/Case Study 1/XGBoostRegress
```

6: DecisionTreeRegressor


```
from sklearn.tree import DecisionTreeRegressor
dt_model=DecisionTreeRegressor()
dt_model
```

```
DecisionTreeRegressor(ccp_alpha=0.0, criterion='mse', max_depth=None,
                      max_features=None, max_leaf_nodes=None,
                      min_impurity_decrease=0.0, min_impurity_split=None,
                      min_samples_leaf=1, min_samples_split=2,
                      min_weight_fraction_leaf=0.0, presort='deprecated',
                      random_state=None, splitter='best')
```

```
max_depth=[1, 5, 10, 50]
min_samples_split=[5, 10, 100, 500]
hyperparameters= dict(max_depth=max_depth, min_samples_split=min_samples_split)

```

```
from sklearn.model_selection import RandomizedSearchCV
rsearch = RandomizedSearchCV(dt_model, hyperparameters, n_iter=10, random_state=41)
```

```
rsearch.fit(x_filtered, y)
print(rsearch.best_params_)
```

```
{'min_samples_split': 500, 'max_depth': 5}
```

```
rsearch.best_params_
```

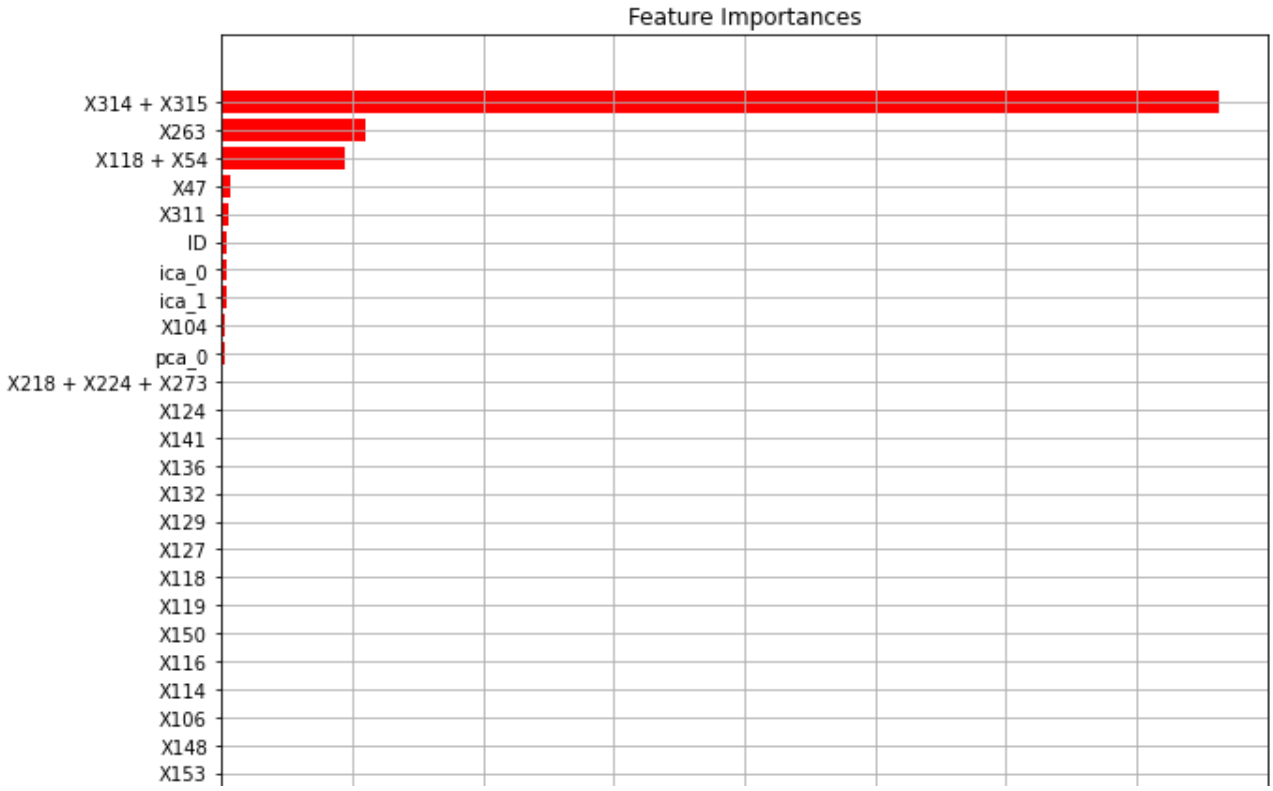
```
{'max_depth': 5, 'min_samples_split': 500}
```

```
best_dt=rsearch.best_estimator_
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')
```

```
# fitting the best model on to the dataset
best_dt.fit(x_filtered, y)
y_train_pred=best_dt.predict(x_filtered)
y_test_pred=best_dt.predict(x_dummies_2)
```

```
import matplotlib.pyplot as plt
features = x_filtered.columns
importances = best_dt.feature_importances_
indices = (np.argsort(importances))[-40:]
plt.figure(figsize=(10,12))
plt.title('Feature Importances')
plt.barh(range(len(indices)), importances[indices], color='r', align='center')
plt.yticks(range(len(indices)), [features[i] for i in indices])
plt.xlabel('Relative Importance')
plt.grid()
plt.show()
```




```
# checking r2 score
from sklearn.metrics import r2_score
print('train r2_score', r2_score(y, y_train_pred))
print('='*30)
#print('test r2_score', r2_score(y_test, y_test_pred))
```

```
train r2_score 0.641140515826669
==============================
```

```
final_df_2= pd.DataFrame(list(zip(df_2['ID'].values, y_test_pred)), columns=['ID', 'y']
```

```
final_df_2.head()
```

	ID	y
0	1	77.964862
1	2	130.810000
2	3	77.964862
3	4	77.964862
4	5	112.866875

```
final_df_2.to_csv(r'/content/drive/My Drive/Colab Notebooks/Case Study 1/DecisionTreeRe
```

7: Ridge Regressor

```
from sklearn.linear_model import Ridge
```

```
ridge_regressor= Ridge()
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)
```

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

```
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]},
             pre_dispatch='2*n_jobs', refit=True, return_train_score=False,
             scoring='r2', verbose=0)
```

```
print(ridge_grid_scv.best_params_)
print(ridge_grid_scv.best_score_)
```

```
{'alpha': 20}
0.6018030809140671
```

```
ridge_regressor= Ridge(alpha=20)
ridge_regressor
```

```
Ridge(alpha=20, copy_X=True, fit_intercept=True, max_iter=None, normalize=False,
      random_state=None, solver='auto', tol=0.001)
```

```
ridge_regressor.fit(x_filtered, y)
y_train_pred=ridge_regressor.predict(x_filtered)
y_test_pred =ridge_regressor.predict(x_dummies_2)
```

```
# checking r2 score
from sklearn.metrics import r2_score
print('train r2_score', r2_score(y, y_train_pred))
print('='*30)
#print('test r2_score', r2_score(y_test, y_test_pred))
```

```
train r2_score 0.6247618099854948
==============================
```

```
final_df_4= pd.DataFrame(list(zip(df_2['ID'].values, y_test_pred)), columns=['ID', 'y']
```

```
final_df_4.head()
```

	ID	y
0	1	79.891570
1	2	96.265184

```
1 final_df_4.to_csv(r'/content/drive/My Drive/Colab Notebooks/Case Study 1/RidgeRegressor
```

8: Lasso Regressor

```
1 lasso= Lasso()
2 lasso
```

```
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 parameters= {'alpha': [1e-15, 1e-10, 1e-8, 1e-4, 1e-3, 1e-2, 1, 5, 10, 20]}
2 lasso_grid_scv= GridSearchCV(lasso, parameters, scoring='r2', cv=5)
3 lasso_grid_scv.fit(x_filtered, y)
```

```
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),
             iid='deprecated', n_jobs=None,
             param_grid={'alpha': [1e-15, 1e-10, 1e-08, 0.0001, 0.001, 0.01, 1,
                                   5, 10, 20]},
             pre_dispatch='2*n_jobs', refit=True, return_train_score=False,
             scoring='r2', verbose=0)
```

```
1 print(lasso_grid_scv.best_params_)
2 print(lasso_grid_scv.best_score_)
```

```
{'alpha': 0.01}
0.6031800961153089
```

```
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_filtered, y)
5 y_train_pred=lasso_regressor.predict(x_filtered)
6 y_test_pred =lasso_regressor.predict(x_dummies_2) b
```

```
# checking r2 score
from sklearn.metrics import r2_score
print('train r2_score', r2_score(y, y_train_pred))
print('='*30)
#print('test r2_score', r2_score(y_test, y_test_pred))
```

```
train r2_score 0.6234275817168167
==============================
```

```
final_df_5= pd.DataFrame(list(zip(df_2['ID'].values, y_test_pred)), columns=['ID', 'y']
```

```
final_df_5.head()
```

	ID	y
0	1	79.534046
1	2	96.370153
2	3	80.228208
3	4	77.973903
4	5	111.042708

```
final_df_5.to_csv(r'/content/drive/My Drive/Colab Notebooks/Case Study 1/LassoRegressor
```

9: AdaBoostRegressor

```
from sklearn.ensemble import AdaBoostRegressor
```

```
abr= AdaBoostRegressor()
abr
```

```
AdaBoostRegressor(base_estimator=None, learning_rate=1.0, loss='linear',
                  n_estimators=50, random_state=None)
```

```
from tqdm import tqdm_notebook
from sklearn.metrics import r2_score
train_r2=[]
cv_r2=[]
dict_cv_r2={}
max_depth = [10, 11, 12, 13, 14, 15]
learning_rate = [0.0001, 0.001, 0.01, 0.1, 1]
n_estimators = [50, 100, 150, 200, 250, 300]
min_samples_split=[5, 10, 100, 500]
for i in tqdm_notebook(learning_rate):
    for j in tqdm_notebook(n_estimators):
        for p in tqdm_notebook(max_depth):
            for q in tqdm_notebook(min_samples_split):
```

```
            for q in tqdm_notebook(min_samples_split):
                abr= AdaBoostRegressor(base_estimator= DecisionTreeRegressor(max_depth=
                abr.fit(x_train,y_train)
                y_cap_train=abr.predict(x_train)
                y_cap_cv=abr.predict(x_test)
                train_r2.append(r2_score(y_train,y_cap_train))
                k=r2_score(y_test,y_cap_cv)
                dict_cv_r2[k]=i,j,p,q
                cv_r2.append(r2_score(y_test,y_cap_cv))
maximum_auc_score=max(cv_r2)
```

```
print(maximum_auc_score)
```

```
0.6595712090316805
```

```
print(dict_cv_r2)
dict_cv_r2[maximum_auc_score]
```

```
{0.6511007133167936: (0.0001, 50, 10, 5), 0.6428779700880041: (0.0001, 50, 10, 10), 0
(0.0001, 50, 13, 500)
```

```
print(maximum_auc_score, dict_cv_r2[maximum_auc_score])
print(i,j,p,q)
```

```
0.6595712090316805 (0.0001, 50, 13, 500)
```

```
'''#https://machinelearningmastery.com/adaboost-ensemble-in-python/
gsearch = GridSearchCV(abr, parameters, scoring='r2')
gsearch.parameters = {'learning_rate':[0.0001, 0.001, 0.01, 0.1, 1], 'n_estimators' : [
fit(x_filtered, y) '''
```

```
'''print(gsearch.best_estimator_)
print(gsearch.best_score_)'''
```

```
abr= AdaBoostRegressor(base_estimator= DecisionTreeRegressor(max_depth=13, min_samples_
abr
```

```
AdaBoostRegressor(base_estimator=DecisionTreeRegressor(ccp_alpha=0.0,
                                                       criterion='mse',
                                                       max_depth=13,
                                                       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'),
                  learning_rate=0.0001, loss='linear', n_estimators=50,
                  random_state=None)
```

```
abr.fit(x_filtered, y)
y_train_pred=abr.predict(x_filtered)
y_test_pred =abr.predict(x_dummies_2)
```

```
# checking r2 score
from sklearn.metrics import r2_score
print('train r2_score', r2_score(y, y_train_pred))
print('='*30)
#print('test r2_score', r2_score(y_test, y_test_pred))
```

```
train r2_score 0.6548302212556886
==============================
```

```
final_df_10= pd.DataFrame(list(zip(df_2['ID'].values, y_test_pred)), columns=['ID', 'y'
```

```
final_df_10.head()
```

	ID	y
0	1	77.976183
1	2	120.827500
2	3	77.976183
3	4	77.976183
4	5	114.540885

```
final_df_10.to_csv(r'/content/drive/My Drive/Colab Notebooks/Case Study 1/CSV files/Ada
```