BuildingBetterBoardGame

September 27, 2016

1 Building a Better Board Game

1.1 Setup

1.1.1 Import Libraries

```
In [1]: import warnings
    import numpy as np
    import pandas as pd

with warnings.catch_warnings():
        warnings.simplefilter("ignore")
        %matplotlib inline
        import matplotlib.pyplot as plt
        import matplotlib

print("Matplotlib version {} is installed.").format(matplotlib.__version__)

# Style 'ggplot' makes prettier plots.
# (plt.style isn't supported before matplotlib v1.4)
# Comment the following line, and this notebook will
# still run on matplotlib <1.4, but with default plot styling.
plt.style.use('ggplot')</pre>
```

Matplotlib version 1.5.1 is installed.

1.1.2 Set some global variables for this notebook

1.2 Data Exploration / Data Preprocessing

Read all of our data in as a pandas data frame

```
In [3]: all_data = pd.read_csv("../Data/CSV/games.csv")
   How many observations (games) are in our set?
In [4]: print("The data set contains {} games.").format(len(all_data))
```

The data set contains 84593 games.

Get an idea of the range of values for each feature in the data

id	-	-	tingCount		ingStdDe			
count	84593.000000	84593.000000	84593.00		84593.0		84593.00	
mean	80013.233152	1807.385008		79174		736988		4242
std	63960.226532	588.475029		39157		182652		.4887
min	1.000000	-3500.000000	0.00	00000	0.0	00000	0.00	00000
25%	23001.000000	1985.000000	0.00	00000	0.0	00000	0.00	00000
50%	60049.000000	2004.000000	5.33	33330	2.0	00000	0.69	5211
75%	139950.000000	2011.000000	6.73	16100	15.0	00000	1.41	9710
max	202858.000000	2018.000000	10.00	00000	59423.0	00000	4.50	0000
	weightAvg	weightLightPct	weight.	Medium]	LightPct	. weig	htMediumF	ct. '
count	84593.000000	71714.000000			4.000000	_	1714.0000	
mean	0.876848	19.957703			6.550744		10.1837	
std	1.160127	35.385330			9.738281		23.3929	
min	0.000000	0.000000			0.000000		0.0000	
25%	0.000000	0.000000			0.000000		0.0000	
50%	0.000000	0.000000			0.000000		0.0000	
75%	1.785700	25.000000			5.000000		0.0000	
max	5.000000	100.000000		100	0.000000)	100.0000	000
	weightMediumHe	eavyPct weight!	HeavyPct	play	erAgeMir	n pla	ytimeMin	\
count	71714	.000000 71714	4.000000	8459	3.000000	8459	3.000000	
mean	3	.200719	1.401069	•	7.019162	2 4	7.198243	
std	12	.743502	8.428136	(6.808049	32	7.225953	
min	0	.000000	0.000000	(0.000000) (0.000000	
25%	0	.000000	0.000000	(0.000000) (6.000000	
50%	0	.000000	0.000000		8.000000) 3(0.000000	
75%	0	.000000	0.000000	1:	2.000000) 60	0.000000	
max	100	.000000 100	0.000000	133	3.000000	6012	0.000000	
]			C+	+ - JW		-D+M	\
	playtimeMax	playersStatedM			tedMax		sBestMin	\
count	84593.000000	84593.000			000000		3.000000	
mean	51.168395	1.988			682491		2.219664	
std	341.891784	0.926			144456		1.210552	
min	0.000000	0.000			000000		0.000000	
25%	5.000000	2.000			000000		2.000000	
50%	30.000000	2.000			000000		2.000000	
75%	60.000000	2.000			000000		2.000000	
max	60120.000000	99.000	00 :	11299.0	000000	99	9.000000	
	playersBestMax	x priceAverage	priceS	StdDev				
count	84593.000000	0 19461.000000	19461.0	000000				
mean	5.26393	4 24.716603	7.9	954304				
std	54.600688	33.740133	16.6	590697				
min	0.00000	0.010000	0.0	000000				
25%	2.00000	9.950000	0.0	000000				
50%	4.00000		3.9	925003				

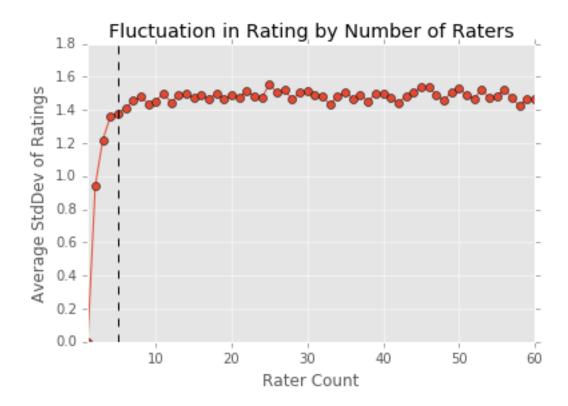
```
75%
             6.000000
                           29.084300
                                           9.479418 ...
         11299.000000
                         1300.000000
                                         581.085046 ...
max
[8 rows x 163 columns]
   It seems that most features have values for most games, with the exception of priceAverage and priceSt-
dDev.
In [6]: feature = "priceAverage"
        percentage = len(all_data[feature].dropna())/float(len(all_data)) * 100
        print("{:.3f}% of games have a value for the '{}' feature.").format(percentage, feature)
23.005% of games have a value for the 'priceAverage' feature.
   How many games have values for all features in the set?
In [7]: all_without_na = all_data.dropna()
        percentage = len(all_without_na)/float(len(all_data)) * 100
        print("{:.3f}% of games have a values for all features.").format(percentage, feature)
        print("{} games remain once filtering out those with null feature values.").format(len(all_with
22.573% of games have a values for all features.
19095 games remain once filtering out those with null feature values.
   Some games have feature values that we might choose to consider as outliers.
In [8]: all_without_na.year.describe()
Out[8]: count
                  19095.000000
        mean
                  1980.718408
        std
                    209.432133
        min
                  -3500.000000
        25%
                   1994.000000
        50%
                   2006.000000
        75%
                   2012.000000
                   2016.000000
        Name: year, dtype: float64
   As you can see above, some games were published as early as 3500 B.C. Perhaps we should limit the year
of publication to exclude ancient Egyptian games.
In [9]: since_1950 = all_without_na.query("year >= 1950")
        print("{} games remain once filtering out those published prior to 1950.").format(len(since_195
18799 games remain once filtering out those published prior to 1950.
   Ratings are crowd-sourced. Ratings may be less reliable if there were too few people contributing to the
rating. 5 ratings imply that no rater can have more than 20% weight in the average rating.
   Can we show that 5 is a reasonable cutoff with data?
In [10]: raters_by_stddev = since_1950.groupby(['ratingCount'])['ratingStdDev'].mean().reset_index()
         plt.plot(raters_by_stddev['ratingCount'], raters_by_stddev['ratingStdDev'], 'o-')
         plt.plot([5,5],[0,2.5],'k--')
         plt.xlim(xmin=1, xmax=60)
         plt.ylim(ymin=0, ymax=1.8)
```

plt.xlabel("Rater Count")

plt.show()

plt.ylabel("Average StdDev of Ratings")

plt.title("Fluctuation in Rating by Number of Raters")



It seems that games with fewer than five raters have dissimilar standard deviations to those in the rest of the data.

How many games have at least five votes cast toward their rating?

17622 games remain once filtering out those rated by fewer than 5 people

Our target variable is going to be 'ratingScore'. Let's see how the ratingScore value is distributed.

 Out [12]: count mean
 17622.000000

 mean
 6.511106

 std
 0.999621

 min
 1.500000

 25%
 5.875985

 50%
 6.554890

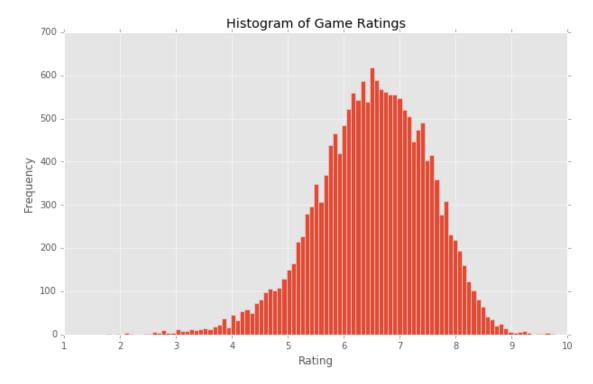
 75%
 7.221110

 max
 9.764290

Name: ratingScore, dtype: float64

It seems as if 1.0 is the minimum allowable score, and 10.0 is the max. A histogram will probably help us see how these ratings are distributed.

1.3 Exploratory Visualization



Well, that looks like a skewed Gaussian distribution. Ratings of 1.0 and 10.0 are quite uncommon. The mean of our subset of the data is shifted toward higher ratings.

```
In [14]: print "The mean rating for our subset of games is {:.3f}.".format(np.mean(df.ratingScore))
The mean rating for our subset of games is 6.511.
```

Now let's separate the columns that we intend to use as features from that which is the target.

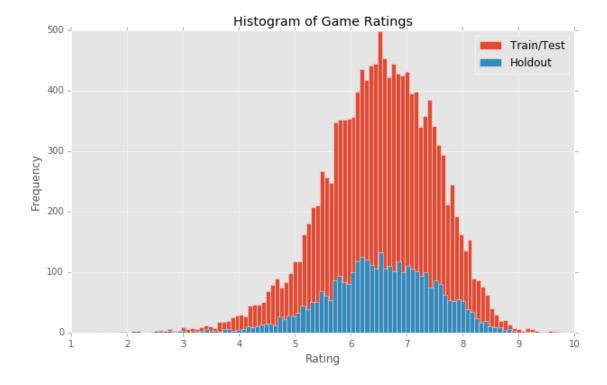
```
# Create an n*m data frame where n is the number of games, and m is the number of features X_all = df[feature_cols]
# Create an n*1 data frame where n is the number of games, each with the single target feature y_all = df[target_col]
```

1.4 Implementation

We need to split this data into (at least) two portions. * A training set - 80% of total * We will use 5-fold cross-validation to get predictions on this portion. * A held-out test (or validation) set - 20% of total * We will use this set to prove the performance of the final model.

```
In [16]: # Select features (X) and corresponding labels (y) for the trainingCV and holdout sets
         # train_test_split() shuffles data randomly. We will set the random state for consistency
         from sklearn.cross_validation import train_test_split
         # X/y_train are 80% of data, for use in training/testing models.
         # X/y_holdout are 20% of data, for use in proving model performance at the end.
         X_train, X_holdout, y_train, y_holdout = train_test_split(
            np.array(X_all), np.array(y_all),
            train_size=0.8,
            random_state=seed)
         from sklearn.cross_validation import KFold
         # We will split X_train into train and test 5 times via KFold
         kf = KFold(X_train.shape[0], n_folds=5, shuffle=True, random_state=seed)
         print "Cross-validated Training set includes {} samples".format(len(X_train))
         print "Holdout/Validation set includes
                                                {} samples".format(len(X_holdout))
Cross-validated Training set includes 14097 samples
Holdout/Validation set includes
                                      3525 samples
```

With random sampling, we would anticipate the histogram of the target variable in the training and test sets to be similarly distributed.



It's useful to time training jobs. Let's set up some train and predict wrapper functions to do so.

```
In [18]: # Helper functions to train and predict
    import time

def train(learner, X_train, y_train):
        print "Training {}...".format(learner.__class__.__name__)
        start = time.time()
        learner.fit(X_train, y_train)
        end = time.time()
        print "Done.\nTraining time (secs): {:.3f}".format(end - start)

def predict(learner, features):
        print "Predicting target using {}...".format(learner.__class__.__name__)
        start = time.time()
        y_pred = learner.predict(features)
        end = time.time()
        print "Done.\nPrediction time (secs): {:.3f}".format(end - start)
        return pd.Series(y_pred)
```

1.4.1 Random Forest regressor

A tree-based learner The first child learner we wish to try is Random Forest.

First we'll try the default parameters, then we'll implement a grid search, since there are some parameters that might need to be tuned.

```
In [20]: # Fit model to training data
         train(random_forest_reg, X_train, y_train)
Training RandomForestRegressor...
Training time (secs): 3.166
/usr/local/lib/python2.7/dist-packages/sklearn/ensemble/forest.py:687: UserWarning: Some inputs do not
  warn("Some inputs do not have OOB scores. "
In [21]: from sklearn.cross_validation import cross_val_predict
         from sklearn.metrics import mean_squared_error
         from scipy.stats import pearsonr
         # Helper utility to show cross-validated performance statistics on a training set.
         def show_training_performance(estimator, X, y, cv=5):
             # Compute predictions on the entire set by
             # collecting the predictions on the held-out set from each fold
             y_pred = cross_val_predict(estimator, X, y, cv=cv)
             print "Mean Squared Error: {}".format(mean_squared_error(y, y_pred))
             print "Pearson Correlation: {}".format(pearsonr(y, y_pred)[0])
             return y_pred
In [22]: pred = show_training_performance(random_forest_reg, X_train, y_train, cv=kf)
Mean Squared Error: 0.41164611443
Pearson Correlation: 0.767728938971
  Now to try again, with a grid search, and some parameters.
In [23]: random_forest_reg = RandomForestRegressor(
             n_estimators=2000, # More is better (but slower)
             oob_score=True,
             random_state=seed)
         # We'll mess with some parameters in our grid search.
         # A smart choice for max_features is sqrt(num_features).
         # For our 159 features, that would be 12.6, so I'm starting in that range.
         parameters = {
             'max_features': [10,20,30,40,50,60,80],
             'min_samples_split': [2,3,4,6]
         }
         # We'll need these to do a grid search.
         from sklearn.metrics import make_scorer
         from sklearn.grid_search import GridSearchCV
         # We'll use MSE as our function to determine the winner in the grid search
         from sklearn.metrics import mean_squared_error
         mse_scorer = make_scorer(mean_squared_error, greater_is_better=False)
         # Set up the grid search, using training data in 5 folds
         rf_grid = GridSearchCV(random_forest_reg, parameters, scoring=mse_scorer, cv=kf, n_jobs=cpus)
```

Perform the grid search.

```
train(rf_grid, X_train, y_train)
         # Let's print which parameter(s) were chosen as the best in the grid
         print "\nBest model: {}".format(rf_grid.best_estimator_)
Training GridSearchCV...
Done.
Training time (secs): 8551.598
Best model: RandomForestRegressor(bootstrap=True, criterion='mse', max_depth=None,
           max_features=40, max_leaf_nodes=None, min_samples_leaf=1,
           min_samples_split=3, min_weight_fraction_leaf=0.0,
           n_estimators=2000, n_jobs=1, oob_score=True, random_state=12,
            verbose=0, warm_start=False)
   It might help to visualize the value from the scorer function across the parameter grid.
In [25]: # Subset the grid_scores_ list to isolate one dependent variable
         f, (max_features, min_samples_split) = plt.subplots(1, 2, figsize=(12, 3))
         # First plot 'max_features'
         models = zip(*[(abs(mean), std, p['max_features'])
              for p, mean, std in [x for x in rf_grid.grid_scores_ if x[0]['min_samples_split'] == 3]])
         max_features.plot(models[2],models[0],'o-')
         max_features.set_title("Effect of 'max_features' on MSE of Model", y=1.05)
         max_features.set_xlabel("max_features")
         max_features.set_ylabel("MSE")
         # then plot 'min_samples_split'
         models = zip(*[(abs(mean), std, p['min_samples_split'])
              for p, mean, std in [x for x in rf_grid.grid_scores_ if x[0]['max_features'] == 40]])
         min_samples_split.plot(models[2],models[0],'o-')
         min_samples_split.set_title("Effect of 'min_samples_split' on MSE of Model", y=1.05)
         min_samples_split.set_xlabel("min_samples_split")
         min_samples_split.set_ylabel("MSE")
         f.tight_layout(h_pad=10.05)
         plt.show()
              Effect of 'max features' on MSE of Model
                                                        Effect of 'min samples split' on MSE of Model
       0.384
                                                  0.3694
       0.382
                                                  0.3692
       0.380
                                                  0.3690
       0.378
                                                  0.3688
       0.376
                                                  0.3686
       0.374
                                                  0.3684
       0.372
                                                  0.3682
       0.370
                                                  0.3680
       0.368
                               50
                                    60
                                         70
                          40
                                                          2.5
                                                                        4.0
                         max features
                                                                   min samples split
```

- 'max_features' seems to produce a models with the lowest mean squared error around 40 features.
- 'min_samples_split' clearly seems to perform best with a value of 3.

In [24]: # Fit model to training data - this will take a while.

Get Random Forest predictions on all the training data now that we've determined good parameter values.

This is scoring the training set in 5 folds, and collecting the predictions from the held out portion at each fold, to ensure no bias in predictions on the training set.

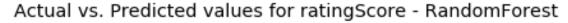
For the metrics we've decided to use for model comparison, how does this model perform?

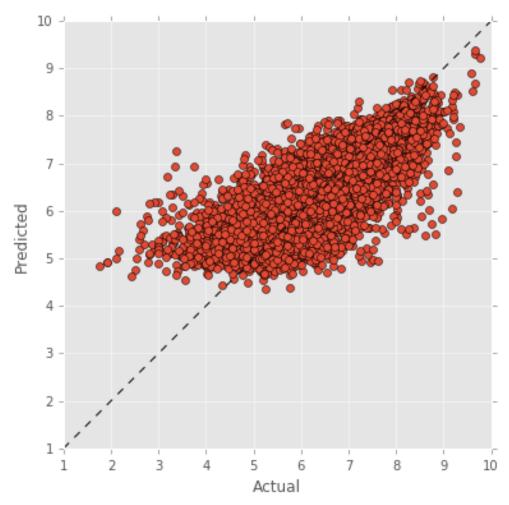
```
In [26]: y_rf_pred = show_training_performance(rf_grid.best_estimator_, X_train, y_train, cv=kf)
Mean Squared Error: 0.3681646466
Pearson Correlation: 0.79626430548
```

The parameters found by the grid, are indeed better than the defaults. I will use grid search to find parameters for the following child learners as well.

Let's visualize the actual vs predicted ratingScore, to see how close to the diagonal they are.

```
In [27]: # Helper utility to create actual vs. predicted plots
    def plot_actual_v_predicted(title, actual, predicted):
        plt.figure(figsize=(6,6))
        plt.plot(actual, predicted, 'o')
        plt.plot([1, 10], [1, 10], 'k--')
        plt.xlabel("Actual")
        plt.ylabel("Predicted")
        plt.title("Actual vs. Predicted values for ratingScore - {}".format(title), y=1.05)
        plt.xlim(1, 10)
        plt.ylim(1, 10)
        plt.gca().set_aspect('equal', adjustable='box')
        plt.show()
In [28]: plot_actual_v_predicted("RandomForest", y_train, y_rf_pred)
```





This model seems hesitant to predict values below 4. The largest errors are thus on the lowest-scoring games.

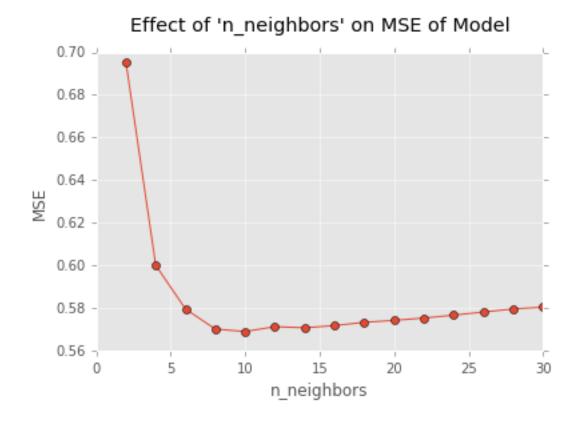
Now that we've determined good parameter values, let's store them for later use.

${\bf 1.4.2}\quad {\bf K\text{-}Nearest\text{-}Neighbors}$

An incredibly simple distance-based 'learner'

```
In [30]: from sklearn.neighbors import KNeighborsRegressor
    k_neighbors_reg = KNeighborsRegressor( weights='distance')
```

```
# We'll mess with some parameters in our grid search.
         # n_neighbors is now many neighbors to consider for each point
         parameters = {
             'n_neighbors': np.arange(2,32,2)
         # Set up the grid search, using "base" data in 10 folds
         knn_grid = GridSearchCV(k_neighbors_reg, parameters, scoring=mse_scorer, cv=kf, n_jobs=cpus)
  What were the best values for the hyper-parameter(s) within our grid?
In [31]: # KNN models use Euclidian distance, so relative scales of features matter.
         # Here we are standardizing the feature values.
         from sklearn import preprocessing
         scaler = preprocessing.StandardScaler().fit(X_all)
         X_train_scaled = scaler.transform(X_train)
         # Fit model to training data
         train(knn_grid, X_train_scaled, y_train)
         # Let's print which parameter(s) were chosen as the best in the grid
         print "\nBest model: {}".format(knn_grid.best_estimator_)
Training GridSearchCV...
Done.
Training time (secs): 371.914
Best model: KNeighborsRegressor(algorithm='auto', leaf_size=30, metric='minkowski',
          metric_params=None, n_jobs=1, n_neighbors=10, p=2,
          weights='distance')
In [32]: # Plot MSE vs 'n_neighbors'
         models = zip(*[(abs(mean), std, p['n_neighbors'])
             for p, mean, std in [x for x in knn_grid.grid_scores_]])
         plt.plot(models[2],models[0],'o-')
         plt.title("Effect of 'n_neighbors' on MSE of Model", y=1.05)
         plt.xlabel("n_neighbors")
         plt.ylabel("MSE")
         plt.show()
```

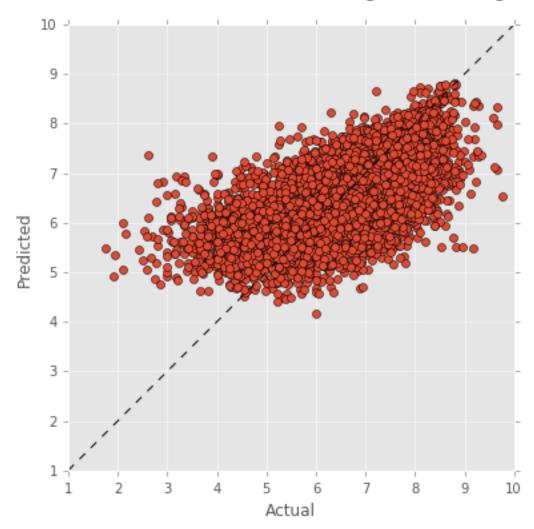


• n_neighbors had an clear impact the resulting model's mean squared error. 10 Seemed to be a good value (though not by much)

Get K Neighbor predictions on all the training data now that we've determined good parameter values.

Mean Squared Error: 0.568845614465 Pearson Correlation: 0.660520144685





Interestingly, this model $\underline{\text{does}}$ predict values below 4 at times, though only when the games scored above a 4.

1.4.3 Support Vector regressor

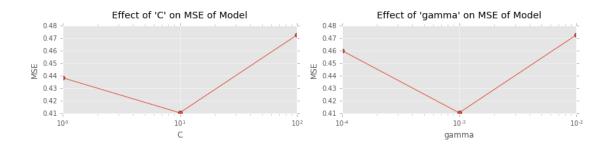
A slow learner, with many important (and dependent) parameters I initially attempted to test multiple parameters in this grid. After 9 days, modeling had not finished. I was eventually forced to try small sets of parameters and values so that I could achieve results at all.

• I first varied the value of 'C', before settling on a best value of 10.

• Then I varied the value of 'gamma', with 'C' fixed, and settled on a value of 0.001.

I am aware that this is not an ideal method, as these two parameters are likely dependent, and if I had time for a more exhaustive grid search, the winning pair of these features might indeed be different for this feature set.

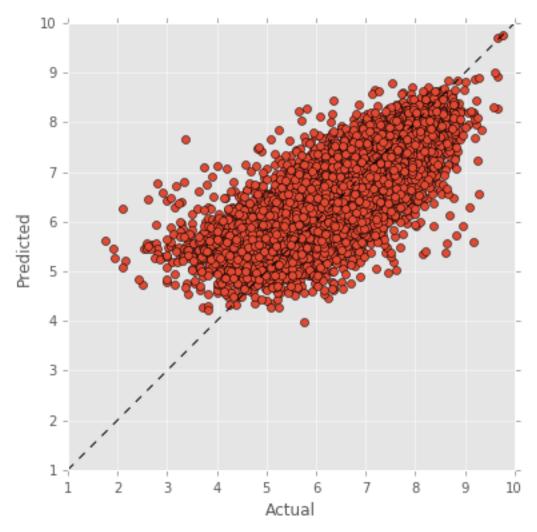
```
In [35]: # The Support Vector Machine (SVM) as a regression is referred to as SVR.
         from sklearn.svm import SVR
         support_vector_reg = SVR()
         # We'll mess with some parameters in our grid search.
         # C - Penalty parameter (1/lambda)
         # kernel - method of mapping multi-dimensional feature space into lower dimensions to fit a pl
         parameters = {
                       [1,10,100], # Determined through prior grid searches on only this parameter
             'C':
                                             # Subsequent single-parameter grid search
             'gamma': [0.0001,0.001,0.01],
         # Set up the GridSearch with cross-validation
         svr_grid = GridSearchCV(support_vector_reg, parameters, scoring=mse_scorer, cv=kf, n_jobs=cpus
In [36]: # Fit model to training data (with standardized data)
         train(svr_grid, X_train_scaled, y_train)
         # Let's print which parameter(s) were chosen as the best in the grid
         print "Best model: {}".format(svr_grid.best_estimator_)
Training GridSearchCV...
Done.
Training time (secs): 1701.091
Best model: SVR(C=10, cache_size=200, coef0=0.0, degree=3, epsilon=0.1, gamma=0.001,
  kernel='rbf', max_iter=-1, shrinking=True, tol=0.001, verbose=False)
  What were the best values for the hyper-parameter(s) within our grid?
In [37]: # Subset the grid_scores_ list to isolate one dependent variable
         f, (c, gamma) = plt.subplots(1, 2, figsize=(12, 3))
         # First plot 'max_features'
         models = zip(*[(abs(mean), std, p['C'])
             for p, mean, std in [x for x in svr_grid.grid_scores_ if x[0]['gamma'] == 0.001]])
         c.plot(models[2],models[0],'o-')
         c.set_title("Effect of 'C' on MSE of Model", y=1.05)
         c.set_xlabel("C")
         c.set_xscale("log")
         c.set_ylabel("MSE")
         # then plot 'min_samples_split'
         models = zip(*[(abs(mean), std, p['gamma'])
             for p, mean, std in [x for x in svr_grid.grid_scores_ if x[0]['C'] == 10]])
         gamma.plot(models[2],models[0],'o-')
         gamma.set_title("Effect of 'gamma' on MSE of Model", y=1.05)
         gamma.set_xlabel("gamma")
         gamma.set_xscale("log")
         gamma.set_ylabel("MSE")
         f.tight_layout(h_pad=10.05)
         plt.show()
```



Let's again visualize the actual vs predicted ratingScore

Mean Squared Error: 0.410589573021 Pearson Correlation: 0.768832708798

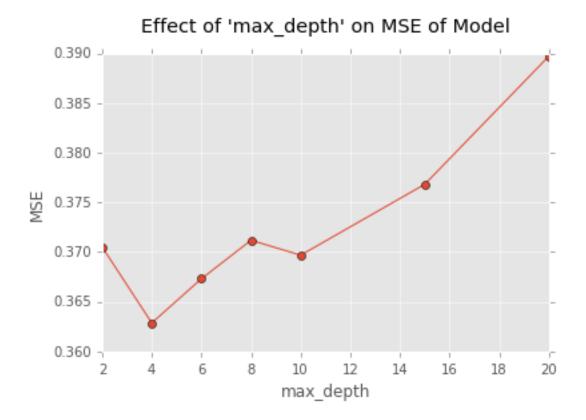
Actual vs. Predicted values for ratingScore - SVR



```
In [39]: # Lock in our best-performing parameters for this estimator
         support_vector_reg.set_params(**svr_grid.best_params_)
Out[39]: SVR(C=10, cache_size=200, coef0=0.0, degree=3, epsilon=0.1, gamma=0.001,
           kernel='rbf', max_iter=-1, shrinking=True, tol=0.001, verbose=False)
1.4.4 Gradient Boosting Regressor
Another ensemble model What if we stacked these two learners together to create another model?
In [40]: from sklearn.ensemble import GradientBoostingRegressor
         gradient_boost_reg = GradientBoostingRegressor(
                                 # Choosing (for better or worse) to use the optimal value from the RF
             max_features=40,
             n_estimators=1000, # More is better (but slower)
             random_state=seed)
         # We'll mess with one parameter in our grid search. (GBR takes a long time)
         # max_depth - How far to grow each of the trees
         parameters = {
             'max_depth': [2, 4, 6, 8, 10, 15, 20],
         # Set up the GridSearch with cross-validation
         gbr_grid = GridSearchCV(gradient_boost_reg, parameters, scoring=mse_scorer, cv=kf, n_jobs=cpus
  What were the best values for the hyper-parameter(s) within our grid?
In [41]: # Fit model to training data - not nearly as long-running as RandomForest
         train(gbr_grid, X_train, y_train)
         print "Best model: {}".format(gbr_grid.best_estimator_)
Training GridSearchCV...
Done.
Training time (secs): 2837.596
Best model: GradientBoostingRegressor(alpha=0.9, init=None, learning_rate=0.1, loss='ls',
             max_depth=4, max_features=40, max_leaf_nodes=None,
             min_samples_leaf=1, min_samples_split=2,
             min_weight_fraction_leaf=0.0, n_estimators=1000,
             presort='auto', random_state=12, subsample=1.0, verbose=0,
             warm_start=False)
In [42]: # Plot 'max_depth' vs MSE
         models = zip(*[(abs(mean), std, p['max_depth']) for p, mean, std in gbr_grid.grid_scores_])
         plt.plot(models[2],models[0],'o-')
         plt.title("Effect of 'max_depth' on MSE of Model", y=1.05)
```

plt.xlabel("max_depth")
plt.ylabel("MSE")

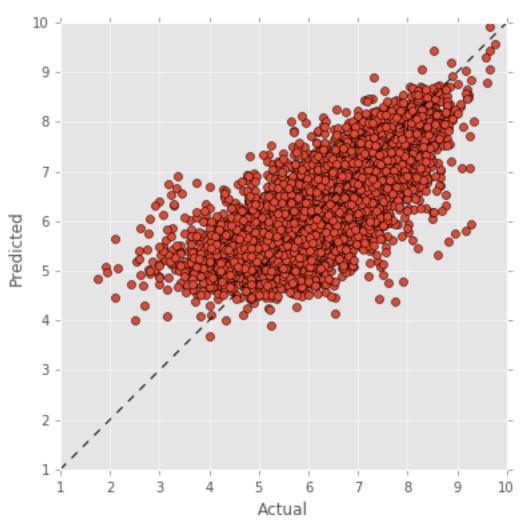
plt.show()



Let's again visualize the actual vs predicted ratingScore

Mean Squared Error: 0.362856147435 Pearson Correlation: 0.798432186811

Actual vs. Predicted values for ratingScore - GBR



1.5 Creating a Pipeline for Stacking

I couldn't seem to find a standard implementation for this.

It's a bit tedious to train all of the child learners, then stack them manually. Why don't we make an estimator that accepts an array of child estimators, and a meta (stacking) estimator, and does the work for us?

```
In [45]: from sklearn.externals.joblib import Parallel, delayed
         from sklearn.metrics import make_scorer, mean_squared_error
         from scipy.stats import pearsonr
         from sklearn.cross_validation import cross_val_predict
         def _fit_estimator(estimator, X, y, scaler=False, cv=10, verbose=0, random_state=None):
             """Private function used to fit with a single estimator in parallel."""
             # If requested for this estimator, scale the features
             if(scaler):
                 X = scaler.transform(X)
             # Get cross-validated predictions on all of the data - to feed to stacker
             y_pred = cross_val_predict(estimator, X, y, cv=10)
             if verbose > 0:
                 print "Estimator: {}".format(estimator.__class__.__name__)
                 print " Mean Squared Error: {}".format(mean_squared_error(y, y_pred))
                 print " Pearson Correlation: {}".format(pearsonr(y, y_pred)[0])
             # Train the final estimator on all data
             estimator.fit(X, y)
             # Return the cross-validated predictions for this child estimator
             return y_pred
         def _predict_estimator(estimator, X, scaler=False, verbose=0):
             """Private function used to predict with a single estimator in parallel."""
             # If requested for this estimator, scale the features
             if(scaler):
                 X = scaler.transform(X)
             # Return the cross-validated predictions for this child estimator
             return estimator.predict(X)
         class StackedRegression:
             def __init__(self, estimators, meta_estimator, cv=None, random_state=None, n_jobs=1, verbo
                 self.__class__.__name__ = 'StackedRegression'
                 self.estimators = estimators
                 self.meta_estimator = meta_estimator
                 self.cv = cv
                 self.random_state = random_state
                 self.n_jobs = n_jobs
                 self.verbose = verbose
             def fit(self, X, y):
                 """Fit the model according to the given training data."""
                 # Parallel loop: fit each estimator, storing cross-validated predictions
                 self.child_predictions_ = np.transpose(np.array(
                     Parallel(n_jobs=self.n_jobs, verbose=self.verbose, backend="threading")(
                         delayed(_fit_estimator)(
                             est['estimator'], X, y, scaler=est['scaler'] if 'scaler' in est else False
                             verbose=self.verbose, random_state=self.random_state)
                         for est in self.estimators)))
                 # fit the meta-estimator on the predictions from the child estimators
                 self.stack_pred_ = _fit_estimator(self.meta_estimator('estimator'),
                     self.child_predictions_, y, scaler=False,
                     cv=self.cv, verbose=self.verbose, random_state=self.random_state)
                 return self
```

Now let's instantiate a meta-estimator, and the StackedRegressor.

We'll be stacking the predictions of: * Random Forest * K-Nearest Neighbors * Support Vector Regression * Gradient Boosting Regression

With a meta-estimator (stacker) of: * LassoCV - a linear modeler

NOTE: We stored the best_params_ of each grid search above, so each child estimator will only attempt to make one model, with those best parameters this time around.

```
In [46]: \# I'll use a linear model (Lasso) as the "meta-estimator" or stacker
         from sklearn.linear_model import LassoCV
         lasso_cv_reg = LassoCV()
         # Provide standard scaling for some learners
         from sklearn import preprocessing
         standard_scaler = preprocessing.StandardScaler().fit(X_all)
         # Create the stacking regression learner
         stacker = StackedRegression(
             # Child estimators
             [{'estimator': random_forest_reg},
              {'estimator': k_neighbors_reg,
                                                'scaler': standard_scaler},
              {'estimator': support_vector_reg, 'scaler': standard_scaler},
              {'estimator': gradient_boost_reg}],
             # Stacking meta-estimator
             {'estimator': lasso_cv_reg},
             # Additional settings, passed to lower-level estimators
             cv=kf,
             #verbose=1,
             random_state=seed,
             n_jobs=cpus)
  Let's give it a whirl!
In [47]: # Now train it
         train(stacker, X_train, y_train)
Training StackedRegression...
Training time (secs): 2308.862
```

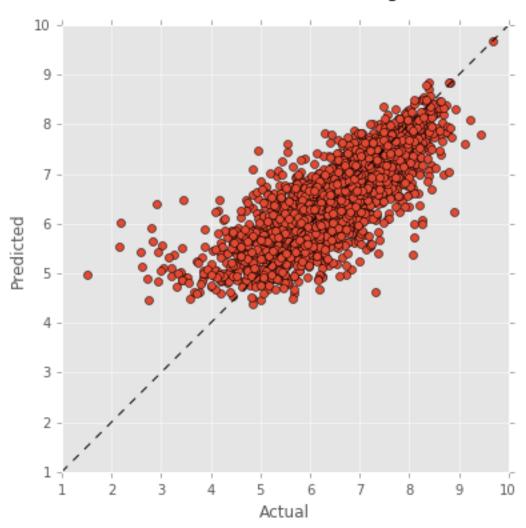
1.6 Each Estimator's Performance on The Held-out Set

In [48]: # Show holdout performance

```
def show_holdout_performance(estimator, X, actual_y):
             # Compute predictions on the held out set
             predicted_y = estimator.predict(X)
             print(estimator.__class__.__name__)
             mse = mean_squared_error(actual_y, predicted_y)
             corr = pearsonr(actual_y, predicted_y)[0]
             print " Mean Squared Error: {}".format(mse)
             print " Pearson Correlation: {}".format(corr)
             return (mse, corr, predicted_y)
         # Iterate over each estimator, scale features as necessary, score the held-out set
         performance = pd.DataFrame()
         for est in ([{'estimator': random_forest_reg},
                      {'estimator': k_neighbors_reg,
                                                         'scaler': scaler},
                      {'estimator': support_vector_reg, 'scaler': scaler},
                      {'estimator': gradient_boost_reg}]):
             if('scaler' in est):
                 X = est['scaler'].transform(X_holdout)
             else:
                 X = X_holdout
             (mse, corr, predictions) = show_holdout_performance(est['estimator'], X, y_holdout)
             performance = performance.append(pd.Series([est['estimator'].__class__.__name__, mse, corr
RandomForestRegressor
  Mean Squared Error: 0.369919958452
  Pearson Correlation: 0.794390683847
KNeighborsRegressor
  Mean Squared Error: 0.535479812911
  Pearson Correlation: 0.683169963154
SVR.
  Mean Squared Error: 0.408616531813
  Pearson Correlation: 0.769350107821
{\tt GradientBoostingRegressor}
  Mean Squared Error: 0.358261623101
  Pearson Correlation: 0.800556639349
  It'd be interesting to note how the linear stacker weighted the importance of each of the child learners.
In [49]: pd.Series(stacker.meta_estimator['estimator'].coef_,
                   index=[e['estimator'].__class__.__name__ for e in stacker.estimators])
Out [49]: RandomForestRegressor
                                      0.450035
         KNeighborsRegressor
                                      0.082644
                                      0.114073
         GradientBoostingRegressor
                                      0.423877
         dtype: float64
In [50]: (mse, corr, final_predictions) = show_holdout_performance(stacker, X_holdout, y_holdout)
         performance = performance.append(pd.Series([stacker.__class__.__name__, mse, corr]), ignore_in-
StackedRegression
  Mean Squared Error: 0.344842206614
  Pearson Correlation: 0.808836787278
```

It looks as if we've been able to achieve a higher correlation via stacking than from any learner individually (barely).

Actual vs. Predicted values for ratingScore - Lasso



1.7 An Attempt at Improvement

With 84593 games, we were forced to shrink our data to 17622 examples to ensure that all features had values.

What if we dropped <u>priceAverage</u>, and <u>priceStdDev</u>, since the majority of the games did not have values for these features?

This should help to answer which is more important to the creation of a strong model:

- The inclusion of priceAverage and priceStdDev, potentially predictive features
- The inclusion of more training data to these learners

Repeating the subsetting of data from above, but after removing two columns from the feature vector

```
In [52]: # Drop the two price-based features
         no_prices = all_data.drop(['priceAverage', 'priceStdDev'], axis=1)
         print("Games initially:
                                   {}").format(len(no_prices))
         # Drop all rows with NA in any feature column
         no_prices_without_na = no_prices.dropna()
         print("Games without NAs: {}").format(len(no_prices_without_na))
         # Filter with the same assumptions as previously
         df_no_prices = no_prices_without_na.query("year >= 1950 & ratingCount >= 5")
         print("Games after filter: {}").format(len(df_no_prices))
         # Split into features and target
         excluded = ["id", "name", "url", "ratingScore", "ratingCount", "ratingStdDev"]
         feature_cols = [col for col in df_no_prices.columns if col not in excluded]
         X_all_no_prices = df_no_prices[feature_cols]
         y_all_no_prices = df_no_prices[target_col]
         # Again, an 80/20 split, but from a larger data pool
         X_train_no_prices, X_holdout_no_prices, y_train_no_prices, y_holdout_no_prices = train_test_sp
             np.array(X_all_no_prices), np.array(y_all_no_prices),
             train_size=0.8,
             random_state=seed)
Games initially:
                    84593
Games without NAs: 71714
```

That's a shame. It seems that the same games that don't have price history information are often the ones with ratings provided by fewer than five raters. I suppose that would make sense, but it also limits our usable data.

Let's produce a plot to see if what we're inferring is correct.

Games after filter: 32240

```
plt.title("Availability of Price Features by Rating Count")
plt.show()

# Citation - Hack to use pandas query() to find rows with null value
# http://stackoverflow.com/questions/26535563/querying-for-nan-and-other-names-in-pandas
```



Yup. The first time around: - We removed the observations (i.e games or rows) with no price data - the red portion in the chart. - Then we removed the remaining (green) observations with fewer than five raters. This removed a negligible amount of data.

However, the second time around: - We left in the observations with price data (red) - Then again removed the observations with fewer than five raters (red + green to the left of the threshold), which resulted in a large amount of lost data.

It is pretty clear from this chart that once approximately one-hundred raters have participated, the game is nearly guaranteed to have available price data.

Now we're ready to train the child learners, and the stacker.

plt.xlabel("Ratings Available")
plt.legend(loc='upper right')

Note:, I have choosen not to perform a new grid search for new parameter values. This seems a reasonable choice, as the number (and values) of features are nearly the same, and this will save a good deal of time.

```
[{'estimator': clone(random_forest_reg)},
              {'estimator': clone(k_neighbors_reg),
                                                      'scaler': standard_scaler_no_prices},
              {'estimator': clone(support_vector_reg), 'scaler': standard_scaler_no_prices},
              {'estimator': clone(gradient_boost_reg)}],
             # Stacking meta-estimator
             {'estimator': clone(lasso_cv_reg)},
             # Additional settings, passed to lower-level estimators
             cv=kf,
             #verbose=1.
             random_state=seed,
             n_jobs=cpus)
         # Now train it
         train(stacker_no_prices, X_train_no_prices, y_train_no_prices)
         # How were the child learners weighted?
         pd.Series(stacker_no_prices.meta_estimator['estimator'].coef_,
                   index=[e['estimator'].__class_.__name__ for e in stacker_no_prices.estimators])
         # Predict on the holdout set
         final_predictions_no_prices = show_holdout_performance(stacker_no_prices, X_holdout_no_prices,
Training StackedRegression...
Done.
Training time (secs): 5278.645
{\tt StackedRegression}
  Mean Squared Error: 0.557246071492
  Pearson Correlation: 0.765398399292
```

The correlation of 0.7653 is lower than that of 0.8088 from the model that included price-based features. It seems that in this case, price-based features provided more predictive power than nearly doubling the size of the training set.

1.8 Playing at Board Game Design

Now that we have a model that predicts crowd-sourced game ratings with reasonable accuracy, can we use it to help us design a best-selling game?

Let's explore the 157-dimensional feature space by creating 100,000 reasonable feature vectors, creating predicted ratings for each, and evaluating the vectors that score well.

```
In [55]: # We want to get consistent results
    np.random.seed(seed=seed)
    # Number of proposed game feature vectors to create
    games_to_create = 100000

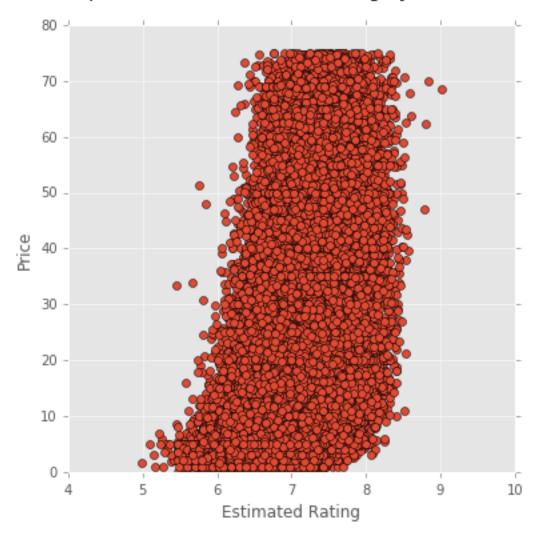
# Pre-allocate a pandas DataFrame of n x m (games_to_create observations, by 157 features)
    excluded = ["id", "name", "url", "ratingScore", "ratingCount", "ratingStdDev"]
    feature_cols = [col for col in all_data.columns if col not in excluded]
    proposed_games = pd.DataFrame(0, index=np.arange(games_to_create), columns=feature_cols)
    for feature in feature_cols:
        # Randomly choose from all seen values for this feature, 100,000 times
        proposed_games[feature] = np.random.choice(all_data[feature].dropna(), games_to_create)

# Enforce some data rules
# 1. All weight*Pct features for a given row should sum to 100.
```

```
weight_features = filter(re.compile('^weight.*Pct$').match, feature_cols)
         proposed_games[weight_features] = np.random.dirichlet(
             np.ones(len(weight_features))/4,
             size=games_to_create) * 100
         \#temp\_weights = pd.DataFrame(np.random.rand(games\_to\_create,len(weight\_features)))
         \#proposed\_qames[weight\_features] = temp\_weights.div(pd.Series(temp\_weights.sum(axis=1)), axis=
         # 2. weightAvg should reflect the percentages previously computed.
         proposed_games['weightAvg'] = (
             (proposed_games['weightLightPct']
                                                      / 100 * 1) +
             (proposed_games['weightMediumLightPct'] / 100 * 2) +
                                                    / 100 * 3) +
             (proposed_games['weightMediumPct']
             (proposed_games['weightMediumHeavyPct'] / 100 * 4) +
             (proposed_games['weightHeavyPct']
                                                    / 100 * 5))
         # 3. All subdomain* features for a given row should sum to 100.
         subdomain_features = filter(re.compile('^subdomain.*').match, feature_cols)
         proposed_games[subdomain_features] = np.random.dirichlet(  # See citation
             np.ones(len(subdomain_features))/4,
             size=games_to_create) * 100
         \#temp\_weights = pd.DataFrame(np.random.rand(games\_to\_create,len(subdomain\_features)))
         \#proposed\_games[subdomain\_features] = temp\_weights.div(pd.Series(temp\_weights.sum(axis=1)), ax
         # 4. Let's assume that our potential game will be published in 2017.
         proposed_games['year'] = np.repeat(2017, games_to_create)
         # 5. Let's fix the number of players at between 2 and 4.
         proposed_games['playersStatedMin'] = np.repeat(2, games_to_create)
         proposed_games['playersStatedMax'] = np.repeat(4, games_to_create)
         proposed_games['playersBestMin'] = np.repeat(2, games_to_create)
         proposed_games['playersBestMax'] = np.repeat(4, games_to_create)
         # 6. Play time should be between 30 and 60 minutes.
         proposed_games['playtimeMin'] = np.repeat(30, games_to_create)
         proposed_games['playtimeMax'] = np.repeat(60, games_to_create)
         \# \ http://stackoverflow.com/questions/18659858/generating-a-list-of-random-numbers-summing-to-1
  Now we can use this set of 100000 prospective game designs, and see if any will likely receive high scores.
In [56]: predicted_ratings = predict(stacker, proposed_games)
Predicting target using StackedRegression...
Done.
Prediction time (secs): 549.841
  Let's plot a comparison of the ratings of these potential games, and their prices, to see if these seem to
be related.
In [57]: proposed_games['predicted_rating'] = predicted_ratings
         proposed_games.sort(columns='predicted_rating', ascending=False)
         # Let's limit our potential games to those under £75, and see how the ratings fall by price.
         plt.figure(figsize=(6,6))
```

import re

Proposed Game Estimated Rating by Game Price

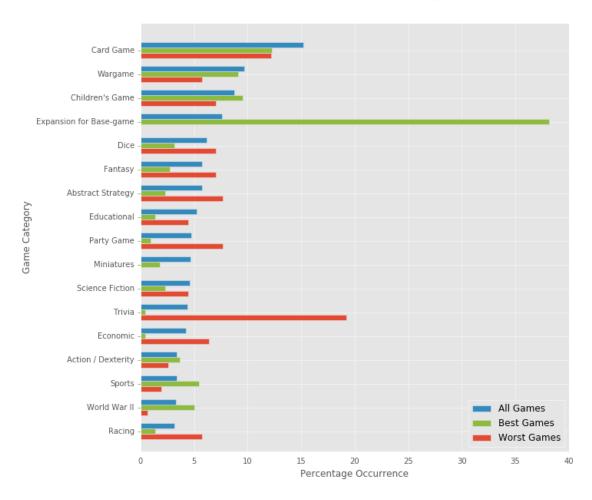


Price doesn't seem to correlate strongly with rating, until the price drops below \$10.

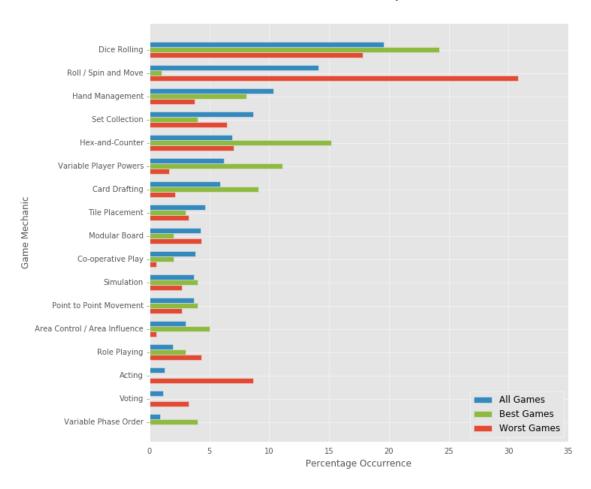
Let's see if we can isolate some common game categories or mechanics among the best (and worst) rated games.

```
# Get some aggregate information about the entire game set
    all_set = proposed_games[filter(re.compile('^'+str(comparison)+'.*').match,
                                    feature_cols)].sum(axis=0).order(ascending=False)
    # Get some aggregate information about the best-rated X games in this set
    limit = 100
    best = proposed_games.sort(columns='predicted_rating', ascending=False).iloc[0:limit+1]
    best_set = best[filter(re.compile('^'+str(comparison)+'.*').match,
                                   feature_cols)].sum(axis=0).order(ascending=False)
    # The same for the worst X games
    worst = proposed_games.sort(columns='predicted_rating', ascending=True).iloc[0:limit+1]
    worst_set = worst[filter(re.compile('^'+str(comparison)+'.*').match,
                                     feature_cols)].sum(axis=0).order(ascending=False)
    # We can't show all categories/mechanics. Get the union of the 10 most common
    # in each set
    to_show = reduce(np.union1d, (all_set.iloc[0:10].index.tolist(),
                                  best_set.iloc[0:10].index.tolist(),
                                  worst_set.iloc[0:10].index.tolist()))
    # Make a DataFrame with three columns, one for all games, one for best, and one for worst
    comparison_frame = pd.DataFrame()
    comparison_frame['All']
                             = pd.Series(all_set[to_show].div(all_set[to_show].sum()).mul(10
    comparison_frame['Best'] = pd.Series(best_set[to_show].div(best_set[to_show].sum()).mul(
    comparison_frame['Worst'] = pd.Series(worst_set[to_show].div(worst_set[to_show].sum()).mu
        index=[to_show])
    # barh() plots bottom up, so flip content so that most common are on top
    comparison_frame.sort(columns='All',inplace=True)
    # Make a pretty plot
    ind = np.arange(len(comparison_frame))+.5
    width = 0.23
    fig, ax = plt.subplots()
    fig.set_size_inches(10,10)
    uc_first = comparison[0].upper() + comparison[1:]
    plt.title("Prevalance of Games by " + uc_first, size=16, y=1.05)
    ax.barh(ind, comparison_frame['Worst'], width, color='#e24a33', label='Worst Games')
    ax.barh(ind + width, comparison_frame['Best'], width, color='#8eba42', label='Best Games'
    ax.barh(ind + 2*width, comparison_frame['All'], width, color='#348abd', label='All Games'
    ax.set(yticks=ind + 1.5*width,
           # Take 'category:' or 'mechanic:' off of each label
           yticklabels=[c[(len(comparison)+1):] for c in comparison_frame.index.tolist()])
    ax.set_xlabel('Percentage Occurrence', size=12)
    ax.set_ylabel('Game ' + uc_first, size=12)
    ax.yaxis.set_ticks_position('left')
    ax.xaxis.set_ticks_position('none')
    handles, labels = ax.get_legend_handles_labels()
    ax.legend(handles[::-1], labels[::-1], loc='lower right')
plt.show()
```

Prevalance of Games by Category



Prevalance of Games by Mechanic



1.8.1 Common threads

- Card Games as a category are common among all games, and similarly represented in both best, and worst rated games
- Dice rolling as a mechanic is also similarly represented in both best and worst games

1.8.2 Best performer attributes

- The best performing games are disproportionally expansions for base games perhaps just because hit games are more likely to spawn expansions in the first place
- Children's games and war games are frequently categories for well-ranked games that do not often appear in poorly ranked games
- 'Hex-and-counter', 'variable player powers', and 'card drafting' are game mechanics found more often in well-ranked games

1.8.3 Worst performer attributes

- Trivia and party games seem to be more likely to fare poorly in ratings
- Games with 'roll/spin and move', and 'acting' mechanics are to be avoided.

year	2017.000000					
weightAvg	1.950217					
weightLightPct	70.273723					
${\tt weightMediumLightPct}$	4.658333					
weightMediumPct	3.606147					
${\tt weightMediumHeavyPct}$	2.696095					
${\tt weightHeavyPct}$	18.765702					
playerAgeMin	12.000000					
playtimeMin	30.000000					
playtimeMax	60.000000					
playersStatedMin	2.000000					
playersStatedMax	4.000000					
playersBestMin	2.000000					
playersBestMax	4.000000					
priceAverage	5.000000					
mechanic:Trading						

0.00000 mechanic:Trick-taking 0.000000 mechanic: Variable Phase Order 0.000000 mechanic: Variable Player Powers 0.000000 mechanic:Voting 1.000000 mechanic:Worker Placement 0.000000 subdomain:Abstract Strategy Games 4.564371 subdomain: Children's Games 32.107203 subdomain:Customizable Games 0.068859 subdomain:Family Games 13.344570 subdomain:Party Games 0.522216 subdomain:Strategy Games 3.300906 subdomain:Thematic Games 33.762077 subdomain: Wargames 12.329797 predicted_rating 5.097614

Best game suggestion - though potential outlier: An expansion for a strategy word game with an American civil war theme, priced at \$63. (I'd play that)

A few other reasonable candidates:

Name: 77933, Length: 160, dtype: float64

- A Napoleonic wargame with a hex-and-counter mechanic for \$70
- A complex adventure/horror card game aimed at families for \$39
- \bullet An action/dexterity dice-rolling game with a set-collecting mechanic for \$38
- A children's animal-themed simulation party-game for \$18

Designs to avoid:

- Don't try to market a customizable children's game in both the 'ancient' and 'fighting' categories, involving a stock-trading mechanic
- Please don't. Any any price.
- ullet A thematic children's trivia game that includes dice, voting, and negotiation for the suggested price of \$5

1.9 Conclusion

- 1. I was able to produce a model that achieved a higher Pearson correlation when stacking learners than I was from any learner individually.
- 2. I was able to surpass the intended threshold of a model whose predictions correlate with those of humans at a value of 0.8 or better.
- 3. In attempting to train the model with more data, but two fewer features, the model produced fared worse than the original, leading me to the conclusion that the price features have power when predicting the rating of an individual board game.

1.10 Illustrative Plots for the Paper

1.10.1 Correlation Coefficients

```
In [60]: # Settings that apply to all plots
         f, (neg, zero, pos) = plt.subplots(1, 3, figsize=(12, 4))
         plots = [
                   [[.03, -.03], [.001, .001]]), # Negative correlation
             (neg,
             (zero, [[.05, 0],
                                [0, .05]]),
                                               # Random (near-zero) correlation
             (pos, [[.03, .03], [-.001, .001]])] # Positive correlation
         for (subplot, covariance) in (plots):
             # Distributions centered around the midpoint between 0 and 1
             mean = [0.5, 0.5]
             x, y = np.random.multivariate_normal(mean, covariance, 300).T
             subplot.set_aspect('equal', adjustable='box')
             subplot.plot(x, y, 'o')
             subplot.set_xlim(0,1)
             subplot.set_ylim(0,1)
             subplot.axes.get_xaxis().set_ticklabels([])
             subplot.axes.get_yaxis().set_ticklabels([])
             subplot.set_title("R = {0:.1f}".format(pearsonr(x, y)[0]))
         #Show them all
         plt.show()
             R = -0.9
                                                                      R = 0.9
```

1.10.2 Comparative Model Performance

```
2:'Pearson Correlation'})
         # Sort by correlation (ascending)
         performance = performance.sort('Pearson Correlation')
         print(performance)
Estimator Mean Squared Error Pearson Correlation
                                       0.535480
                                                             0.683170
1
        KNeighborsRegressor
                                       0.408617
2
                                                             0.769350
0
       RandomForestRegressor
                                       0.369920
                                                             0.794391
  GradientBoostingRegressor
                                       0.358262
                                                             0.800557
           StackedRegression
                                       0.344842
                                                             0.808837
[5 rows x 3 columns]
In [62]: index = np.arange(5)
         bar_width = 0.4
         opacity = 0.4
         plt.figure(figsize=(6,6))
         bars1 = plt.bar(index, performance['Mean Squared Error'], bar_width,
                          alpha=opacity,
                          color='b',
                          label='Mean-Squared Error')
         bars2 = plt.bar(index + bar_width, performance['Pearson Correlation'], bar_width,
                          alpha=opacity,
                          color='g',
                          label='Correlation')
         plt.xlabel('Estimator')
         plt.ylabel('Metric Value')
         plt.title('Comparative Model Performance\nMSE and Correlation', y=1.05)
         plt.ylim(0.2,1)
         plt.xticks(index + bar_width, ('KNN', 'SVR', 'RF', 'GBR', 'Stacker'))
         plt.legend()
         plt.show()
```

Comparative Model Performance MSE and Correlation

