Boosting and Stacking Introduction We will be using the Human Activity Recognition with Smartphones database, which was built from the recordings of study participants performing activities of daily living (ADL) while carrying a smartphone with an embedded inertial sensors. The objective is to classify activities into one of the six activities (walking, walking upstairs, walking downstairs, sitting, standing, and laying) performed. For each record in the dataset it is provided: • Triaxial acceleration from the accelerometer (total acceleration) and the estimated body acceleration. • Triaxial angular velocity from the gyroscope. A 561-feature vector with time and frequency domain variables. Its activity label. More information about the features is available on the website above. import pandas as pd, numpy as np, matplotlib.pyplot as plt, os, sys, seaborn as sns • Importing the data from the file Human_Activity_Recognition_Using_Smartphones_Data.csv and examine the shape and data types. For the data types, there will be too many to list each column separately. Rather, aggregate the types by count. Determine if the float columns need to be scaled. filepath = 'Human_Activity_Recognition_Using_Smartphones_Data.csv' data = pd.read_csv("C:\\Users\\rsnen\\Desktop\\IBM\\Human_Activity_Recognition_Using_Smartphones_Data.csv", sep=',') The data has quite a few predictor columns. data.shape In [3]: Out[3]: (10299, 562) And they're all float values. The only non-float is the categories column, which is what's being predicted. data.dtypes.value_counts() 561 float64 Out[4]: object 1 dtype: int64 The minimum and maximum value for the float columns is -1.0 and 1.0, respectively. However, scaling is never required for tree-based methods. # create a panda series that will just tell us for each column whether or not they are a float. data.dtypes == np.float Out[9]: tBodyAcc-mean()-X True tBodyAcc-mean()-Y True tBodyAcc-mean()-Z True tBodyAcc-std()-X True tBodyAcc-std()-Y True angle(tBodyGyroJerkMean, gravityMean) True angle(X, gravityMean) True angle(Y, gravityMean) True angle(Z,gravityMean) True False Activity Length: 562, dtype: bool locate every single row that's going to be our co-linear, and then the float columns, only the columns that were already a float, and then check the max value, and this will by default check the max value for each one of those different columns. So once we get that max value, we then check that it's equal to 1. So now we have true or false for every single one of our different columns that are floats that is, and then we call. all, and that will just say, is every single value true? So if you have one false in there, this will return false. If they are all true, then it will return true. float_columns = (data.dtypes == np.float) In [12]: (data.loc[:,float_columns].max()==1.0) Out[12]: tBodyAcc-mean()-X True tBodyAcc-mean()-Y irue tBodyAcc-mean()-Z True tBodyAcc-std()-X True tBodyAcc-std()-Y True angle(tBodyGyroMean, gravityMean) True angle(tBodyGyroJerkMean,gravityMean) True angle(X, gravityMean) True angle(Y, gravityMean) True angle(Z, gravityMean) True Length: 561, dtype: bool In [13]: #same like above do with min(-1) float_columns = (data.dtypes == np.float) (data.loc[:,float_columns].min()==1.0) False tBodyAcc-mean()-X tBodyAcc-mean()-Y False tBodyAcc-mean()-Z False tBodyAcc-std()-X False tBodyAcc-std()-Y False angle(tBodyGyroMean, gravityMean) False angle(tBodyGyroJerkMean, gravityMean) False angle(X, gravityMean) False angle(Y, gravityMean) False False angle(Z, gravityMean) Length: 561, dtype: bool In [14]: | # above 3 steps in cell # Mask to select float columns float_columns = (data.dtypes == np.float) # Verify that the maximum of all float columns is 1.0 print((data.loc[:,float_columns].max()==1.0).all()) # Verify that the minimum of all float columns is -1.0 print((data.loc[:,float_columns].min()==-1.0).all()) True True Integer encode the activities. • Split the data into train and test data sets. Decide if the data will be stratified or not during the train/test split. from sklearn.preprocessing import LabelEncoder In [16]: le = LabelEncoder() data['Activity'] = le.fit_transform(data['Activity']) le.classes_ Out[16]: array([0, 1, 2, 3, 4, 5]) In [17]: data.Activity.unique() Out[17]: array([2, 1, 0, 3, 4, 5], dtype=int64) We are about to create training and test sets from data. On those datasets, we are going to run grid searches over many choices of parameters. This can take some time. In order to shorten the grid search time, scale down the size of your train and test sets, or especially your train sets, in order to ensure that it trains a bit quicker. (i.e) downsample data and create X_train, X_test, y_train, y_test from the downsampled dataset. split the data into train and test data sets. from sklearn.model_selection import train_test_split In [19]: # Alternatively, we could stratify the categories in the split, as was done previously feature_columns = [x for x in data.columns if x != 'Activity'] X_train, X_test, y_train, y_test = train_test_split(data[feature_columns], data['Activity'], test_size=0.3, random_state=42) X_train.shape, y_train.shape, X_test.shape, y_test.shape Out[21]: ((7209, 561), (7209,), (3090, 561), (3090,)) • Fitting gradient boosted tree models with all parameters set to their defaults the following tree numbers (n_estimators = [15, 25, 50, 100, 200, 400]) and evaluate the accuracy on the test data for each of these models. Plotting the accuracy as a function of estimator number. Simply create the model inside the for loop and set the number of estimators at this time. This will make the fitting take a little longer. Additionally, boosting models tend to take longer to fit than bagged ones because the decision stumps must be fit successively. In [22]: from sklearn.ensemble import GradientBoostingClassifier from sklearn.metrics import accuracy_score error_list = list() # Iterate through various possibilities for number of trees tree_list = [15, 25, 50, 100, 200, 400] #takes too long to run for n_trees in tree_list: # Initialize the gradient boost classifier GBC = GradientBoostingClassifier(n_estimators=n_trees, random_state=42) # Fit the model print(f'Fitting model with {n_trees} trees') GBC.fit(X_train.values, y_train.values) y_pred = GBC.predict(X_test) # Get the error error = 1.0 - accuracy_score(y_test, y_pred) # Store it error_list.append(pd.Series({'n_trees': n_trees, 'error': error})) error_df = pd.concat(error_list, axis=1).T.set_index('n_trees') error_df Fitting model with 15 trees Fitting model with 25 trees Fitting model with 50 trees Fitting model with 100 trees Fitting model with 200 trees Fitting model with 400 trees Out[22]: error n_trees **15.0** 0.051133 **25.0** 0.033981 **50.0** 0.019417 **100.0** 0.013592 200.0 0.011003 **400.0** 0.010356 plotting the result. sns.set_context('talk') In [25]: sns.set_style('white') # Create the plot ax = error_df.plot(marker='o', figsize=(12, 8), linewidth=5) # Set parameters ax.set(xlabel='Number of Trees', ylabel='Error') ax.set_xlim(0, max(error_df.index)*1.1); error 0.050 0.045 0.040

0.035

0.025

0.020

0.015

0.010

0

50

100

150

200

Number of Trees

250

300

350

400

0.030