```
# Импортируем все необходимые библиотеки
import pandas as pd
import numpy as np
from sqlalchemy import create engine
from dotenv import load dotenv
from catboost import CatBoostClassifier
import os
import gc
import warnings
warnings.filterwarnings("ignore")
# Загружаем переменные окружения из .env файла
load dotenv()
True
# Создаем URL для SQLAlchemy
SQLALCHEMY DATABASE URL = (
    f"postgresql://"
    f"{os.getenv('POSTGRES USER')}:{os.getenv('POSTGRES PASSWORD')}@"
    f"{os.getenv('POSTGRES HOST')}:{os.getenv('POSTGRES PORT')}/"
    f"{os.getenv('POSTGRES DATABASE')}"
)
engine = create engine(SQLALCHEMY DATABASE URL)
connection = engine.connect().execution_options(stream_results=True)
# Данные по пользователям
user_info = pd.read_sql("""SELECT * FROM public.user_data""",
con=connection)
user info.head()
   user id gender age country
                                              city exp_group
source
       200
                 1
                     34 Russia
                                         Degtyarsk
                                                             3 Android
0
ads
                                                                Android
1
       201
                 0
                     37 Russia
                                            Abakan
ads
       202
                 1
                     17 Russia
                                           Smolensk
                                                                Android
ads
3
       203
                 0
                     18 Russia
                                            Moscow
                                                             1
                                                                    i0S
ads
       204
                 0
                     36 Russia Anzhero-Sudzhensk
                                                             3 Android
ads
# Посты и топики
```

```
posts info = pd.read sql(
    """SELECT * FROM
posts info deep features ruslan prashchurovich"", con=connection
posts info.head()
   post_id
                                                           text
topic \
           UK economy facing major risks\n\nThe UK manufa...
business
         2 Aids and climate top Davos agenda\n\nClimate c...
business
         3 Asian quake hits European shares\n\nShares in ...
business
         4 India power shares jump on debut\n\nShares in ...
business
         5 Lacroix label bought by US firm\n\nLuxury good...
business
   TextCluster
                DistanceTo1thCluster
                                       DistanceTo2thCluster \
0
                             3.803364
                                                    3.641078
            12
1
            12
                             3.610889
                                                    3.381778
2
            12
                             3.647826
                                                    3.428573
3
            11
                             3.133031
                                                    3.879746
4
            11
                             3.528582
                                                    3.251030
   DistanceTo3thCluster
                          DistanceTo4thCluster
                                                 DistanceTo5thCluster \
0
               3.503630
                                      3.033075
                                                             2.276970
1
               3.169918
                                      2.885389
                                                             2.292614
2
               3.177275
                                      3.095651
                                                             3.101687
3
               3.885824
                                      3.391752
                                                             3.506583
4
               3.060982
                                      2.880629
                                                             3.147450
   DistanceTo6thCluster
                          DistanceTo7thCluster
                                                 DistanceTo8thCluster \
0
               3,463066
                                      3.508869
                                                             3.406232
               3.320669
1
                                      3.285646
                                                             3.387437
2
               3.435107
                                      3.458061
                                                             3.546807
3
               3.885024
                                      4.156692
                                                             3.799252
4
               3.021023
                                      3.433394
                                                             3.007250
   DistanceTo9thCluster
                          DistanceTo10thCluster DistanceTo11thCluster
/
0
               3.463735
                                       3.413809
                                                               2.417847
1
               3.375190
                                       3.364406
                                                               2.386165
2
               3.416218
                                       3.330880
                                                               2.493758
3
                                                               2.957552
               3.836481
                                       3.627957
```

```
4
               3.059660
                                       3.250440
                                                               2.337950
   DistanceTo12thCluster DistanceTo13thCluster DistanceTo14thCluster
/
                1.983550
                                        1.912621
0
                                                                3.475528
                                        1.478820
1
                2.246995
                                                                3.019533
2
                1.920925
                                        1.855948
                                                                 3.039433
3
                2.575662
                                        2.617805
                                                                3.820382
                1.870461
                                        2,439339
                                                                2.901595
   DistanceTo15thCluster
0
                2.879717
1
                2,602994
2
                2.946122
3
                3.488249
4
                2.430091
# Попробуем забрать, скажем, 9 миллионов
feed_data = pd.read sql(
    """SELECT * FROM feed_data WHERE action = 'view' LIMIT 9000000""",
con=connection
feed data.head()
                                 post id action
            timestamp user id
                                                  target
0 2021-12-08 22:04:36
                          42882
                                    2735
                                           view
                                                       0
1 2021-12-08 22:07:34
                                    7030
                                                       0
                          42882
                                           view
2 2021-12-08 22:09:35
                          42882
                                    5254
                                           view
                                                       0
3 2021-12-08 22:11:55
                                                       1
                          42882
                                    6703
                                           view
4 2021-12-08 22:13:37
                          42882
                                    4919
                                                       0
                                           view
# Воспроизведем датафрейм со всеми новыми фичами
df = pd.merge(feed data, posts info, on="post id", how="left")
df = pd.merge(df, user info, on="user id", how="left")
df.head()
                        user id
                                 post id action
            timestamp
                                                  target \
0 2021-12-08 22:04:36
                          42882
                                    2735
                                           view
                                                       0
1 2021-12-08 22:07:34
                                                       0
                          42882
                                    7030
                                           view
2 2021-12-08 22:09:35
                                                       0
                          42882
                                    5254
                                           view
3 2021-12-08 22:11:55
                          42882
                                    6703
                                                       1
                                           view
```

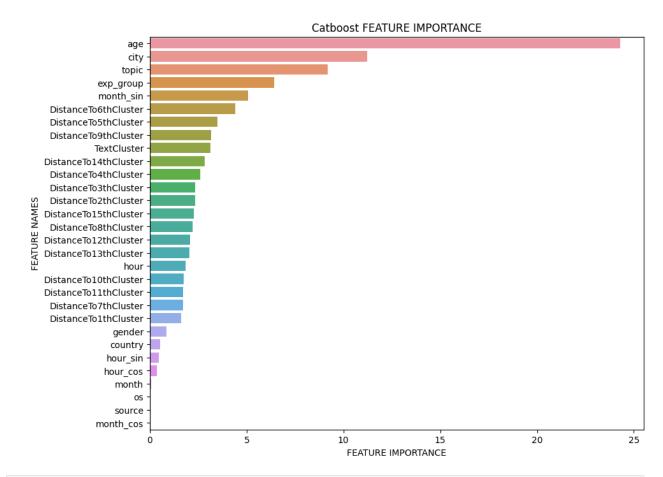
```
4 2021-12-08 22:13:37 42882
                                  4919
                                         view
                                               text topic
TextCluster \
   August 16: Positive cases reported worldwide ... covid
1
  Two great stars and a legendary Director creat... movie
2
  There is a phrase by the experimental filmmake... movie
7
3
  This is part one of a short animation clip sho... movie
7
  Upon seeing this film once again it appeared i... movie
   DistanceTo1thCluster DistanceTo2thCluster ...
DistanceTo13thCluster \
              3.022972
                                    2.280955 ...
3.039004
              2.315958
                                    2.960218 ...
3.097284
              2.597711
                                    3.045479 ...
2
3.129618
              2.814192
                                    3.039721 ...
3,282229
              2.434556
                                    3.357298 ...
3.631477
   DistanceTo14thCluster DistanceTo15thCluster gender age country
/
0
               3,507603
                                      3.167144
                                                     1
                                                         22
                                                             Ukraine
1
               2.671299
                                      2.013590
                                                     1
                                                         22
                                                             Ukraine
2
               3.293925
                                      2.402410
                                                     1
                                                         22 Ukraine
3
               3.584455
                                      2.751610
                                                     1
                                                         22 Ukraine
                                                         22 Ukraine
               3.467985
                                      2.620096
                                                     1
         city
              exp_group
                               05
                                  source
  Simferopol
                         Android
                      0
                                     ads
  Simferopol
                         Android
1
                      0
                                     ads
  Simferopol
                         Android
                                     ads
  Simferopol
                         Android
                                     ads
4 Simferopol
                         Android
                                     ads
[5 rows x 30 columns]
```

```
# А еще научимся выделять признаки из даты
df["hour"] = pd.to datetime(df["timestamp"]).apply(lambda x: x.hour)
df["month"] = pd.to datetime(df["timestamp"]).apply(lambda x: x.month)
# Циклическое кодирование
df["hour sin"] = np.sin(2 * np.pi * df["hour"] / 24)
df["hour_cos"] = np.cos(2 * np.pi * df["hour"] / 24)
df["month sin"] = np.sin(2 * np.pi * df["month"] / 12)
df["month cos"] = np.cos(2 * np.pi * df["month"] / 12)
df.head()
                                post_id action
            timestamp
                      user_id
                                                target
0 2021-12-08 22:04:36
                         42882
                                   2735
                                          view
1 2021-12-08 22:07:34
                         42882
                                   7030
                                          view
                                                     0
2 2021-12-08 22:09:35
                         42882
                                   5254
                                                     0
                                          view
3 2021-12-08 22:11:55
                                                     1
                         42882
                                   6703
                                          view
4 2021-12-08 22:13:37
                         42882
                                   4919
                                          view
                                                     0
                                                text topic
TextCluster \
   August 16 : Positive cases reported worldwide ... covid
1
  Two great stars and a legendary Director creat... movie
2
  There is a phrase by the experimental filmmake... movie
7
3
  This is part one of a short animation clip sho... movie
7
4
  Upon seeing this film once again it appeared i... movie
7
   DistanceTo1thCluster DistanceTo2thCluster
                                                          city
exp group
               3.022972
                                                    Simferopol
0
                                     2.280955
0
1
               2.315958
                                     2.960218
                                                    Simferopol
                                              . . .
0
2
               2.597711
                                     3.045479
                                                    Simferopol
                                              . . .
0
3
               2.814192
                                     3.039721 ...
                                                    Simferopol
0
4
                                     3.357298 ...
               2.434556
                                                    Simferopol
0
                          month hour sin hour cos
                    hour
                                                        month sin
        05
            source
month cos
                                     -0.5 0.866025 -2.449294e-16
0 Android
               ads
                      22
                             12
1.0
1 Android
                      22
                             12
                                     -0.5 0.866025 -2.449294e-16
               ads
```

```
1.0
2 Android
               ads
                      22
                             12
                                      -0.5 0.866025 -2.449294e-16
1.0
3 Android
               ads
                      22
                             12
                                      -0.5 0.866025 -2.449294e-16
1.0
                                      -0.5 0.866025 -2.449294e-16
4 Android
               ads
                      22
                             12
1.0
[5 rows x 36 columns]
# Уберем все ненужные колонки
df = df.drop(
    columns=[
            'timestamp', # timestamp пока оставим
        "action",
        "text",
    ],
    axis=1,
)
# Почистим переменные
del user info
del posts info
del feed data
gc.collect()
# За отсечку возьмем 2021-12-10
X train = df[df.timestamp < "2021-12-10"].drop(</pre>
    columns=["timestamp", "target", "user_id", "post_id"], axis=1
X_{\text{test}} = df[df.timestamp >= "2021-12-10"].drop(
    columns=["timestamp", "target", "user_id", "post_id"], axis=1
)
y train = df[df.timestamp < "2021-12-10"]["target"]</pre>
y test = df[df.timestamp >= "2021-12-10"]["target"]
y_train.shape, y_test.shape
((7022750,), (1977250,))
object cols = [
    "topic",
    "TextCluster",
    "gender",
```

```
"country",
    "city",
    "exp_group",
    "hour",
    "month",
    "os",
    "source",
]
# Теперь обучим катбуст!
seed = 104773
catboost = CatBoostClassifier(
    iterations=150,
    learning rate=1,
    depth=5,
    cat_features=object cols,
    verbose=0,
    random state=seed,
)
catboost.fit(X train, y train, eval set=(X test, y test), verbose=25)
     learn: 0.3501954 test: 0.3979274 best: 0.3979274 (0) total:
3.57s remaining: 8m 51s
25:
    learn: 0.3336461test: 0.3826401 best: 0.3826401 (25) total: 1m
10s remaining: 5m 35s
50: learn: 0.3320140 test: 0.3813357 best: 0.3813357 (50) total: 2m
15s remaining: 4m 23s
75: learn: 0.3309672 test: 0.3805449 best: 0.3805449 (75) total: 3m
20s remaining: 3m 15s
100: learn: 0.3301099 test: 0.3798958 best: 0.3798958 (100) total: 4m
26s remaining: 2m 9s
125: learn: 0.3294021test: 0.3793390 best: 0.3793390 (125) total: 5m
32s remaining: 1m 3s
149: learn: 0.3288363 test: 0.3788989 best: 0.3788989 (149) total: 6m
34s remaining: Ous
bestTest = 0.3788988851
bestIteration = 149
<catboost.core.CatBoostClassifier at 0x7be05e2e1d10>
# Замерим качество работы такой модели
# Возьмем ROC-AUC
from sklearn.metrics import roc auc score
print(
    f"Качество на трейне: {roc_auc_score(y_train,
catboost.predict proba(X train)[:, 1])}"
```

```
)
print(
    f"Качество на тесте: {roc_auc_score(y_test,
catboost.predict proba(X test)[:, 1])}"
Качество на трейне: 0.7009932883886382
Качество на тесте: 0.66890297876064
# Из любопытства посмотрим на feature importance
import seaborn as sns
import numpy as np
import matplotlib.pyplot as plt
def plot feature importance(importance, names, model type):
    # Создадим массивы важности и названий признаков
    feature importance = np.array(importance)
    feature names = np.array(names)
    # Создадим датафрейм из словаря
    data = {"feature names": feature names, "feature importance":
feature importance}
    fi df = pd.DataFrame(data)
    # Отсортируем по важности
    fi df.sort values(by=["feature importance"], ascending=False,
inplace=True)
    # Определим размер графика
    plt.figure(figsize=(10, 8))
    # Нарисуем
    sns.barplot(x=fi_df["feature_importance"],
y=fi df["feature names"])
    # Добавим подписи
    plt.title(model_type + " FEATURE IMPORTANCE")
    plt.xlabel("FEATURE IMPORTANCE")
    plt.ylabel("FEATURE NAMES")
plot feature importance(catboost.feature importances ,
X train.columns, "Catboost")
```



# Сохраним модель
catboost.save\_model("catboost\_model\_advanced", format="cbm")