Extensive Analysis - EDA + Preprocessing + FE + Modelling

"Some people walk in the rain, others just get wet."

The above quote belongs to **Roger Miller**. He was an American singer-songwriter, musician, and actor. He was widely known for his novelty songs and his chart-topping country and pop hits. He began his musical career as a songwriter in the late 1950s. He later began a recording career and reached the peak of his fame in the mid-1960s, continuing to record and tour into the 1990s.

(Source: https://en.wikipedia.org/wiki/Roger_Miller (https://en.wikipedia.org/wiki/Roger_Miller))

Rains are essential part of our lives. Clouds give the gift of rains to humans. Weather department tries to forecast when will it rain. So, I try to predict whether it will rain in Australia tomorrow or not.

I hope you find this kernel useful and your **UPVOTES** would be very much appreciated



Hence, in this kernel, I implement Logistic Regression with Python and Scikit-Learn and build a classifier to predict whether or not it will rain tomorrow in Australia. I train a binary classification model using Logistic Regression. I have used the **Rain in Australia** dataset for this project.

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1. The problem statement

In this kernel, we will try to answer the question that whether or not it will rain tomorrow in Australia. We implement Logistic Regression with Python and Scikit-Learn.

To answer the question, we build a classifier to predict whether or not it will rain tomorrow in Australia. We train a binary classification model using Logistic Regression. I have used the **Rain in Australia** dataset for this project.

So, let's get started.

2. Import libraries

The first step in building the model is to import the necessary libraries.

```
In [1]:
        # This Python 3 environment comes with many helpful analytics libraries ins
        talled
        # It is defined by the kaggle/python docker image: https://github.com/kaggl
        e/docker-python
        # For example, here's several helpful packages to load in
        import numpy as np # linear algebra
        import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
        # import libraries for plotting
        import matplotlib.pyplot as plt
        import seaborn as sns
        %matplotlib inline
        # Input data files are available in the "../input/" directory.
        # For example, running this (by clicking run or pressing Shift+Enter) will
         list all files under the input directory
        import os
        for dirname, _, filenames in os.walk('/kaggle/input'):
            for filename in filenames:
                print(os.path.join(dirname, filename))
        # Any results you write to the current directory are saved as output.
```

/kaggle/input/weather-dataset-rattle-package/weatherAUS.csv

```
import warnings
warnings.filterwarnings('ignore')
```

3. Import dataset

The next step is to import the dataset.

```
In [3]:
    data = '/kaggle/input/weather-dataset-rattle-package/weatherAUS.csv'
    df = pd.read_csv(data)
```

4. Exploratory data analysis

- We have imported the data.
- Now, its time to explore the data to gain insights about it.

View dimensions of dataset

```
In [4]: df.shape
Out[4]: (142193, 24)
```

We can see that there are 142193 instances and 24 variables in the data set.

Preview the dataset

```
In [5]: df.head()
```

Out[5]:

	Date	Location	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	WindGustDir	Wind
0	2008- 12-01	Albury	13.4	22.9	0.6	NaN	NaN	W	44.0
1	2008- 12-02	Albury	7.4	25.1	0.0	NaN	NaN	WNW	44.0
2	2008- 12-03	Albury	12.9	25.7	0.0	NaN	NaN	WSW	46.0
3	2008- 12-04	Albury	9.2	28.0	0.0	NaN	NaN	NE	24.0
4	2008- 12-05	Albury	17.5	32.3	1.0	NaN	NaN	W	41.0
4									•

5 rows × 24 columns

View column names

Drop RISK_MM variable

It is given in the dataset description, that we should drop the RISK_MM feature variable from the dataset description. So, we should drop it as follows-

```
In [7]:
    df.drop(['RISK_MM'], axis=1, inplace=True)
```

View summary of dataset

df.info()

<class 'pandas.core.frame.DataFrame'> RangeIndex: 142193 entries, 0 to 142192 Data columns (total 23 columns): Date 142193 non-null object Location 142193 non-null object 141556 non-null float64 MinTemp 141871 non-null float64 MaxTemp Rainfall 140787 non-null float64 Evaporation 81350 non-null float64 Sunshine 74377 non-null float64 WindGustDir 132863 non-null object WindGustSpeed 132923 non-null float64 WindDir9am 132180 non-null object 138415 non-null object WindDir3pm 140845 non-null float64 WindSpeed9am WindSpeed3pm 139563 non-null float64 140419 non-null float64 Humidity9am Humidity3pm 138583 non-null float64 Pressure9am 128179 non-null float64 Pressure3pm 128212 non-null float64 Cloud9am 88536 non-null float64 Cloud3pm 85099 non-null float64 141289 non-null float64 Temp9am 139467 non-null float64 Temp3pm

dtypes: float64(16), object(7)

140787 non-null object

142193 non-null object

memory usage: 25.0+ MB

RainToday

RainTomorrow

Comment

- We can see that the dataset contains mixture of categorical and numerical variables.
- Categorical variables have data type object.
- Numerical variables have data type float64.
- Also, there are some missing values in the dataset. We will explore it later.

View statistical properties of dataset

```
In [9]:
    df.describe()
```

Out[9]:

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	V
count	141556.000000	141871.000000	140787.000000	81350.000000	74377.000000	1
mean	12.186400	23.226784	2.349974	5.469824	7.624853	3
std	6.403283	7.117618	8.465173	4.188537	3.781525	1
min	-8.500000	-4.800000	0.000000	0.000000	0.000000	6
25%	7.600000	17.900000	0.000000	2.600000	4.900000	3
50%	12.000000	22.600000	0.000000	4.800000	8.500000	3
75%	16.800000	28.200000	0.800000	7.400000	10.600000	4
max	33.900000	48.100000	371.000000	145.000000	14.500000	1
4						•

Important points to note

- The above command df.describe() helps us to view the statistical properties of numerical variables. It excludes character variables.
- If we want to view the statistical properties of character variables, we should run the following command -

```
df.describe(include=['object'])
```

• If we want to view the statistical properties of all the variables, we should run the following command -

```
df.describe(include='all')
```

5. Univariate Analysis

Explore RainTomorrow target variable

Check for missing values

```
In [10]:
    df['RainTomorrow'].isnull().sum()
Out[10]:
    0
```

We can see that there are no missing values in the RainTomorrow target variable.

View number of unique values

```
In [11]:
    df['RainTomorrow'].nunique()
Out[11]:
    2
```

We can see that the number of unique values in RainTomorrow variable is 2.

View the unique values

```
In [12]:
    df['RainTomorrow'].unique()

Out[12]:
        array(['No', 'Yes'], dtype=object)
```

The two unique values are No and Yes.

View the frequency distribution of values

```
In [13]:
    df['RainTomorrow'].value_counts()

Out[13]:
    No    110316
    Yes    31877
    Name: RainTomorrow, dtype: int64
```

View percentage of frequency distribution of values

```
In [14]:
    df['RainTomorrow'].value_counts()/len(df)

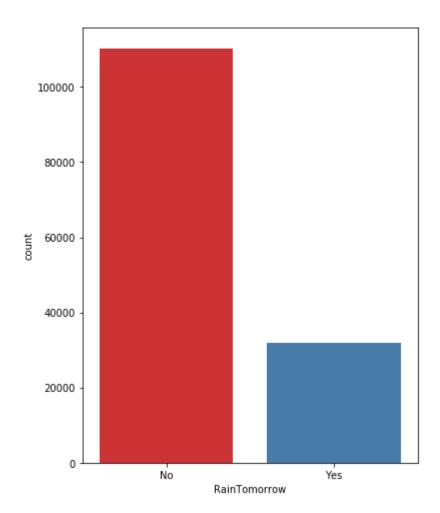
Out[14]:
    No    0.775819
    Yes    0.224181
    Name: RainTomorrow, dtype: float64
```

Comment

• We can see that out of the total number of RainTomorrow values, No appears 77.58% times and Yes appears 22.42% times.

Visualize frequency distribution of RainTomorrow variable

```
f, ax = plt.subplots(figsize=(6, 8))
ax = sns.countplot(x="RainTomorrow", data=df, palette="Set1")
plt.show()
```

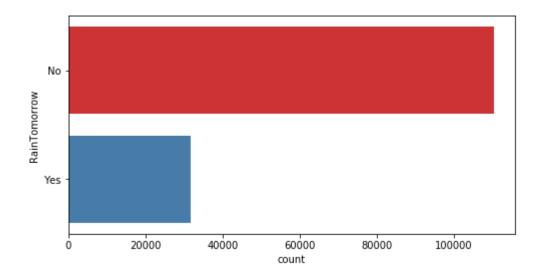


Interpretation

- The above univariate plot confirms our findings that -
 - The No variable have 110316 entries, and
 - The Yes variable have 31877 entries.

We can plot the bars horizontally as follows:

```
f, ax = plt.subplots(figsize=(8, 4))
ax = sns.countplot(y="RainTomorrow", data=df, palette="Set1")
plt.show()
```



Findings of Univariate Analysis

- The number of unique values in RainTomorrow variable is 2.
- The two unique values are No and Yes.
- Out of the total number of RainTomorrow values, No appears 77.58% times and Yes appears 22.42% times.
- The univariate plot confirms our findings that -
 - The No variable have 110316 entries, and
 - The Yes variable have 31877 entries.

6. Bivariate Analysis

Types of variables

In this section, I segregate the dataset into categorical and numerical variables. There are a mixture of categorical and numerical variables in the dataset. Categorical variables have data type object. Numerical variables have data type float64.

First of all, I will find categorical variables.

Explore Categorical Variables

```
In [17]:
    # find categorical variables

categorical = [var for var in df.columns if df[var].dtype=='0']

print('There are {} categorical variables\n'.format(len(categorical)))

print('The categorical variables are :', categorical)
```

```
There are 7 categorical variables

The categorical variables are : ['Date', 'Location', 'WindGustDir', 'WindDir9am', 'WindDir3pm', 'RainToday', 'RainTomorrow']
```

```
In [18]:
    # view the categorical variables

df[categorical].head()
```

Out[18]:

	Date	Location	WindGustDir	WindDir9am	WindDir3pm	RainToday	RainTomorrow
0	2008-12- 01	Albury	W	W	WNW	No	No
1	2008-12- 02	Albury	WNW	NNW	WSW	No	No
2	2008-12- 03	Albury	WSW	W	WSW	No	No
3	2008-12- 04	Albury	NE	SE	Е	No	No
4	2008-12- 05	Albury	W	ENE	NW	No	No

Summary of categorical variables

- There is a date variable. It is denoted by Date column.
- There are 6 categorical variables. These are given by Location , WindGustDir , WindDir9am , WindDir3pm , RainToday and RainTomorrow .
- There are two binary categorical variables RainToday and RainTomorrow.
- RainTomorrow is the target variable.

Explore problems within categorical variables

First, I will explore the categorical variables.

Missing values in categorical variables

```
In [19]:
        # check missing values in categorical variables
        df[categorical].isnull().sum()
Out[19]:
         Date
                             0
         Location
                             0
         WindGustDir
                         9330
         WindDir9am
                        10013
         WindDir3pm
                         3778
         RainToday
                         1406
         RainTomorrow
                             0
         dtype: int64
In [20]:
        # print categorical variables containing missing values
        cat1 = [var for var in categorical if df[var].isnull().sum()!=0]
        print(df[cat1].isnull().sum())
         WindGustDir
                       9330
         WindDir9am
                       10013
         WindDir3pm
                        3778
         RainToday
                        1406
         dtype: int64
```

We can see that there are only 4 categorical variables in the dataset which contains missing values. These are WindGustDir, WindDir9am, WindDir3pm and RainToday.

Frequency count of categorical variables

Now, I will check the frequency counts of categorical variables.

```
In [21]:
    # view frequency of categorical variables

for var in categorical:
    print(df[var].value_counts())
```

2014-07-06	49			
2013-12-21	49			
2014-03-25	49			
2013-10-21	49			
2013-04-28	49			
2008-01-14	1			
2008-01-10	1			
2008-01-01	1			
2007-11-15	1			
2007-11-20	1			
Name: Date, Le	ength:	3436,	dtype:	int64
Canberra		3418		
Sydney		3337		
Perth		3193		
Darwin		3192		
Hobart		3188		
Brisbane		3161		
Adelaide		3090		
Bendigo		3034		
Townsville		3033		
AliceSprings		3031		
MountGambier		3030		
Ballarat		3028		
Launceston		3028		
Albany		3016		
Albury		3011		
MelbourneAirpo	ort	3009		
PerthAirport		3009		
Mildura		3007		
SydneyAirport		3005		
Nuriootpa		3002		
Sale		3000		
Watsonia		2999		
Tuggeranong		2998		
Portland		2996		
Woomera		2990		
Cairns		2988		
Cobar		2988		
Wollongong		2983		

GoldCoast	2980
WaggaWagga	2976
Penrith	2964
NorfolkIsland	2964
Newcastle	2955
SalmonGums	2955
CoffsHarbour	2953
Witchcliffe	2952
Richmond	2951
Dartmoor	2943
NorahHead	2929
BadgerysCreek	2928
MountGinini	2907
Moree	2854
Walpole	2819
PearceRAAF	2762
Williamtown	2553
Melbourne	2435
Nhil	1569
Katherine	1559
Uluru	1521
Name: Location,	dtype: int

64

W 9780 SE 9309 Ε 9071 Ν 9033 SSE 8993 S 8949 WSW 8901 8797 SW SSW 8610 WNW 8066 NW 8003 7992 ENE ESE 7305 NE 7060

Name: WindGustDir, dtype: int64

N 11393 SE 9162

6561 6433

NNW

NNE

```
E
      9024
SSE
      8966
NW
      8552
S
       8493
W
       8260
SW
      8237
      7948
NNE
NNW
      7840
ENE
      7735
      7558
ESE
NE
      7527
      7448
SSW
WNW
      7194
WSW
      6843
SE
     10663
      9911
      9598
```

Name: WindDir9am, dtype: int64

W S WSW 9329 SW 9182 SSE 9142 Ν 8667 WNW 8656 NW 8468 ESE 8382 Ε 8342 NE 8164 SSW 8010 NNW 7733

Name: WindDir3pm, dtype: int64

No 109332 Yes 31455

ENE 7724

NNE

6444

Name: RainToday, dtype: int64

No 110316 Yes 31877

Name: RainTomorrow, dtype: int64

```
In [22]:
    # view frequency distribution of categorical variables
    for var in categorical:
        print(df[var].value_counts()/np.float(len(df)))
```

2014-07-06	0.0003	345		
2013-12-21	0.0003	345		
2014-03-25	0.0003	345		
2013-10-21	0.0003	345		
2013-04-28	0.0003	345		
2008-01-14	0.000	907		
2008-01-10	0.000	907		
2008-01-01	0.000	907		
2007-11-15	0.000	907		
2007-11-20	0.000	907		
Name: Date, Le	ength:	3436,	dtype:	float64
Canberra		0.024	938	
Sydney		0.023	468	
Perth		0.022	455	
Darwin		0.022	448	
Hobart		0.022	420	
Brisbane		0.022	230	
Adelaide		0.021	731	
Bendigo		0.0213	337	
Townsville		0.0213	330	
AliceSprings		0.0213	316	
MountGambier		0.0213	309	
Ballarat		0.021	295	
Launceston		0.021	295	
Albany		0.021	211	
Albury		0.021	175	
MelbourneAirpo	ort	0.021	161	
PerthAirport		0.021	161	
Mildura		0.021	147	
SydneyAirport		0.021	133	
Nuriootpa		0.021	112	
Sale		0.021	998	
Watsonia		0.021	991	
Tuggeranong		0.021	984	
Portland		0.021	979	
Woomera		0.021	928	
Cairns		0.021	914	
Cobar		0.021	914	
Wollongong		0.020	979	

GoldCo	past	0.020957				
Waggal	Wagga	0.020929				
Penri	th	0.020845				
Norfo:	lkIsland	0.020845				
Newcas	stle	0.020782				
Salmo	nGums	0.020782				
Coffs	Harbour	0.020768				
Witch	cliffe	0.020761				
Richmo	ond	0.020753				
Dartmo	oor	0.020697				
Norahl	Head	0.020599				
Badge	rysCreek	0.020592				
Mount	Ginini	0.020444				
Moree		0.020071				
Walpo:	le	0.019825				
Pearce	eRAAF	0.019424				
Willia	amtown	0.017954				
Melbo	urne	0.017125				
Nhil		0.011034				
Kathe	rine	0.010964				
Uluru		0.010697				
Name:	Location,	dtype: float64				
W	0.068780					
SE	0.065467					
Е	0.063794					
N	0.063526					

N 0.063526 SSE 0.063245 0.062936 S WSW 0.062598 0.061867 SW SSW 0.060552 0.056726 $\mathbb{W} \mathbb{N} \mathbb{W}$ 0.056283 NW 0.056205 ENE ESE 0.051374 0.049651 NE 0.046142 NNW

Name: WindGustDir, dtype: float64

N 0.080123 SE 0.064434

NNE

0.045241

```
E
      0.063463
SSE
      0.063055
NW
      0.060144
S
      0.059729
W
      0.058090
SW
      0.057928
      0.055896
NNE
NNW
      0.055136
ENE
      0.054398
ESE
      0.053153
NE
      0.052935
      0.052380
SSW
      0.050593
WNW
WSW
      0.048125
```

Name: WindDir9am, dtype: float64

SE 0.074990 W 0.069701 S 0.067500 WSW 0.065608 SW 0.064574 0.064293 SSE N 0.060952 WNW 0.060875 NW 0.059553 ESE 0.058948 Е 0.058667 NE 0.057415 SSW 0.056332 0.054384 NNW

Name: WindDir3pm, dtype: float64

No 0.768899 Yes 0.221213

0.054321

0.045319

ENE

NNE

Name: RainToday, dtype: float64

No 0.775819 Yes 0.224181

Name: RainTomorrow, dtype: float64

Number of labels: cardinality

The number of labels within a categorical variable is known as **cardinality**. A high number of labels within a variable is known as **high cardinality**. High cardinality may pose some serious problems in the machine learning model. So, I will check for high cardinality.

```
In [23]:
    # check for cardinality in categorical variables

for var in categorical:
    print(var, ' contains ', len(df[var].unique()), ' labels')
```

```
Date contains 3436 labels
Location contains 49 labels
WindGustDir contains 17 labels
WindDir9am contains 17 labels
WindDir3pm contains 17 labels
RainToday contains 3 labels
RainTomorrow contains 2 labels
```

We can see that there is a Date variable which needs to be preprocessed. I will do preprocessing in the following section.

All the other variables contain relatively smaller number of variables.

Feature Engineering of Date Variable

```
In [24]:
    df['Date'].dtypes

Out[24]:
         dtype('0')
```

We can see that the data type of Date variable is object. I will parse the date currently coded as object into datetime format.

```
In [25]:
         # parse the dates, currently coded as strings, into datetime format
         df['Date'] = pd.to_datetime(df['Date'])
In [26]:
         # extract year from date
         df['Year'] = df['Date'].dt.year
         df['Year'].head()
Out[26]:
         0
              2008
              2008
         1
         2
              2008
         3
              2008
         4
              2008
         Name: Year, dtype: int64
In [27]:
         # extract month from date
         df['Month'] = df['Date'].dt.month
         df['Month'].head()
Out[27]:
         0
              12
              12
         1
         2
              12
         3
              12
              12
         Name: Month, dtype: int64
```

1 2

2 3

3 4

4 5

Name: Day, dtype: int64

In [29]:

again view the summary of dataset

df.info()

memory usage: 28.2+ MB

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 142193 entries, 0 to 142192
Data columns (total 26 columns):
Date
                 142193 non-null datetime64[ns]
                 142193 non-null object
Location
                 141556 non-null float64
MinTemp
                 141871 non-null float64
MaxTemp
Rainfall
                 140787 non-null float64
                 81350 non-null float64
Evaporation
                 74377 non-null float64
Sunshine
WindGustDir
                 132863 non-null object
                 132923 non-null float64
WindGustSpeed
WindDir9am
                 132180 non-null object
WindDir3pm
                 138415 non-null object
WindSpeed9am
                 140845 non-null float64
WindSpeed3pm
                 139563 non-null float64
                 140419 non-null float64
Humidity9am
                 138583 non-null float64
Humidity3pm
                 128179 non-null float64
Pressure9am
Pressure3pm
                 128212 non-null float64
Cloud9am
                 88536 non-null float64
Cloud3pm
                 85099 non-null float64
Temp9am
                 141289 non-null float64
Temp3pm
                 139467 non-null float64
                 140787 non-null object
RainToday
RainTomorrow
                 142193 non-null object
                 142193 non-null int64
Year
Month
                 142193 non-null int64
                 142193 non-null int64
Day
dtypes: datetime64[ns](1), float64(16), int64(3), object(6)
```

We can see that there are three additional columns created from Date variable. Now, I will drop the original Date variable from the dataset.

```
In [30]: # drop the original Date variable

df.drop('Date', axis=1, inplace = True)

In [31]: # preview the dataset again

df.head()
```

Out[31]:

	Location	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	WindGustDir	WindGustSpe
0	Albury	13.4	22.9	0.6	NaN	NaN	W	44.0
1	Albury	7.4	25.1	0.0	NaN	NaN	WNW	44.0
2	Albury	12.9	25.7	0.0	NaN	NaN	WSW	46.0
3	Albury	9.2	28.0	0.0	NaN	NaN	NE	24.0
4	Albury	17.5	32.3	1.0	NaN	NaN	W	41.0
4	▼							

5 rows × 25 columns

Now, we can see that the Date variable has been removed from the dataset.

Explore Categorical Variables one by one

Now, I will explore the categorical variables one by one.

```
# find categorical variables

categorical = [var for var in df.columns if df[var].dtype=='0']

print('There are {} categorical variables\n'.format(len(categorical)))

print('The categorical variables are :', categorical)
```

```
There are 6 categorical variables

The categorical variables are : ['Location', 'WindGustDir', 'WindDir9a m', 'WindDir3pm', 'RainToday', 'RainTomorrow']
```

We can see that there are 6 categorical variables in the dataset. The Date variable has been removed. First, I will check missing values in categorical variables.

```
In [33]:
         # check for missing values in categorical variables
         df[categorical].isnull().sum()
Out[33]:
         Location
                              0
         WindGustDir
                         9330
         WindDir9am
                         10013
         WindDir3pm
                          3778
         RainToday
                          1406
         RainTomorrow
                              0
         dtype: int64
```

We can see that WindGustDir, WindDir9am, WindDir3pm, RainToday variables contain missing values. I will explore these variables one by one.

Explore Location variable

```
In [34]:
         # print number of labels in Location variable
         print('Location contains', len(df.Location.unique()), 'labels')
         Location contains 49 labels
In [35]:
         # check labels in location variable
         df.Location.unique()
Out[35]:
         array(['Albury', 'BadgerysCreek', 'Cobar', 'CoffsHarbour', 'Moree',
                'Newcastle', 'NorahHead', 'NorfolkIsland', 'Penrith', 'Richmon
         ď,
                'Sydney', 'SydneyAirport', 'WaggaWagga', 'Williamtown',
                'Wollongong', 'Canberra', 'Tuggeranong', 'MountGinini', 'Ballar
         at',
                'Bendigo', 'Sale', 'MelbourneAirport', 'Melbourne', 'Mildura',
                'Nhil', 'Portland', 'Watsonia', 'Dartmoor', 'Brisbane', 'Cairn
         s',
                'GoldCoast', 'Townsville', 'Adelaide', 'MountGambier', 'Nurioot
         pa',
                'Woomera', 'Albany', 'Witchcliffe', 'PearceRAAF', 'PerthAirpor
         t',
                'Perth', 'SalmonGums', 'Walpole', 'Hobart', 'Launceston',
                'AliceSprings', 'Darwin', 'Katherine', 'Uluru'], dtype=object)
```

In [36]:

check frequency distribution of values in Location variable

df.Location.value_counts()

Out[36]:

Canberra	3418
Sydney	3337
Perth	3193
Darwin	3192
Hobart	3188
Brisbane	3161
Adelaide	3090
Bendigo	3034
Townsville	3033
AliceSprings	3031
MountGambier	3030
Ballarat	3028
Launceston	3028
Albany	3016
Albury	3011
MelbourneAirport	3009
PerthAirport	3009
Mildura	3007
SydneyAirport	3005
Nuriootpa	3002
Sale	3000
Watsonia	2999
Tuggeranong	2998
Portland	2996
Woomera	2990
Cairns	2988
Cobar	2988
Wollongong	2983
GoldCoast	2980
WaggaWagga	2976
Penrith	2964
NorfolkIsland	2964
Newcastle	2955
SalmonGums	2955
CoffsHarbour	2953
Witchcliffe	2952
Richmond	2951
Dartmoor	2943
NorahHead	2929
BadgerysCreek	2928

MountGinini	2907
Moree	2854
Walpole	2819
PearceRAAF	2762
Williamtown	2553
Melbourne	2435
Nhil	1569
Katherine	1559
Uluru	1521
and the second s	

Name: Location, dtype: int64

```
# let's do One Hot Encoding of Location variable
# get k-1 dummy variables after One Hot Encoding
# preview the dataset with head() method

pd.get_dummies(df.Location, drop_first=True).head()
```

Out[37]:

	Albany	Albury	AliceSprings	BadgerysCreek	Ballarat	Bendigo	Brisbane	Cairns	Canbe
0	0	1	0	0	0	0	0	0	0
1	0	1	0	0	0	0	0	0	0
2	0	1	0	0	0	0	0	0	0
3	0	1	0	0	0	0	0	0	0
4	0	1	0	0	0	0	0	0	0
4									>

5 rows × 48 columns

Explore WindGustDir variable

```
In [38]:
         # print number of labels in WindGustDir variable
         print('WindGustDir contains', len(df['WindGustDir'].unique()), 'labels')
         WindGustDir contains 17 labels
In [39]:
         # check labels in WindGustDir variable
         df['WindGustDir'].unique()
Out[39]:
         array(['W', 'WNW', 'WSW', 'NE', 'NNW', 'N', 'NNE', 'SW', 'ENE', 'SSE',
                'S', 'NW', 'SE', 'ESE', nan, 'E', 'SSW'], dtype=object)
In [40]:
         # check frequency distribution of values in WindGustDir variable
         df.WindGustDir.value_counts()
Out[40]:
         W
                9780
         SE
                9309
         Е
                9071
         Ν
                9033
         SSE
                8993
         S
                8949
         WSW
                8901
         SW
                8797
                8610
         SSW
         WNW
                8066
         NW
                8003
         ENE
                7992
         ESE
                7305
         NE
                7060
         NNW
                6561
         NNE
                6433
         Name: WindGustDir, dtype: int64
```

```
# let's do One Hot Encoding of WindGustDir variable
# get k-1 dummy variables after One Hot Encoding
# also add an additional dummy variable to indicate there was missing data
# preview the dataset with head() method

pd.get_dummies(df.WindGustDir, drop_first=True, dummy_na=True).head()
```

Out[41]:

	ENE	ESE	Ν	NE	NNE	NNW	NW	S	SE	SSE	SSW	SW	W	WNW	WSW	Na
0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
1	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
3	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0
4	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
4																•

```
In [42]:
         # sum the number of 1s per boolean variable over the rows of the dataset
         # it will tell us how many observations we have for each category
         pd.get_dummies(df.WindGustDir, drop_first=True, dummy_na=True).sum(axis=0
         )
Out[42]:
         ENE
                7992
         ESE
                7305
         Ν
                9033
         NE
                7060
                6433
         NNE
         NNW
                6561
         NW
                8003
         S
                8949
         SE
                9309
         SSE
                8993
         SSW
                8610
         SW
                8797
         W
                9780
         WNW
                8066
                8901
         WSW
                9330
         NaN
         dtype: int64
```

We can see that there are 9330 missing values in WindGustDir variable.

Explore WindDir9am variable

```
In [43]:
    # print number of labels in WindDir9am variable
    print('WindDir9am contains', len(df['WindDir9am'].unique()), 'labels')
```

```
In [44]:
         # check labels in WindDir9am variable
         df['WindDir9am'].unique()
Out[44]:
         array(['W', 'NNW', 'SE', 'ENE', 'SW', 'SSE', 'S', 'NE', nan, 'SSW',
         'N',
                'WSW', 'ESE', 'E', 'NW', 'WNW', 'NNE'], dtype=object)
In [45]:
         # check frequency distribution of values in WindDir9am variable
         df['WindDir9am'].value_counts()
Out[45]:
         Ν
                11393
         SE
                 9162
         Ε
                 9024
         SSE
                 8966
                 8552
         NW
                 8493
         W
                 8260
         SW
                 8237
                 7948
         NNE
         NNW
                 7840
         ENE
                 7735
         ESE
                 7558
                 7527
         NE
         SSW
                 7448
         WNW
                 7194
         WSW
                 6843
         Name: WindDir9am, dtype: int64
```

```
In [46]:
    # let's do One Hot Encoding of WindDir9am variable
    # get k-1 dummy variables after One Hot Encoding
    # also add an additional dummy variable to indicate there was missing data
    # preview the dataset with head() method

pd.get_dummies(df.WindDir9am, drop_first=True, dummy_na=True).head()
```

Out[46]:

	ENE	ESE	Ν	NE	NNE	NNW	NW	S	SE	SSE	SSW	SW	W	WNW	WSW	Na
0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
1	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0
2	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
3	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0
4	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4																•

```
In [47]:
         # sum the number of 1s per boolean variable over the rows of the dataset
         # it will tell us how many observations we have for each category
         pd.get_dummies(df.WindDir9am, drop_first=True, dummy_na=True).sum(axis=0)
Out[47]:
         ENE
                 7735
                7558
         ESE
         Ν
                11393
         NE
                7527
         NNE
                 7948
         NNW
                7840
         NW
                 8552
         S
                8493
         SE
                9162
         SSE
                 8966
                7448
         SSW
         SW
                8237
                8260
         W
         WNW
                7194
         WSW
                6843
         NaN
                10013
         dtype: int64
```

We can see that there are 10013 missing values in the WindDir9am variable.

Explore WindDir3pm variable

```
In [48]:
# print number of labels in WindDir3pm variable

print('WindDir3pm contains', len(df['WindDir3pm'].unique()), 'labels')
```

WindDir3pm contains 17 labels

```
In [49]:
         # check labels in WindDir3pm variable
         df['WindDir3pm'].unique()
Out[49]:
         array(['WNW', 'WSW', 'E', 'NW', 'W', 'SSE', 'ESE', 'ENE', 'NNW', 'SS
         W',
                'SW', 'SE', 'N', 'S', 'NNE', nan, 'NE'], dtype=object)
In [50]:
         # check frequency distribution of values in WindDir3pm variable
         df['WindDir3pm'].value_counts()
Out[50]:
         SE
                10663
         W
                 9911
         S
                 9598
         WSW
                 9329
                 9182
         SW
         SSE
                 9142
         Ν
                 8667
         WNW
                 8656
                 8468
         NW
         ESE
                 8382
         Ε
                 8342
         NE
                 8164
                 8010
         SSW
         NNW
                 7733
                 7724
         ENE
                 6444
         NNE
         Name: WindDir3pm, dtype: int64
```

```
In [51]:
    # let's do One Hot Encoding of WindDir3pm variable
    # get k-1 dummy variables after One Hot Encoding
    # also add an additional dummy variable to indicate there was missing data
    # preview the dataset with head() method

pd.get_dummies(df.WindDir3pm, drop_first=True, dummy_na=True).head()
```

Out[51]:

	ENE	ESE	Ν	NE	NNE	NNW	NW	S	SE	SSE	SSW	SW	W	WNW	WSW	Na
0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0
4																•

```
In [52]:
         # sum the number of 1s per boolean variable over the rows of the dataset
         # it will tell us how many observations we have for each category
         pd.get_dummies(df.WindDir3pm, drop_first=True, dummy_na=True).sum(axis=0)
Out[52]:
         ENE
                 7724
         ESE
                8382
         Ν
                 8667
         NE
                 8164
                6444
         NNE
         NNW
                7733
         NW
                8468
         S
                9598
         SE
               10663
         SSE
                9142
         SSW
                8010
         SW
                9182
                9911
         W
         WNW
               8656
         WSW
                9329
                3778
         NaN
         dtype: int64
```

There are 3778 missing values in the WindDir3pm variable.

Explore RainToday variable

```
In [53]:
    # print number of labels in RainToday variable
    print('RainToday contains', len(df['RainToday'].unique()), 'labels')
```

RainToday contains 3 labels

```
In [54]:
         # check labels in WindGustDir variable
         df['RainToday'].unique()
Out[54]:
         array(['No', 'Yes', nan], dtype=object)
In [55]:
         # check frequency distribution of values in WindGustDir variable
         df.RainToday.value_counts()
Out[55]:
         No
               109332
         Yes
                31455
         Name: RainToday, dtype: int64
In [56]:
         # let's do One Hot Encoding of RainToday variable
         # get k-1 dummy variables after One Hot Encoding
         # also add an additional dummy variable to indicate there was missing data
         # preview the dataset with head() method
         pd.get_dummies(df.RainToday, drop_first=True, dummy_na=True).head()
Out[56]:
```

	Yes	NaN
0	0	0
1	0	0
2	0	0
3	0	0
4	0	0

```
# sum the number of 1s per boolean variable over the rows of the dataset
# it will tell us how many observations we have for each category

pd.get_dummies(df.RainToday, drop_first=True, dummy_na=True).sum(axis=0)

Out[57]:

Yes 31455
NaN 1406
dtype: int64
```

There are 1406 missing values in the RainToday variable.

Explore Numerical Variables

```
In [58]:
# find numerical variables

numerical = [var for var in df.columns if df[var].dtype!='0']

print('There are {} numerical variables\n'.format(len(numerical)))

print('The numerical variables are :', numerical)
```

There are 19 numerical variables

```
The numerical variables are : ['MinTemp', 'MaxTemp', 'Rainfall', 'Evap oration', 'Sunshine', 'WindGustSpeed', 'WindSpeed9am', 'WindSpeed3pm', 'Humidity9am', 'Humidity3pm', 'Pressure9am', 'Pressure3pm', 'Cloud9a m', 'Cloud3pm', 'Temp9am', 'Temp3pm', 'Year', 'Month', 'Day']
```

```
In [59]:
    # view the numerical variables

df[numerical].head()
```

Out[59]:

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	WindGustSpeed	WindSpeed9am	Wiı
0	13.4	22.9	0.6	NaN	NaN	44.0	20.0	24
1	7.4	25.1	0.0	NaN	NaN	44.0	4.0	22
2	12.9	25.7	0.0	NaN	NaN	46.0	19.0	26
3	9.2	28.0	0.0	NaN	NaN	24.0	11.0	9.0
4	17.5	32.3	1.0	NaN	NaN	41.0	7.0	20
4								•

Summary of numerical variables

- There are 16 numerical variables.
- These are given by MinTemp, MaxTemp, Rainfall, Evaporation, Sunshine, WindGustSpeed, WindSpeed9am, WindSpeed3pm, Humidity9am, Humidity3pm, Pressure9am, Pressure3pm, Cloud9am, Cloud3pm, Temp9am and Temp3pm.
- All of the numerical variables are of continuous type.

Explore problems within numerical variables

Now, I will explore the numerical variables.

Missing values in numerical variables

```
In [60]:
         # check missing values in numerical variables
        df[numerical].isnull().sum()
Out[60]:
         MinTemp
                            637
         MaxTemp
                            322
         Rainfall
                           1406
         Evaporation
                          60843
         Sunshine
                          67816
         WindGustSpeed
                          9270
         WindSpeed9am
                           1348
         WindSpeed3pm
                           2630
         Humidity9am
                          1774
         Humidity3pm
                           3610
         Pressure9am
                          14014
         Pressure3pm
                          13981
         Cloud9am
                          53657
         Cloud3pm
                          57094
         Temp9am
                            904
         Temp3pm
                           2726
         Year
                              0
         Month
                              0
                              0
         Day
         dtype: int64
```

We can see that all the 16 numerical variables contain missing values.

Outliers in numerical variables

```
In [61]:
    # view summary statistics in numerical variables
    print(round(df[numerical].describe()),2)
```

	MinTemp N	NaxTemp	Rainfall	Evaporation	Sunshine	WindGustSp
eed \						
count	141556.0 14	11871.0	140787.0	81350.0	74377.0	13292
3.0						
mean	12.0	23.0	2.0	5.0	8.0	4
0.0						
std	6.0	7.0	8.0	4.0	4.0	1
4.0						
min	-8.0	-5.0	0.0	0.0	0.0	
6.0						
25%	8.0	18.0	0.0	3.0	5.0	3
1.0						
50%	12.0	23.0	0.0	5.0	8.0	3
9.0						
75%	17.0	28.0	1.0	7.0	11.0	4
8.0						
max	34.0	48.0	371.0	145.0	14.0	13
5.0						
	WindSpeed9am	n WindS	peed3pm H	lumidity9am	Humidity3pm	Pressure9
am \						
count	140845.6) 1:	39563.0	140419.0	138583.0	12817
9.0						
mean	14.6)	19.0	69.0	51.0	101
8.0						
std	9.6)	9.0	19.0	21.0	
7.0						
min	0.0)	0.0	0.0	0.0	98
0.0						
25%	7.6)	13.0	57.0	37.0	101
3.0						
50%	13.6)	19.0	70.0	52.0	101
8.0						
75%	19.6)	24.0	83.0	66.0	102
2.0						
max	130.6)	87.0	100.0	100.0	104
1.0						
,	Pressure3pm	Cloud9	am Cloud3	pm Temp9am	Temp3pm	Year
\						

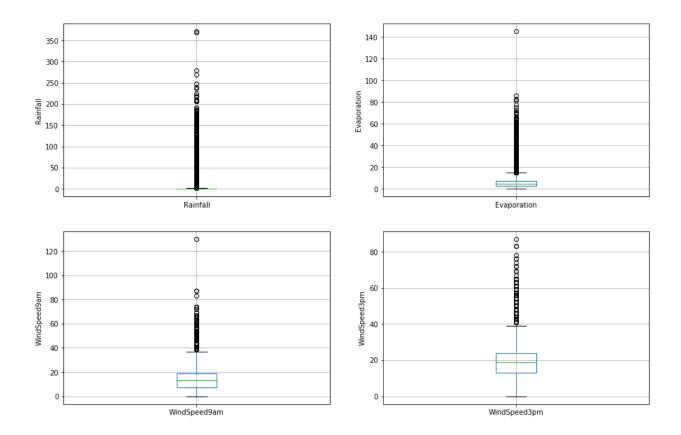
 \setminus

count	128212.	0 88536.0	85099.0	141289.0	139467.0	142193.0
mean	1015.	0 4.0	5.0	17.0	22.0	2013.0
std	7.	0 3.0	3.0	6.0	7.0	3.0
min	977.	0.0	0.0	-7.0	-5.0	2007.0
25%	1010.	0 1.0	2.0	12.0	17.0	2011.0
50%	1015.	0 5.0	5.0	17.0	21.0	2013.0
75%	1020.	0 7.0	7.0	22.0	26.0	2015.0
max	1040.	0 9.0	9.0	40.0	47.0	2017.0
	Month	Day				
count	142193.0	142193.0				
mean	6.0	16.0				
std	3.0	9.0				
min	1.0	1.0				
25%	3.0	8.0				
50%	6.0	16.0				
75%	9.0	23.0				
max	12.0	31.0	2			
4						•

On closer inspection, we can see that the Rainfall, Evaporation, WindSpeed9am and WindSpeed3pm columns may contain outliers.

I will draw boxplots to visualise outliers in the above variables.

```
In [62]:
         # draw boxplots to visualize outliers
         plt.figure(figsize=(15,10))
         plt.subplot(2, 2, 1)
         fig = df.boxplot(column='Rainfall')
         fig.set_title('')
         fig.set_ylabel('Rainfall')
         plt.subplot(2, 2, 2)
         fig = df.boxplot(column='Evaporation')
         fig.set_title('')
         fig.set_ylabel('Evaporation')
         plt.subplot(2, 2, 3)
         fig = df.boxplot(column='WindSpeed9am')
         fig.set_title('')
         fig.set_ylabel('WindSpeed9am')
         plt.subplot(2, 2, 4)
         fig = df.boxplot(column='WindSpeed3pm')
         fig.set_title('')
         fig.set_ylabel('WindSpeed3pm')
```



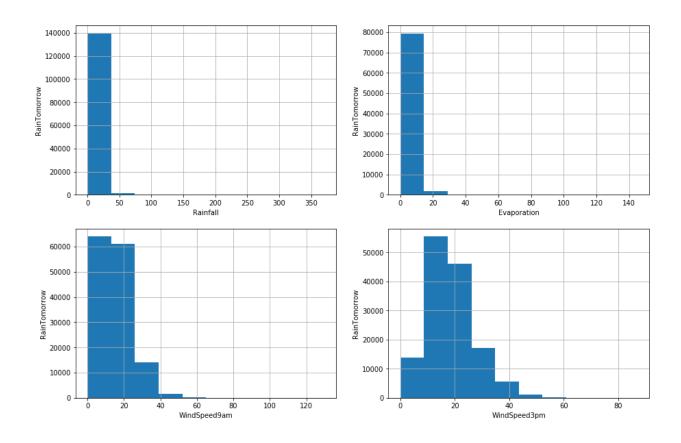
The above boxplots confirm that there are lot of outliers in these variables.

Check the distribution of variables

- Now, I will plot the histograms to check distributions to find out if they are normal or skewed.
- If the variable follows normal distribution, then I will do Extreme Value Analysis otherwise if they are skewed, I will find IQR (Interquantile range).

```
In [63]:
         # plot histogram to check distribution
         plt.figure(figsize=(15,10))
         plt.subplot(2, 2, 1)
         fig = df.Rainfall.hist(bins=10)
         fig.set_xlabel('Rainfall')
         fig.set_ylabel('RainTomorrow')
         plt.subplot(2, 2, 2)
         fig = df.Evaporation.hist(bins=10)
         fig.set_xlabel('Evaporation')
         fig.set_ylabel('RainTomorrow')
         plt.subplot(2, 2, 3)
         fig = df.WindSpeed9am.hist(bins=10)
         fig.set_xlabel('WindSpeed9am')
         fig.set_ylabel('RainTomorrow')
         plt.subplot(2, 2, 4)
         fig = df.WindSpeed3pm.hist(bins=10)
         fig.set_xlabel('WindSpeed3pm')
         fig.set_ylabel('RainTomorrow')
```

```
Out[63]:
          Text(0, 0.5, 'RainTomorrow')
```



We can see that all the four variables are skewed. So, I will use interquantile range to find outliers.

```
In [64]:
# find outliers for Rainfall variable

IQR = df.Rainfall.quantile(0.75) - df.Rainfall.quantile(0.25)
Lower_fence = df.Rainfall.quantile(0.25) - (IQR * 3)
Upper_fence = df.Rainfall.quantile(0.75) + (IQR * 3)
print('Rainfall outliers are values < {lowerboundary} or > {upperboundary}'.format(lowerboundary=Lower_fence, upperboundary=Upper_fence))
```

Rainfall outliers are values < -2.4000000000000000 or > 3.2

For Rainfall , the minimum and maximum values are 0.0 and 371.0. So, the outliers are values > 3.2.

```
In [65]:
# find outliers for Evaporation variable

IQR = df.Evaporation.quantile(0.75) - df.Evaporation.quantile(0.25)
Lower_fence = df.Evaporation.quantile(0.25) - (IQR * 3)
Upper_fence = df.Evaporation.quantile(0.75) + (IQR * 3)
print('Evaporation outliers are values < {lowerboundary} or > {upperboundary}'.format(lowerboundary=Lower_fence, upperboundary=Upper_fence))
```

Evaporation outliers are values < -11.80000000000000 or > 21.80000000 000000

For Evaporation, the minimum and maximum values are 0.0 and 145.0. So, the outliers are values > 21.8.

```
In [66]:
# find outliers for WindSpeed9am variable

IQR = df.WindSpeed9am.quantile(0.75) - df.WindSpeed9am.quantile(0.25)
Lower_fence = df.WindSpeed9am.quantile(0.25) - (IQR * 3)
Upper_fence = df.WindSpeed9am.quantile(0.75) + (IQR * 3)
print('WindSpeed9am outliers are values < {lowerboundary} or > {upperboundary}'.format(lowerboundary=Lower_fence, upperboundary=Upper_fence))
```

WindSpeed9am outliers are values < -29.0 or > 55.0

For WindSpeed9am, the minimum and maximum values are 0.0 and 130.0. So, the outliers are values > 55.0.

```
In [67]:
# find outliers for WindSpeed3pm variable

IQR = df.WindSpeed3pm.quantile(0.75) - df.WindSpeed3pm.quantile(0.25)
Lower_fence = df.WindSpeed3pm.quantile(0.25) - (IQR * 3)
Upper_fence = df.WindSpeed3pm.quantile(0.75) + (IQR * 3)
print('WindSpeed3pm outliers are values < {lowerboundary} or > {upperboundary}'.format(lowerboundary=Lower_fence, upperboundary=Upper_fence))
```

WindSpeed3pm outliers are values < -20.0 or > 57.0

For WindSpeed3pm, the minimum and maximum values are 0.0 and 87.0. So, the outliers are values > 57.0.

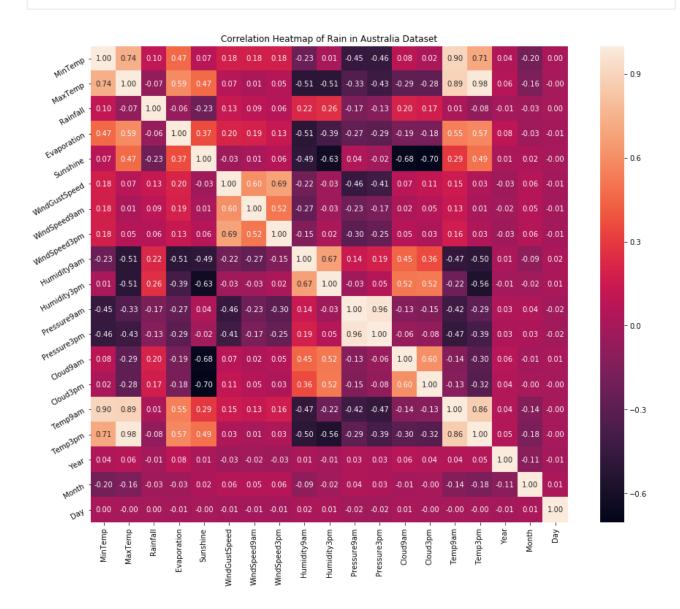
7. Multivariate Analysis

- An important step in EDA is to discover patterns and relationships between variables in the dataset.
- I will use heat map and pair plot to discover the patterns and relationships in the dataset.
- First of all, I will draw a heat map.

```
In [68]:
    correlation = df.corr()
```

Heat Map

```
plt.figure(figsize=(16,12))
  plt.title('Correlation Heatmap of Rain in Australia Dataset')
  ax = sns.heatmap(correlation, square=True, annot=True, fmt='.2f', linecol
  or='white')
  ax.set_xticklabels(ax.get_xticklabels(), rotation=90)
  ax.set_yticklabels(ax.get_yticklabels(), rotation=30)
  plt.show()
```



Interpretation

From the above correlation heat map, we can conclude that :-

- MinTemp and MaxTemp variables are highly positively correlated (correlation coefficient = 0.74).
- MinTemp and Temp3pm variables are also highly positively correlated (correlation coefficient = 0.71).
- MinTemp and Temp9am variables are strongly positively correlated (correlation coefficient = 0.90).
- MaxTemp and Temp9am variables are strongly positively correlated (correlation coefficient = 0.89).
- MaxTemp and Temp3pm variables are also strongly positively correlated (correlation coefficient = 0.98).
- WindGustSpeed and WindSpeed3pm variables are highly positively correlated (correlation coefficient = 0.69).
- Pressure9am and Pressure3pm variables are strongly positively correlated (correlation coefficient = 0.96).
- Temp9am and Temp3pm variables are strongly positively correlated (correlation coefficient = 0.86).

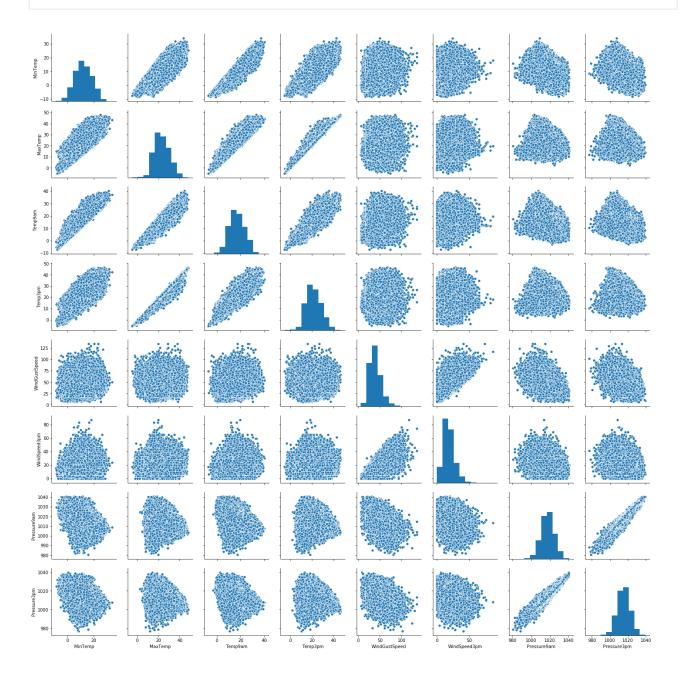
Pair Plot

First of all, I will define extract the variables which are highly positively correlated.

```
In [70]:
    num_var = ['MinTemp', 'MaxTemp', 'Temp9am', 'Temp3pm', 'WindGustSpeed',
    'WindSpeed3pm', 'Pressure9am', 'Pressure3pm']
```

Now, I will draw pairplot to depict relationship between these variables.

```
In [71]:
    sns.pairplot(df[num_var], kind='scatter', diag_kind='hist', palette='Rain
    bow')
    plt.show()
```



Interpretation

- I have defined a variable num_var which consists of MinTemp, MaxTemp, Temp9am, Temp3pm, WindGustSpeed, WindSpeed3pm, Pressure9am and Pressure3pm variables.
- The above pair plot shows relationship between these variables.

8. Declare feature vector and target variable

```
In [72]:
    X = df.drop(['RainTomorrow'], axis=1)
    y = df['RainTomorrow']
```

9. Split data into separate training and test set

```
In [73]:
# split X and y into training and testing sets

from sklearn.model_selection import train_test_split

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size = 0.2
, random_state = 0)
```

```
In [74]:
    # check the shape of X_train and X_test
    X_train.shape, X_test.shape
Out[74]:
    ((113754, 24), (28439, 24))
```

10. Feature Engineering

Feature Engineering is the process of transforming raw data into useful features that help us to understand our model better and increase its predictive power. I will carry out feature engineering on different types of variables.

First, I will display the categorical and numerical variables again separately.

In [75]:

check data types in X_train

X_train.dtypes

Out[75]:

Location	object
MinTemp	float64
MaxTemp	float64
Rainfall	float64
Evaporation	float64
Sunshine	float64
WindGustDir	object
WindGustSpeed	float64
WindDir9am	object
WindDir3pm	object
WindSpeed9am	float64
WindSpeed3pm	float64
Humidity9am	float64
Humidity3pm	float64
Pressure9am	float64
Pressure3pm	float64
Cloud9am	float64
Cloud3pm	float64
Temp9am	float64
Temp3pm	float64
RainToday	object
Year	int64
Month	int64
Day	int64
dtype: object	

```
In [76]:
         # display categorical variables
         categorical = [col for col in X_train.columns if X_train[col].dtypes ==
         '0']
         categorical
Out[76]:
         ['Location', 'WindGustDir', 'WindDir9am', 'WindDir3pm', 'RainToday']
In [77]:
         # display numerical variables
         numerical = [col for col in X_train.columns if X_train[col].dtypes != '0'
         1
         numerical
Out[77]:
         ['MinTemp',
          'MaxTemp',
          'Rainfall',
          'Evaporation',
          'Sunshine',
          'WindGustSpeed',
          'WindSpeed9am',
          'WindSpeed3pm',
          'Humidity9am',
          'Humidity3pm',
          'Pressure9am',
          'Pressure3pm',
          'Cloud9am',
          'Cloud3pm',
          'Temp9am',
          'Temp3pm',
          'Year',
          'Month',
          'Day']
```

Engineering missing values in numerical variables

dtype: int64

```
In [78]:
        # check missing values in numerical variables in X_train
        X_train[numerical].isnull().sum()
Out[78]:
         MinTemp
                           495
         MaxTemp
                           264
         Rainfall
                          1139
         Evaporation
                         48718
         Sunshine
                          54314
         WindGustSpeed
                          7367
         WindSpeed9am
                          1086
         WindSpeed3pm
                          2094
         Humidity9am
                          1449
         Humidity3pm
                          2890
         Pressure9am
                         11212
         Pressure3pm
                         11186
         Cloud9am
                         43137
         Cloud3pm
                         45768
         Temp9am
                          740
         Temp3pm
                          2171
         Year
                              0
         Month
                              0
                              0
         Day
```

In [79]:

check missing values in numerical variables in X_test

X_test[numerical].isnull().sum()

Out[79]:

MinTemp	142
MaxTemp	58
Rainfall	267
Evaporation	12125
Sunshine	13502
WindGustSpeed	1903
WindSpeed9am	262
WindSpeed3pm	536
Humidity9am	325
Humidity3pm	720
Pressure9am	2802
Pressure3pm	2795
Cloud9am	10520
Cloud3pm	11326
Temp9am	164
Temp3pm	555
Year	0
Month	0
Day	0
1	

dtype: int64

```
# print percentage of missing values in the numerical variables in training
set

for col in numerical:
    if X_train[col].isnull().mean()>0:
        print(col, round(X_train[col].isnull().mean(),4))
```

MinTemp 0.0044 MaxTemp 0.0023 Rainfall 0.01 Evaporation 0.4283 Sunshine 0.4775 WindGustSpeed 0.0648 WindSpeed9am 0.0095 WindSpeed3pm 0.0184 Humidity9am 0.0127 Humidity3pm 0.0254 Pressure9am 0.0986 Pressure3pm 0.0983 Cloud9am 0.3792 Cloud3pm 0.4023 Temp9am 0.0065 Temp3pm 0.0191

Assumption

I assume that the data are missing completely at random (MCAR). There are two methods which can be used to impute missing values. One is mean or median imputation and other one is random sample imputation. When there are outliers in the dataset, we should use median imputation. So, I will use median imputation because median imputation is robust to outliers.

I will impute missing values with the appropriate statistical measures of the data, in this case median. Imputation should be done over the training set, and then propagated to the test set. It means that the statistical measures to be used to fill missing values both in train and test set, should be extracted from the train set only. This is to avoid overfitting.

```
In [81]:
         # impute missing values in X_train and X_test with respective column median
         in X_train
         for df1 in [X_train, X_test]:
             for col in numerical:
                 col_median=X_train[col].median()
                 df1[col].fillna(col_median, inplace=True)
In [82]:
         # check again missing values in numerical variables in X_train
         X_train[numerical].isnull().sum()
Out[82]:
         MinTemp
                           0
         MaxTemp
                           0
         Rainfall
                           0
         Evaporation
                           0
         Sunshine
                           0
         WindGustSpeed
                          0
         WindSpeed9am
                           0
         WindSpeed3pm
                           0
         Humidity9am
                           0
         Humidity3pm
                           0
         Pressure9am
                           0
         Pressure3pm
                           0
         Cloud9am
                           0
         Cloud3pm
                           0
```

dtype: int64

Temp9am

Temp3pm

Year

Month

Day

0

0

0

0

0

```
In [83]:
         # check missing values in numerical variables in X_test
        X_test[numerical].isnull().sum()
Out[83]:
         MinTemp
                          0
         MaxTemp
                          0
         Rainfall
                          0
         Evaporation
                          0
         Sunshine
         WindGustSpeed
                          0
         WindSpeed9am
                          0
         WindSpeed3pm
                          0
         Humidity9am
                          0
         Humidity3pm
                          0
         Pressure9am
                          0
         Pressure3pm
                          0
         Cloud9am
                          0
         Cloud3pm
                          0
         Temp9am
                          0
         Temp3pm
                          0
         Year
                          0
         Month
         Day
                          0
         dtype: int64
```

Now, we can see that there are no missing values in the numerical columns of training and test set.

Engineering missing values in categorical variables

```
In [84]:
         # print percentage of missing values in the categorical variables in traini
         ng set
         X_train[categorical].isnull().mean()
Out[84]:
         Location
                        0.000000
         WindGustDir
                        0.065114
         WindDir9am
                        0.070134
         WindDir3pm
                       0.026443
         RainToday
                        0.010013
         dtype: float64
In [85]:
         # print categorical variables with missing data
         for col in categorical:
             if X_train[col].isnull().mean()>0:
                 print(col, (X_train[col].isnull().mean()))
         WindGustDir 0.06511419378659213
         WindDir9am 0.07013379749283542
         WindDir3pm 0.026443026179299188
         RainToday 0.01001283471350458
In [86]:
         # impute missing categorical variables with most frequent value
         for df2 in [X_train, X_test]:
             df2['WindGustDir'].fillna(X_train['WindGustDir'].mode()[0], inplace=T
         rue)
             df2['WindDir9am'].fillna(X_train['WindDir9am'].mode()[0], inplace=Tru
         e)
             df2['WindDir3pm'].fillna(X_train['WindDir3pm'].mode()[0], inplace=Tru
         e)
             df2['RainToday'].fillna(X_train['RainToday'].mode()[0], inplace=True)
```

```
In [87]:
         # check missing values in categorical variables in X_train
        X_train[categorical].isnull().sum()
Out[87]:
         Location
                        0
         WindGustDir
                        0
         WindDir9am
         WindDir3pm
                        0
         RainToday
         dtype: int64
In [88]:
         # check missing values in categorical variables in X_test
        X_test[categorical].isnull().sum()
Out[88]:
         Location
                        0
         WindGustDir
                        0
         WindDir9am
         WindDir3pm
         RainToday
         dtype: int64
```

As a final check, I will check for missing values in X_train and X_test.

In [89]:
check missing values in X_train

X_train.isnull().sum()

Out[89]:

Location 0 MinTemp 0 MaxTemp 0 Rainfall 0 Evaporation 0 Sunshine 0 WindGustDir 0 WindGustSpeed 0 WindDir9am 0 WindDir3pm 0 WindSpeed9am 0 WindSpeed3pm 0 Humidity9am 0 Humidity3pm 0 Pressure9am 0 Pressure3pm 0 Cloud9am 0 Cloud3pm 0 Temp9am 0 Temp3pm 0 RainToday 0 Year 0 Month 0 Day

dtype: int64

```
In [90]:
         # check missing values in X_test
         X_test.isnull().sum()
Out[90]:
         Location
                           0
         MinTemp
                           0
         MaxTemp
                           0
         Rainfall
                           0
         Evaporation
                           0
         Sunshine
                           0
         WindGustDir
                           0
         WindGustSpeed
                           0
         WindDir9am
                           0
         WindDir3pm
                           0
         WindSpeed9am
                           0
         WindSpeed3pm
                           0
         Humidity9am
                           0
         Humidity3pm
                           0
         Pressure9am
                           0
         Pressure3pm
                           0
         Cloud9am
                           0
         Cloud3pm
                           0
         Temp9am
                           0
         Temp3pm
                           0
         RainToday
                           0
                           0
         Year
         Month
                           0
         Day
         dtype: int64
```

We can see that there are no missing values in X_train and X_test.

Engineering outliers in numerical variables

We have seen that the Rainfall, Evaporation, WindSpeed9am and WindSpeed3pm columns contain outliers. I will use top-coding approach to cap maximum values and remove outliers from the above variables.

```
In [91]:
         def max_value(df3, variable, top):
             return np.where(df3[variable]>top, top, df3[variable])
         for df3 in [X_train, X_test]:
             df3['Rainfall'] = max_value(df3, 'Rainfall', 3.2)
             df3['Evaporation'] = max_value(df3, 'Evaporation', 21.8)
             df3['WindSpeed9am'] = max_value(df3, 'WindSpeed9am', 55)
             df3['WindSpeed3pm'] = max_value(df3, 'WindSpeed3pm', 57)
In [92]:
         X_train.Rainfall.max(), X_test.Rainfall.max()
Out[92]:
         (3.2, 3.2)
In [93]:
         X_train.Evaporation.max(), X_test.Evaporation.max()
Out[93]:
         (21.8, 21.8)
In [94]:
         X_train.WindSpeed9am.max(), X_test.WindSpeed9am.max()
Out[94]:
         (55.0, 55.0)
```

```
In [95]:
         X_train.WindSpeed3pm.max(), X_test.WindSpeed3pm.max()
Out[95]:
         (57.0, 57.0)
In [96]:
         X_train[numerical].describe()
Out[96]:
```

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine
count	113754.000000	113754.000000	113754.000000	113754.000000	113754.000000
mean	12.193497	23.237216	0.675080	5.151606	8.041154
std	6.388279	7.094149	1.183837	2.823707	2.769480
min	-8.200000	-4.800000	0.000000	0.000000	0.000000
25%	7.600000	18.000000	0.000000	4.000000	8.200000
50%	12.000000	22.600000	0.000000	4.800000	8.500000
75%	16.800000	28.200000	0.600000	5.400000	8.700000
max	33.900000	48.100000	3.200000	21.800000	14.500000
4					•

We can now see that the outliers in Rainfall, Evaporation, WindSpeed9am and WindSpeed3pm columns are capped.

Encode categorical variables

```
In [97]:
         # print categorical variables
         categorical
Out[97]:
         ['Location', 'WindGustDir', 'WindDir9am', 'WindDir3pm', 'RainToday']
```

```
In [98]:
    X_train[categorical].head()
```

Out[98]:

	Location	WindGustDir	WindDir9am	WindDir3pm	RainToday
110803	Witchcliffe	S	SSE	S	No
87289	Cairns	ENE	SSE	SE	Yes
134949	AliceSprings	Е	NE	N	No
85553	Cairns	ESE	SSE	Е	No
16110	Newcastle	W	N	SE	No

```
In [99]:
# encode RainToday variable

import category_encoders as ce

encoder = ce.BinaryEncoder(cols=['RainToday'])

X_train = encoder.fit_transform(X_train)

X_test = encoder.transform(X_test)
```

```
In [100]:
    X_train.head()
```

Out[100]:

	Location	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	WindGustDir	Wir
110803	Witchcliffe	13.9	22.6	0.2	4.8	8.5	S	41.
87289	Cairns	22.4	29.4	2.0	6.0	6.3	ENE	33.
134949	AliceSprings	9.7	36.2	0.0	11.4	12.3	Е	31.
85553	Cairns	20.5	30.1	0.0	8.8	11.1	ESE	37.
16110	Newcastle	16.8	29.2	0.0	4.8	8.5	W	39.
▲								•

5 rows × 25 columns

We can see that two additional variables RainToday_0 and RainToday_1 are created from RainToday variable.

Now, I will create the X_train training set.

```
In [102]:
    X_train.head()
```

Out[102]:

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	WindGustSpeed	WindSpeed9an
110803	13.9	22.6	0.2	4.8	8.5	41.0	20.0
87289	22.4	29.4	2.0	6.0	6.3	33.0	7.0
134949	9.7	36.2	0.0	11.4	12.3	31.0	15.0
85553	20.5	30.1	0.0	8.8	11.1	37.0	22.0
16110	16.8	29.2	0.0	4.8	8.5	39.0	0.0
★							

5 rows × 118 columns

Similarly, I will create the X_test testing set.

```
In [104]: X_test.head()
```

Out[104]:

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine	WindGustSpeed	WindSpeed9an
86232	17.4	29.0	0.0	3.6	11.1	33.0	11.0
57576	6.8	14.4	0.8	0.8	8.5	46.0	17.0
124071	10.1	15.4	3.2	4.8	8.5	31.0	13.0
117955	14.4	33.4	0.0	8.0	11.6	41.0	9.0
133468	6.8	14.3	3.2	0.2	7.3	28.0	15.0
4							>

5 rows × 118 columns

We now have training and testing set ready for model building. Before that, we should map all the feature variables onto the same scale. It is called feature scaling. I will do it as follows.

11. Feature Scaling

```
In [105]:
    X_train.describe()
```

Out[105]:

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine
count	113754.000000	113754.000000	113754.000000	113754.000000	113754.000000
mean	12.193497	23.237216	0.675080	5.151606	8.041154
std	6.388279	7.094149	1.183837	2.823707	2.769480
min	-8.200000	-4.800000	0.000000	0.000000	0.000000
25%	7.600000	18.000000	0.000000	4.000000	8.200000
50%	12.000000	22.600000	0.000000	4.800000	8.500000
75%	16.800000	28.200000	0.600000	5.400000	8.700000
max	33.900000	48.100000	3.200000	21.800000	14.500000
4					>

8 rows × 118 columns

```
In [106]:
    cols = X_train.columns

In [107]:
    from sklearn.preprocessing import MinMaxScaler
    scaler = MinMaxScaler()

    X_train = scaler.fit_transform(X_train)

    X_test = scaler.transform(X_test)
```

```
In [108]:
    X_train = pd.DataFrame(X_train, columns=[cols])
```

```
In [109]:
    X_test = pd.DataFrame(X_test, columns=[cols])
```

```
In [110]:
    X_train.describe()
```

Out[110]:

	MinTemp	MaxTemp	Rainfall	Evaporation	Sunshine
count	113754.000000	113754.000000	113754.000000	113754.000000	113754.000000
mean	0.484406	0.530004	0.210962	0.236312	0.554562
std	0.151741	0.134105	0.369949	0.129528	0.190999
min	0.000000	0.000000	0.000000	0.000000	0.000000
25%	0.375297	0.431002	0.000000	0.183486	0.565517
50%	0.479810	0.517958	0.000000	0.220183	0.586207
75%	0.593824	0.623819	0.187500	0.247706	0.600000
max	1.000000	1.000000	1.000000	1.000000	1.000000
4					>

8 rows × 118 columns

We now have X_{train} dataset ready to be fed into the Logistic Regression classifier. I will do it as follows.

12. Model training

13. Predict results

predict_proba method

predict_proba method gives the probabilities for the target variable(0 and 1) in this case, in array form.

```
0 is for probability of no rain and 1 is for probability of rain.
```

14. Check accuracy score

```
In [115]:
    from sklearn.metrics import accuracy_score
    print('Model accuracy score: {0:0.4f}'. format(accuracy_score(y_test, y_p red_test)))
Model accuracy score: 0.8501
```

Here, **y_test** are the true class labels and **y_pred_test** are the predicted class labels in the test-set.

Compare the train-set and test-set accuracy

Now, I will compare the train-set and test-set accuracy to check for overfitting.

```
In [116]:
    y_pred_train = logreg.predict(X_train)

Out[116]:
    array(['No', 'No', 'No', 'No', 'No', 'No'], dtype=object)

In [117]:
    print('Training-set accuracy score: {0:0.4f}'. format(accuracy_score(y_train, y_pred_train)))

Training-set accuracy score: 0.8477
```

Check for overfitting and underfitting

```
# print the scores on training and test set

print('Training set score: {:.4f}'.format(logreg.score(X_train, y_train)))

print('Test set score: {:.4f}'.format(logreg.score(X_test, y_test)))
```

Training set score: 0.8477 Test set score: 0.8501 The training-set accuracy score is 0.8476 while the test-set accuracy to be 0.8501. These two values are quite comparable. So, there is no question of overfitting.

In Logistic Regression, we use default value of C = 1. It provides good performance with approximately 85% accuracy on both the training and the test set. But the model performance on both the training and test set are very comparable. It is likely the case of underfitting.

I will increase C and fit a more flexible model.

```
# print the scores on training and test set

print('Training set score: {:.4f}'.format(logreg100.score(X_train, y_train)))

print('Test set score: {:.4f}'.format(logreg100.score(X_test, y_test)))
```

Training set score: 0.8478
Test set score: 0.8506

We can see that, C=100 results in higher test set accuracy and also a slightly increased training set accuracy. So, we can conclude that a more complex model should perform better.

Now, I will investigate, what happens if we use more regularized model than the default value of C=1, by setting C=0.01.

```
In [122]:
# print the scores on training and test set

print('Training set score: {:.4f}'.format(logreg001.score(X_train, y_train)))

print('Test set score: {:.4f}'.format(logreg001.score(X_test, y_test)))

Training set score: 0.8409
Test set score: 0.8448
```

So, if we use more regularized model by setting C=0.01, then both the training and test set accuracy decrease relative to the default parameters.

Compare model accuracy with null accuracy

So, the model accuracy is 0.8501. But, we cannot say that our model is very good based on the above accuracy. We must compare it with the **null accuracy**. Null accuracy is the accuracy that could be achieved by always predicting the most frequent class.

So, we should first check the class distribution in the test set.

We can see that the occurences of most frequent class is 22067. So, we can calculate null accuracy by dividing 22067 by total number of occurences.

```
In [124]:
# check null accuracy score

null_accuracy = (22067/(22067+6372))

print('Null accuracy score: {0:0.4f}'. format(null_accuracy))
```

Null accuracy score: 0.7759

Interpretation

We can see that our model accuracy score is 0.8501 but null accuracy score is 0.7759. So, we can conclude that our Logistic Regression model is doing a very good job in predicting the class labels.

Interpretation

Now, based on the above analysis we can conclude that our classification model accuracy is very good. Our model is doing a very good job in terms of predicting the class labels.

But, it does not give the underlying distribution of values. Also, it does not tell anything about the type of errors our classifer is making.

We have another tool called Confusion matrix that comes to our rescue.

15. Confusion matrix

A confusion matrix is a tool for summarizing the performance of a classification algorithm. A confusion matrix will give us a clear picture of classification model performance and the types of errors produced by the model. It gives us a summary of correct and incorrect predictions broken down by each category. The summary is represented in a tabular form.

Four types of outcomes are possible while evaluating a classification model performance. These four outcomes are described below:-

True Positives (TP) – True Positives occur when we predict an observation belongs to a certain class and the observation actually belongs to that class.

True Negatives (TN) – True Negatives occur when we predict an observation does not belong to a certain class and the observation actually does not belong to that class.

False Positives (FP) – False Positives occur when we predict an observation belongs to a certain class but the observation actually does not belong to that class. This type of error is called **Type I error**.

False Negatives (FN) – False Negatives occur when we predict an observation does not belong to a certain class but the observation actually belongs to that class. This is a very serious error and it is called **Type II error.**

These four outcomes are summarized in a confusion matrix given below.

```
In [125]:
# Print the Confusion Matrix and slice it into four pieces
from sklearn.metrics import confusion_matrix

cm = confusion_matrix(y_test, y_pred_test)

print('Confusion matrix\n\n', cm)

print('\nTrue Positives(TP) = ', cm[0,0])

print('\nTrue Negatives(TN) = ', cm[1,1])

print('\nFalse Positives(FP) = ', cm[0,1])

print('\nFalse Negatives(FN) = ', cm[1,0])
```

```
Confusion matrix

[[20892 1175]
[ 3088 3284]]

True Positives(TP) = 20892

True Negatives(TN) = 3284

False Positives(FP) = 1175

False Negatives(FN) = 3088
```

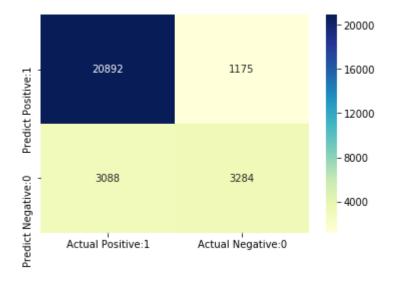
The confusion matrix shows 20892 + 3285 = 24177 correct predictions and 3087 + 1175 = 4262 incorrect predictions.

In this case, we have

- True Positives (Actual Positive:1 and Predict Positive:1) 20892
- True Negatives (Actual Negative:0 and Predict Negative:0) 3285
- False Positives (Actual Negative:0 but Predict Positive:1) 1175 (Type I error)
- False Negatives (Actual Positive:1 but Predict Negative:0) 3087 (Type II error)

Out[126]:

<matplotlib.axes._subplots.AxesSubplot at 0x7ffa3c199668>



16. Classification Metrices

Classification Report

Classification report is another way to evaluate the classification model performance. It displays the **precision, recall, f1** and **support** scores for the model. I have described these terms in later.

We can print a classification report as follows:-

```
from sklearn.metrics import classification_report

print(classification_report(y_test, y_pred_test))
```

	precision	recall	f1-score	support
No	0.87	0.95	0.91	22067
Yes	0.74	0.52	0.61	6372
accuracy			0.85	28439
macro avg	0.80	0.73	0.76	28439
weighted avg	0.84	0.85	0.84	28439

Classification Accuracy

```
In [128]:

TP = cm[0,0]
TN = cm[1,1]
FP = cm[0,1]
FN = cm[1,0]
```

```
In [129]:
# print classification accuracy

classification_accuracy = (TP + TN) / float(TP + TN + FP + FN)

print('Classification accuracy : {0:0.4f}'.format(classification_accuracy
))
```

Classification accuracy: 0.8501

Classification Error

```
In [130]:
# print classification error

classification_error = (FP + FN) / float(TP + TN + FP + FN)

print('Classification error : {0:0.4f}'.format(classification_error))
```

Classification error: 0.1499

Precision

Precision can be defined as the percentage of correctly predicted positive outcomes out of all the predicted positive outcomes. It can be given as the ratio of true positives (TP) to the sum of true and false positives (TP + FP).

So, **Precision** identifies the proportion of correctly predicted positive outcome. It is more concerned with the positive class than the negative class.

Mathematically, precision can be defined as the ratio of TP to (TP + FP).

```
In [131]:
# print precision score

precision = TP / float(TP + FP)

print('Precision : {0:0.4f}'.format(precision))
```

Precision: 0.9468

Recall

Recall can be defined as the percentage of correctly predicted positive outcomes out of all the actual positive outcomes. It can be given as the ratio of true positives (TP) to the sum of true positives and false negatives (TP + FN). **Recall** is also called **Sensitivity**.

Recall identifies the proportion of correctly predicted actual positives.

Mathematically, recall can be given as the ratio of TP to (TP + FN).

```
recall = TP / float(TP + FN)

print('Recall or Sensitivity : {0:0.4f}'.format(recall))

Recall or Sensitivity : 0.8712
```

True Positive Rate

True Positive Rate is synonymous with Recall.

```
In [133]:
    true_positive_rate = TP / float(TP + FN)

print('True Positive Rate : {0:0.4f}'.format(true_positive_rate))
```

False Positive Rate

```
false_positive_rate = FP / float(FP + TN)

print('False Positive Rate : {0:0.4f}'.format(false_positive_rate))
```

False Positive Rate : 0.2635

True Positive Rate : 0.8712

Specificity

```
In [135]:
    specificity = TN / (TN + FP)

    print('Specificity : {0:0.4f}'.format(specificity))
```

Specificity: 0.7365

f1-score

f1-score is the weighted harmonic mean of precision and recall. The best possible **f1-score** would be 1.0 and the worst would be 0.0. **f1-score** is the harmonic mean of precision and recall. So, **f1-score** is always lower than accuracy measures as they embed precision and recall into their computation. The weighted average of f1-score should be used to compare classifier models, not global accuracy.

Support

Support is the actual number of occurrences of the class in our dataset.

17. Adjusting the threshold level

Observations

- In each row, the numbers sum to 1.
- There are 2 columns which correspond to 2 classes 0 and 1.
 - Class 0 predicted probability that there is no rain tomorrow.
 - Class 1 predicted probability that there is rain tomorrow.
- Importance of predicted probabilities
 - We can rank the observations by probability of rain or no rain.
- predict_proba process
 - Predicts the probabilities
 - Choose the class with the highest probability
- Classification threshold level
 - There is a classification threshold level of 0.5.
 - Class 1 probability of rain is predicted if probability > 0.5.
 - Class 0 probability of no rain is predicted if probability < 0.5.

```
In [137]:
# store the probabilities in dataframe

y_pred_prob_df = pd.DataFrame(data=y_pred_prob, columns=['Prob of - No ra
   in tomorrow (0)', 'Prob of - Rain tomorrow (1)'])

y_pred_prob_df
```

Out[137]:

	Prob of - No rain tomorrow (0)	Prob of - Rain tomorrow (1)
0	0.913814	0.086186
1	0.835499	0.164501
2	0.820269	0.179731
3	0.990256	0.009744
4	0.957261	0.042739
5	0.979932	0.020068
6	0.178304	0.821696
7	0.234613	0.765387
8	0.900473	0.099527
9	0.854887	0.145113

```
In [138]:
    # print the first 10 predicted probabilities for class 1 - Probability of r
    ain
    logreg.predict_proba(X_test)[0:10, 1]
```

```
Out[138]:

array([0.08618607, 0.16450067, 0.1797306 , 0.00974403, 0.04273921,

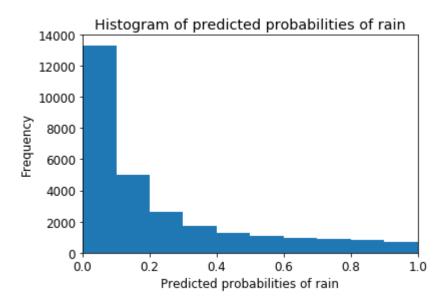
0.02006793, 0.82169558, 0.76538695, 0.0995273 , 0.1451133 ])
```

```
In [139]:
# store the predicted probabilities for class 1 - Probability of rain
y_pred1 = logreg.predict_proba(X_test)[:, 1]
```

```
In [140]:
          # plot histogram of predicted probabilities
          # adjust the font size
          plt.rcParams['font.size'] = 12
          # plot histogram with 10 bins
          plt.hist(y_pred1, bins = 10)
          # set the title of predicted probabilities
          plt.title('Histogram of predicted probabilities of rain')
          # set the x-axis limit
          plt.xlim(0,1)
          # set the title
          plt.xlabel('Predicted probabilities of rain')
          plt.ylabel('Frequency')
```

Out[140]:

Text(0, 0.5, 'Frequency')



Observations

- We can see that the above histogram is highly positive skewed.
- The first column tell us that there are approximately 15000 observations with probability between 0.0 and 0.1.
- There are small number of observations with probability > 0.5.
- So, these small number of observations predict that there will be rain tomorrow.
- Majority of observations predict that there will be no rain tomorrow.

Lower the threshold

```
In [141]:
         from sklearn.preprocessing import binarize
         for i in range(1,5):
             cm1=0
             y_pred1 = logreg.predict_proba(X_test)[:,1]
             y_pred1 = y_pred1.reshape(-1,1)
             y_pred2 = binarize(y_pred1, i/10)
             y_pred2 = np.where(y_pred2 == 1, 'Yes', 'No')
             cm1 = confusion_matrix(y_test, y_pred2)
             print ('With',i/10,'threshold the Confusion Matrix is ','\n\n',cm1,'
         \n\n',
                     'with', cm1[0,0]+cm1[1,1], 'correct predictions, ', '\n\n',
                     cm1[0,1], 'Type I errors( False Positives), ','\n\n',
                     cm1[1,0], 'Type II errors( False Negatives), ','\n\n',
                    'Accuracy score: ', (accuracy_score(y_test, y_pred2)), '\n\n',
                    'Sensitivity: ',cm1[1,1]/(float(cm1[1,1]+cm1[1,0])), '\n\n',
                    'Specificity: ',cm1[0,0]/(float(cm1[0,0]+cm1[0,1])),'\n\n',
                     '=========', '\n\n
         ')
```

```
With 0.1 threshold the Confusion Matrix is
```

```
[[12725 9342]
[ 547 5825]]
with 18550 correct predictions,
9342 Type I errors( False Positives),
547 Type II errors( False Negatives),
Accuracy score: 0.6522732866837793
Sensitivity: 0.9141556811048337
Specificity: 0.5766529206507455
______
With 0.2 threshold the Confusion Matrix is
[[17068 4999]
[ 1233 5139]]
with 22207 correct predictions,
4999 Type I errors(False Positives),
1233 Type II errors (False Negatives),
Accuracy score: 0.7808643060585815
Sensitivity: 0.806497175141243
Specificity: 0.7734626365160647
______
```

```
With 0.3 threshold the Confusion Matrix is
```

```
[[19081 2986]
[ 1873 4499]]
with 23580 correct predictions,
2986 Type I errors (False Positives),
1873 Type II errors( False Negatives),
Accuracy score: 0.8291430781673055
Sensitivity: 0.7060577526679221
Specificity: 0.8646848234920923
______
With 0.4 threshold the Confusion Matrix is
[[20191 1876]
[ 2517 3855]]
with 24046 correct predictions,
1876 Type I errors (False Positives),
2517 Type II errors( False Negatives),
Accuracy score: 0.845529027040332
Sensitivity: 0.6049905838041432
Specificity: 0.9149861784565188
______
```

Comments

- In binary problems, the threshold of 0.5 is used by default to convert predicted probabilities into class predictions.
- Threshold can be adjusted to increase sensitivity or specificity.
- Sensitivity and specificity have an inverse relationship. Increasing one would always decrease the other and vice versa.
- We can see that increasing the threshold level results in increased accuracy.
- Adjusting the threshold level should be one of the last step you do in the model-building process.

18. ROC - AUC

ROC Curve

Another tool to measure the classification model performance visually is **ROC Curve**. ROC Curve stands for **Receiver Operating Characteristic Curve**. An **ROC Curve** is a plot which shows the performance of a classification model at various classification threshold levels.

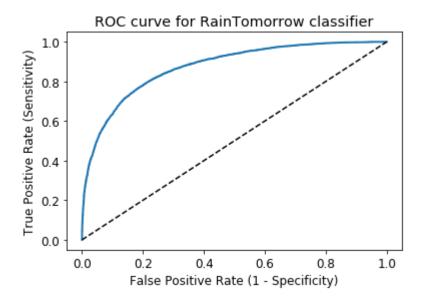
The ROC Curve plots the True Positive Rate (TPR) against the False Positive Rate (FPR) at various threshold levels.

True Positive Rate (TPR) is also called Recall. It is defined as the ratio of TP to (TP + FN).

False Positive Rate (FPR) is defined as the ratio of FP to (FP + TN).

In the ROC Curve, we will focus on the TPR (True Positive Rate) and FPR (False Positive Rate) of a single point. This will give us the general performance of the ROC curve which consists of the TPR and FPR at various threshold levels. So, an ROC Curve plots TPR vs FPR at different classification threshold levels. If we lower the threshold levels, it may result in more items being classified as positive. It will increase both True Positives (TP) and False Positives (FP).

```
In [142]:
          # plot ROC Curve
          from sklearn.metrics import roc_curve
          fpr, tpr, thresholds = roc_curve(y_test, y_pred1, pos_label = 'Yes')
         plt.figure(figsize=(6,4))
          plt.plot(fpr, tpr, linewidth=2)
         plt.plot([0,1], [0,1], 'k--')
          plt.rcParams['font.size'] = 12
         plt.title('ROC curve for RainTomorrow classifier')
          plt.xlabel('False Positive Rate (1 - Specificity)')
         plt.ylabel('True Positive Rate (Sensitivity)')
         plt.show()
```



ROC curve help us to choose a threshold level that balances sensitivity and specificity for a particular context.

ROC AUC

ROC AUC stands for Receiver Operating Characteristic - Area Under Curve. It is a technique to compare classifier performance. In this technique, we measure the area under the curve (AUC). A perfect classifier will have a ROC AUC equal to 1, whereas a purely random classifier will have a ROC AUC equal to 0.5.

So, **ROC AUC** is the percentage of the ROC plot that is underneath the curve.

```
In [143]:
# compute ROC AUC

from sklearn.metrics import roc_auc_score

ROC_AUC = roc_auc_score(y_test, y_pred1)

print('ROC AUC : {:.4f}'.format(ROC_AUC))
```

ROC AUC : 0.8729

Comments

- ROC AUC is a single number summary of classifier performance. The higher the value, the better the classifier.
- ROC AUC of our model approaches towards 1. So, we can conclude that our classifier does a good job in predicting whether it will rain tomorrow or not.

```
# calculate cross-validated ROC AUC

from sklearn.model_selection import cross_val_score

Cross_validated_ROC_AUC = cross_val_score(logreg, X_train, y_train, cv=5, scoring='roc_auc').mean()

print('Cross validated ROC AUC : {:.4f}'.format(Cross_validated_ROC_AUC))
```

Cross validated ROC AUC : 0.8695

Model evaluation and improvement

In this section, I will employ several techniques to improve the model performance. I will discuss 3 techniques which are used in practice for performance improvement. These are recursive feature elimination, k-fold cross validation and hyperparameter optimization using GridSearchCV.

19. Recursive Feature Elimination with Cross Validation

Recursive feature elimination (RFE) is a feature selection technique that helps us to select best features from the given number of features. At first, the model is built on all the given features. Then, it removes the least useful predictor and build the model again. This process is repeated until all the unimportant features are removed from the model.

Recursive Feature Elimination with Cross-Validated (RFECV) feature selection technique selects the best subset of features for the estimator by removing 0 to N features iteratively using recursive feature elimination. Then it selects the best subset based on the accuracy or cross-validation score or roc-auc of the model. Recursive feature elimination technique eliminates n features from a model by fitting the model multiple times and at each step, removing the weakest features.

I will use this technique to select best features from this model.

```
In [145]:
    from sklearn.feature_selection import RFECV

    rfecv = RFECV(estimator=logreg, step=1, cv=5, scoring='accuracy')

    rfecv = rfecv.fit(X_train, y_train)
```

```
In [146]:
    print("Optimal number of features : %d" % rfecv.n_features_)
```

Optimal number of features : 111

```
In [147]:
          # transform the training data
          X_train_rfecv = rfecv.transform(X_train)
          # train classifier
          logreg.fit(X_train_rfecv, y_train)
Out[147]:
          LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept
          =True,
                             intercept_scaling=1, l1_ratio=None, max_iter=100,
                             multi_class='warn', n_jobs=None, penalty='12',
                             random_state=0, solver='liblinear', tol=0.0001, ver
          bose=0,
                             warm_start=False)
In [148]:
          # test classifier on test data
          X_test_rfecv = rfecv.transform(X_test)
          y_pred_rfecv = logreg.predict(X_test_rfecv)
In [149]:
          # print mean accuracy on transformed test data and labels
          print ("Classifier score: {:.4f}".format(logreg.score(X_test_rfecv,y_test
          )))
          Classifier score: 0.8499
```

Our original model accuracy score is 0.8501 whereas accuracy score after RFECV is 0.8500. So, we can obtain approximately similar accuracy but with reduced or optimal set of features.

Confusion-matrix revisited

I will again plot the confusion-matrix for this model to get an idea of errors our model is making.

```
In [150]:
    from sklearn.metrics import confusion_matrix

    cm1 = confusion_matrix(y_test, y_pred_rfecv)

    print('Confusion matrix\n\n', cm1)

    print('\nTrue Positives(TP1) = ', cm1[0,0])

    print('\nTrue Negatives(TN1) = ', cm1[1,1])

    print('\nFalse Positives(FP1) = ', cm1[0,1])

    print('\nFalse Negatives(FN1) = ', cm1[1,0])
```

```
Confusion matrix

[[20892 1175]
[ 3093 3279]]

True Positives(TP1) = 20892

True Negatives(TN1) = 3279

False Positives(FP1) = 1175

False Negatives(FN1) = 3093
```

We can see that in the original model, we have FP = 1175 whereas FP1 = 1174. So, we get approximately same number of false positives. Also, FN = 3087 whereas FN1 = 3091. So, we get slightly higher false negatives.

20. k-Fold Cross Validation

```
In [151]:
# Applying 5-Fold Cross Validation

from sklearn.model_selection import cross_val_score

scores = cross_val_score(logreg, X_train, y_train, cv = 5, scoring='accuracy')

print('Cross-validation scores:{}'.format(scores))

Cross-validation scores:[0.84690783 0.84624852 0.84633642 0.84963298 0.84773626]
```

We can summarize the cross-validation accuracy by calculating its mean.

```
In [152]:

# compute Average cross-validation score

print('Average cross-validation score: {:.4f}'.format(scores.mean()))

Average cross-validation score: 0.8474
```

Our, original model score is found to be 0.8476. The average cross-validation score is 0.8474. So, we can conclude that cross-validation does not result in performance improvement.

21. Hyperparameter Optimization using GridSearch CV

```
In [153]:
          from sklearn.model_selection import GridSearchCV
          parameters = [{'penalty':['11','12']},
                        {'C':[1, 10, 100, 1000]}]
          grid_search = GridSearchCV(estimator = logreg,
                                     param_grid = parameters,
                                     scoring = 'accuracy',
                                     cv = 5,
                                     verbose=0)
          grid_search.fit(X_train, y_train)
Out[153]:
          GridSearchCV(cv=5, error_score='raise-deprecating',
                       estimator=LogisticRegression(C=1.0, class_weight=None, du
          al=False,
                                                     fit_intercept=True,
                                                     intercept_scaling=1, l1_rati
          o=None,
                                                     max_iter=100, multi_class='w
          arn',
                                                     n_jobs=None, penalty='12',
                                                     random_state=0, solver='libl
          inear',
                                                     tol=0.0001, verbose=0,
                                                     warm_start=False),
                       iid='warn', n_jobs=None,
                       param_grid=[{'penalty': ['l1', 'l2']}, {'C': [1, 10, 100,
          1000]}],
                       pre_dispatch='2*n_jobs', refit=True, return_train_score=F
          alse,
                       scoring='accuracy', verbose=0)
```

```
# examine the best model

# best score achieved during the GridSearchCV
print('GridSearch CV best score : {:.4f}\n\n'.format(grid_search.best_score_))

# print parameters that give the best results
print('Parameters that give the best results :','\n\n', (grid_search.best_params_))

# print estimator that was chosen by the GridSearch
print('\n\nEstimator that was chosen by the search :','\n\n', (grid_search.best_estimator_))
```

```
In [155]:
# calculate GridSearch CV score on test set

print('GridSearch CV score on test set: {0:0.4f}'.format(grid_search.score(X_test, y_test)))
GridSearch CV score on test set: 0.8507
```

or idocardir ov score on test set. 0.0007

Comments

- Our original model test accuracy is 0.8501 while GridSearch CV accuracy is 0.8507.
- We can see that GridSearch CV improve the performance for this particular model.

22. Results and Conclusion

- 1. The logistic regression model accuracy score is 0.8501. So, the model does a very good job in predicting whether or not it will rain tomorrow in Australia.
- 2. Small number of observations predict that there will be rain tomorrow. Majority of observations predict that there will be no rain tomorrow.
- 3. The model shows no signs of overfitting.
- 4. Increasing the value of C results in higher test set accuracy and also a slightly increased training set accuracy. So, we can conclude that a more complex model should perform better.
- 5. Increasing the threshold level results in increased accuracy.
- 6. ROC AUC of our model approaches towards 1. So, we can conclude that our classifier does a good job in predicting whether it will rain tomorrow or not.
- 7. Our original model accuracy score is 0.8501 whereas accuracy score after RFECV is 0.8500. So, we can obtain approximately similar accuracy but with reduced set of features.
- 8. In the original model, we have FP = 1175 whereas FP1 = 1174. So, we get approximately same number of false positives. Also, FN = 3087 whereas FN1 = 3091. So, we get slightly higher false negatives.
- 9. Our, original model score is found to be 0.8476. The average cross-validation score is 0.8474. So, we can conclude that cross-validation does not result in performance improvement.
- 10. Our original model test accuracy is 0.8501 while GridSearch CV accuracy is 0.8507. We can see that GridSearch CV improve the performance for this particular model.

23. References

The work done in this project is inspired from the following books and websites:-

- 1. Hands on Machine Learning with Scikit-Learn and Tensorflow by Aurélién Géron.
- 2. Introduction to Machine Learning with Python by Andreas C Muller and Sarah Guido.
- 3. Udemy course Feature Engineering for Machine Learning by Soledad Galli.

Thank you for reading this kernel. I hope you enjoyed it.

Your comments and feedback are most welcome.

Go to the Top of the Page (https://www.kaggle.com/prashant111/extensive-analysis-eda-fe-modelling#0)	