

```
In [303]: import pandas as pd
import statsmodels.api as sm
import numpy as np
import matplotlib.pyplot as plt
from statsmodels.formula.api import ols
from sklearn import tree
from sklearn.model_selection import GridSearchCV
import graphviz
```

```
In [232]: party_control_org = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\Final Project\\final_project analysis.ipynb#")

start = int(party_control_org["Year"][0][:4])
end = int(party_control_org["Year"][len(party_control_org["Year"])-1][:4])
```

```
In [233]: party_control_list = []

for i in range(start,end):
    index = (i - start)//2
    pres = party_control_org["President"][index]
    senate = party_control_org["Senate"][index]
    house = party_control_org["House"][index]
    if pres == senate and pres == house:
        gov = "Unified"
        gov_marker = 1
        if pres == "R":
            party_marker = 1
        else:
            party_marker = 0
    else:
        gov = "Divided"
        gov_marker = 0
        party_marker = None
    party_control_list.append([i,pres,senate, house, gov, gov_marker, party_marke

party_control = pd.DataFrame(party_control_list,columns=["Year", "President", "Se
```

```
In [293]: sp_returns = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\Fi
df_congress = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\F
df_congress_year = df_congress[['Year', 'True Approval']].groupby(['Year']).mean(
df_debt = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\Final
df_military = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\F
df_inflation = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\
df_gdp = pd.read_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\Final
print(df_gdp)

df_inflation["Change in CPI Index Percent"] = df_inflation["Change in CPI Index P
df_inflation = df_inflation.dropna()
df_inflation['Year'] = df_inflation['Year'].astype(int)
```

	Year	GDP Growth	Real GDP
0	2018	2.52	18.78
1	2017	2.80	18.32
2	2016	2.03	17.82
3	2015	1.90	17.47
4	2014	2.88	17.14
5	2013	2.61	16.66
6	2012	1.47	16.24
7	2011	1.61	16.00
8	2010	2.57	15.75
9	2009	0.18	15.36
10	2008	-2.75	15.33
11	2007	1.97	15.76
12	2006	2.59	15.46
13	2005	3.13	15.07
14	2004	3.28	14.61
15	2003	4.33	14.15
16	2002	2.09	13.56
17	2001	0.15	13.28
18	2000	2.97	13.26
19	1999	4.81	12.88
20	1998	4.88	12.29
21	1997	4.49	11.72
22	1996	4.42	11.21
23	1995	2.20	10.74
24	1994	4.12	10.51
25	1993	2.61	10.09
26	1992	4.38	9.83
27	1991	1.17	9.42
28	1990	0.60	9.31
29	1989	2.74	9.26
..	...	...	...
59	1959	4.59	3.20
60	1958	2.66	3.06
61	1957	0.35	2.98
62	1956	2.00	2.97
63	1955	6.58	2.91
64	1954	2.73	2.74
65	1953	0.52	2.66
66	1952	5.37	2.65
67	1951	5.47	2.51
68	1950	13.37	2.38
69	1949	-1.53	2.10

70	1948	3.89	2.13
71	1947	-0.16	2.06
72	1946	-11.60	2.06
73	1945	-0.98	2.33
74	1944	7.95	2.35
75	1943	17.02	2.18
76	1942	18.88	1.86
77	1941	17.71	1.57
78	1940	8.82	1.33
79	1939	8.02	1.22
80	1938	-3.31	1.13
81	1937	5.12	1.17
82	1936	12.89	1.11
83	1935	8.90	0.99
84	1934	10.80	0.91
85	1933	-1.23	0.82
86	1932	-12.89	0.83
87	1931	-6.41	0.95
88	1930	-8.50	1.02

[89 rows x 3 columns]

```
In [294]: df_data = pd.merge(party_control, sp_returns, how='outer', on="Year")
df_data = pd.merge(df_data, df_congress_year, how='outer', on="Year")
df_data = pd.merge(df_data, df_debt, how='outer', on="Year")
df_data = pd.merge(df_data, df_military, how='outer', on="Year")
df_data = pd.merge(df_data, df_inflation, how='outer', on="Year")
df_data = pd.merge(df_data, df_gdp, how='outer', on="Year")
df_data["Change in True Approval"] = df_data["True Approval"].diff()
df_data['Debt/GDP Ratio'] = df_data['Debt/GDP Ratio'].str.rstrip('%').astype('float')
df_data["Debt"] = df_data["Debt"].replace('[\$,]', '', regex=True).astype(float)
df_data["Military Total"] = df_data["Military Total"].str.replace(',', '').astype(float)
df_data["Change in Debt"], df_data["Change in Debt/GDP Ratio"], df_data["Change in Debt/GDP Ratio"] = df_data["Debt"].diff(), df_data["Debt/GDP Ratio"].diff(), df_data["Debt/GDP Ratio"].pct_change()
df_data['President'], df_data['House'], df_data['Senate'] = df_data['President'].diff(), df_data['House'].diff(), df_data['Senate'].diff()
df_data['Adjusted Debt'] = df_data['Annual Average CPI Index'][112]*df_data["Debt"]
df_data["Change in Adjusted Debt Percent"], df_data["Change in Adjusted Debt"] = df_data["Adjusted Debt"].diff(), df_data["Adjusted Debt"].diff()
df_data["Change in Real GDP"] = df_data["Real GDP"].diff()
```

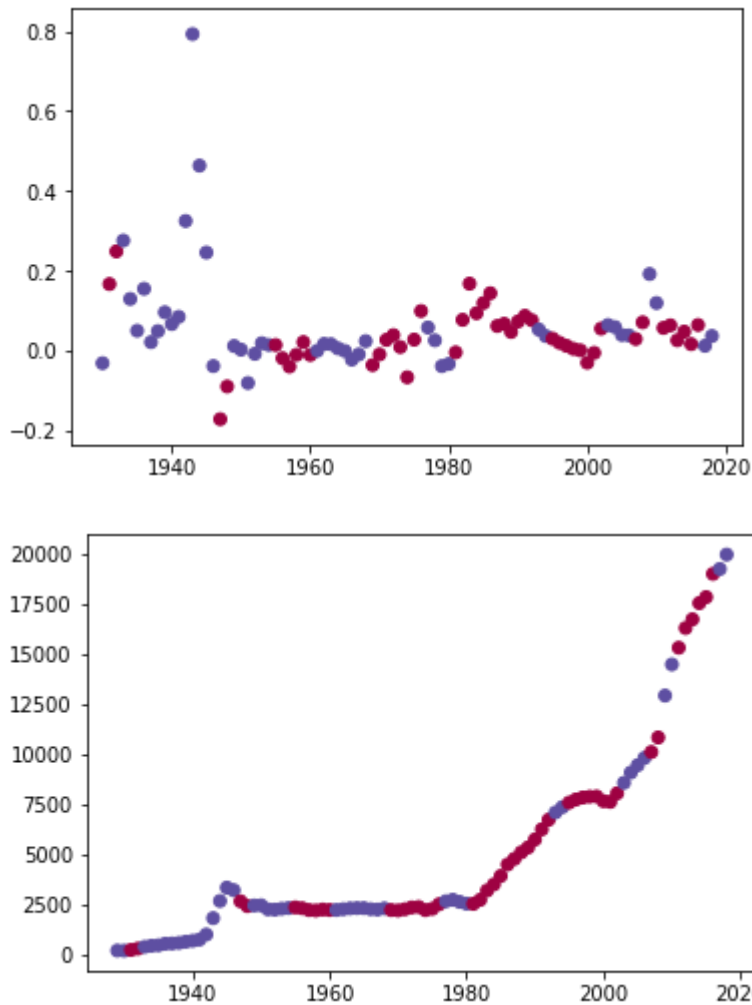
```
In [295]: from IPython.display import display
pd.options.display.max_columns = None
display(df_data)

df_data.to_csv("C:\\Users\\shawn\\Desktop\\MIT college work\\17.801\\Final Project\\")
```

NaN	NaN	NaN	NaN	17.5	-10.5	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	16.8	-6.2	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.1	1.8	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.1	0.4	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.5	2.4	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.7	0.9	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.4	-1.9	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.2	-1.2	NaN	NaN	NaN	NaN	NaN	NaN
NaN	NaN	NaN	NaN	17.2	0.0	NaN	NaN	NaN	NaN	NaN	NaN

```
In [288]: def scatter(y, x, marker):
fig, ax = plt.subplots()
scatter = ax.scatter(x, y, c=marker, cmap="Spectral")
plt.show()
```

```
In [289]: scatter(df_data["Change in Adjusted Debt Percent"], df_data["Year"], df_data["Gov
scatter(df_data["Adjusted Debt"], df_data["Year"], df_data["Gov Marker"])
```



```
In [290]: def lin_reg_categorical(model_name):
            fitted_model = model_name.fit()
            print(fitted_model.summary())
```

```
In [263]: model_econ_parties = ols('Q("S&P Returns") ~ President+ Senate+ House', data = df)
model_delta_approval_parties = ols('Q("Change in True Approval") ~ C(President)+ C(Senate)+ C(House)', data = df)
model_approval_parties = ols('Q("True Approval") ~ C(President)+ C(Senate)+ C(House)', data = df)
model_debt_parties = ols('Debt ~ C(President)+ C(Senate)+ C(House) +Year', data = df)
model_delta_debt_parties = ols('Q("Change in Debt") ~ C(President)+ C(Senate)+ C(House)', data = df)
model_delta_percent_debt_parties = ols('Q("Change in Debt Percent") ~ C(President)+ C(Senate)+ C(House)', data = df)
model_delta_debt_gdp_parties = ols('Q("Change in Debt/GDP Ratio") ~ President+ Senate+ House', data = df)
```

```
In [10]: lin_reg_categorical(model_delta_debt_parties) #decent
lin_reg_categorical(model_debt_parties) #really good
lin_reg_categorical(model_delta_percent_debt_parties)
```

### OLS Regression Results

```
=====
Dep. Variable:      Q("Change in Debt")      R-squared:                0.534
Model:              OLS                      Adj. R-squared:           0.511
Method:             Least Squares             F-statistic:             24.03
Date:               Sat, 16 Nov 2019          Prob (F-statistic):      2.86e-13
Time:               02:24:57                  Log-Likelihood:          -625.56
No. Observations:   89                      AIC:                     1261.
Df Residuals:       84                      BIC:                     1274.
Df Model:           4
Covariance Type:    nonrobust
=====
```

```
=====
coef      std err          t      P>|t|      [0.
-----
025      0.975]
-----
Intercept                -2.219e+04    2705.273    -8.204    0.000    -2.76e
+04    -1.68e+04
C(President)[T.RPresident]  -92.0910    64.894    -1.419    0.160    -221.
139      36.957
C(Senate)[T.RSenate]      -81.0037    87.842    -0.922    0.359    -255.
688      93.680
C(House)[T.RHouse]        47.6350    98.786     0.482    0.631    -148.
812      244.082
Year                    11.3923     1.379     8.262    0.000     8.
650      14.134
=====
Omnibus:                40.206    Durbin-Watson:           0.680
Prob(Omnibus):           0.000    Jarque-Bera (JB):        106.347
Skew:                    1.574    Prob(JB):                 8.07e-24
Kurtosis:                 7.332    Cond. No.                 1.79e+05
=====
```

### Warnings:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 1.79e+05. This might indicate that there are strong multicollinearity or other numerical problems.

### OLS Regression Results

```
=====
Dep. Variable:      Debt      R-squared:                0.719
Model:              OLS      Adj. R-squared:           0.706
Method:             Least Squares      F-statistic:             54.33
Date:               Sat, 16 Nov 2019    Prob (F-statistic):      1.20e-22
Time:               02:24:57            Log-Likelihood:          -844.80
No. Observations:   90              AIC:                     1700.
Df Residuals:       85              BIC:                     1712.
Df Model:           4
Covariance Type:    nonrobust
=====
```

	coef	std err	t	P> t	[0.
025 0.975]					
-----					
Intercept	-2.771e+05	2.71e+04	-10.209	0.000	-3.31e
+05 -2.23e+05					
C(President)[T.RPresident]	-1303.1417	675.531	-1.929	0.057	-2646.
279 39.996					
C(Senate)[T.RSenate]	-1118.5793	927.952	-1.205	0.231	-2963.
597 726.438					
C(House)[T.RHouse]	4107.5996	1013.208	4.054	0.000	2093.
072 6122.128					
Year	142.0533	13.826	10.274	0.000	114.
563 169.543					
=====					
Omnibus:	20.101	Durbin-Watson:		0.148	
Prob(Omnibus):	0.000	Jarque-Bera (JB):		26.267	
Skew:	1.072	Prob(JB):		1.98e-06	
Kurtosis:	4.552	Cond. No.		1.71e+05	
=====					

## Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 1.71e+05. This might indicate that there are strong multicollinearity or other numerical problems.

## OLS Regression Results

=====		
Dep. Variable:	Q("Change in Debt Percent")	R-squared:
0.078		
Model:	OLS	Adj. R-squared:
0.034		
Method:	Least Squares	F-statistic:
1.776		
Date:	Sat, 16 Nov 2019	Prob (F-statistic):
0.141		
Time:	02:24:57	Log-Likelihood:
64.961		
No. Observations:	89	AIC:
-119.9		
Df Residuals:	84	BIC:
-107.5		
Df Model:	4	
Covariance Type:	nonrobust	
=====		

	coef	std err	t	P> t	[0.
025 0.975]					
-----					
Intercept	-0.1936	1.155	-0.168	0.867	-2.
491 2.104					
C(President)[T.RPresident]	-0.0320	0.028	-1.156	0.251	-0.
087 0.023					
C(Senate)[T.RSenate]	0.0225	0.038	0.600	0.550	-0.
052 0.097					

C(House)[T.RHouse]	-0.0873	0.042	-2.070	0.041	-0.
171	-0.003				
Year	0.0002	0.001	0.271	0.787	-0.
001	0.001				

=====

Omnibus:	110.302	Durbin-Watson:	0.599
Prob(Omnibus):	0.000	Jarque-Bera (JB):	2120.352
Skew:	4.031	Prob(JB):	0.00
Kurtosis:	25.512	Cond. No.	1.79e+05

=====

## Warnings:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 1.79e+05. This might indicate that there are strong multicollinearity or other numerical problems.





```
In [11]: def lin_reg_categorical_input(y, x_inputs):
    ols_string = f'Q("{y}") ~ '
    for x in x_inputs:
        ols_string += f'Q("{x}") +'
    ols_string = ols_string[:-1]
    model = ols(ols_string, data = df_data, missing = 'drop')
    fitted_model = model.fit()
    print(fitted_model.summary())
```

```
In [265]: lin_reg_categorical_input("True Approval", ['President', 'House', 'Senate', 'Year']
lin_reg_categorical_input("Military Total", ['President', 'House', 'Senate']) #ok
lin_reg_categorical_input("Change in Military Total", ['President', 'House', 'Senate'])
lin_reg_categorical_input("Change in Adjusted Debt", ['President', 'House', 'Senate'])
lin_reg_categorical_input("Change in Adjusted Debt Percent", ['President', 'House', 'Senate'])
```

```
0.133      0.003
Q("Senate")[T.RSenate]          0.0210      0.037      0.568      0.571
-0.052      0.094
=====
=
Omnibus:          108.899      Durbin-Watson:          0.59
5
Prob(Omnibus):          0.000      Jarque-Bera (JB):          2036.50
2
Skew:          3.962      Prob(JB):          0.0
0
Kurtosis:          25.054      Cond. No.          4.6
=====
=
```

Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

```
In [13]: def lin_reg(y, x_factors):
    X = df_data[x_factors]
    Y = df_data[y]
    results = sm.OLS(Y, sm.add_constant(X), missing = 'drop').fit()
    print(results.summary())
```

```
In [14]: lin_reg(["Change in Debt/GDP Ratio"], ["Gov Marker"])
lin_reg(["True Approval"], ["Gov Marker", "Year"]) #indicative
lin_reg(["Military Total"], ["Gov Marker"])
```

### OLS Regression Results

```
=====
=====
Dep. Variable:      Change in Debt/GDP Ratio    R-squared:
0.019
Model:                                OLS    Adj. R-squared:
0.007
Method:                    Least Squares    F-statistic:
1.645
Date:                    Sat, 16 Nov 2019    Prob (F-statistic):
0.203
Time:                    02:25:01    Log-Likelihood:    1
28.32
No. Observations:      89    AIC:    -
Df Residuals:          87    BIC:    -
247.7
Df Model:              1
Covariance Type:      nonrobust
=====
=====
```

	coef	std err	t	P> t	[0.025	0.975]
const	0.0024	0.009	0.280	0.780	-0.015	0.019
Gov Marker	0.0157	0.012	1.283	0.203	-0.009	0.040

```
=====
Omnibus:              30.022    Durbin-Watson:    0.854
Prob(Omnibus):        0.000    Jarque-Bera (JB):    92.214
Skew:                 1.053    Prob(JB):            9.46e-21
Kurtosis:             7.521    Cond. No.            2.58
=====
```

### Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

### OLS Regression Results

```
=====
=====
Dep. Variable:      True Approval    R-squared:    0.214
Model:                                OLS    Adj. R-squared:    0.174
Method:                    Least Squares    F-statistic:    5.322
Date:                    Sat, 16 Nov 2019    Prob (F-statistic):    0.00904
Time:                    02:25:01    Log-Likelihood:    -163.57
No. Observations:      42    AIC:    333.1
Df Residuals:          39    BIC:    338.4
Df Model:              2
Covariance Type:      nonrobust
=====
=====
```

	coef	std err	t	P> t	[0.025	0.975]
const	929.5147	289.943	3.206	0.003	343.050	1515.980
Gov Marker	-3.4272	4.050	-0.846	0.403	-11.618	4.764
Year	-0.4475	0.145	-3.081	0.004	-0.741	-0.154

```
=====
Omnibus:              3.091    Durbin-Watson:    0.658
```

```

Prob(Omnibus):      0.213   Jarque-Bera (JB):      2.809
Skew:               0.619   Prob(JB):      0.245
Kurtosis:           2.733   Cond. No.      3.04e+05
=====

```

## Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

[2] The condition number is large, 3.04e+05. This might indicate that there are strong multicollinearity or other numerical problems.

## OLS Regression Results

```

=====
Dep. Variable:      Military Total   R-squared:      0.021
Model:              OLS             Adj. R-squared:  0.005
Method:             Least Squares   F-statistic:    1.298
Date:               Sat, 16 Nov 2019 Prob (F-statistic): 0.259
Time:               02:25:01         Log-Likelihood:  -944.16
No. Observations:   64              AIC:              1892.
Df Residuals:       62              BIC:              1897.
Df Model:           1
Covariance Type:    nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
const	1.995e+06	9.68e+04	20.604	0.000	1.8e+06	2.19e+06
Gov Marker	1.882e+05	1.65e+05	1.139	0.259	-1.42e+05	5.18e+05

```

=====
Omnibus:           5.193   Durbin-Watson:      0.058
Prob(Omnibus):     0.075   Jarque-Bera (JB):    3.939
Skew:              0.479   Prob(JB):            0.139
Kurtosis:          2.252   Cond. No.            2.42
=====

```

## Warnings:

[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.



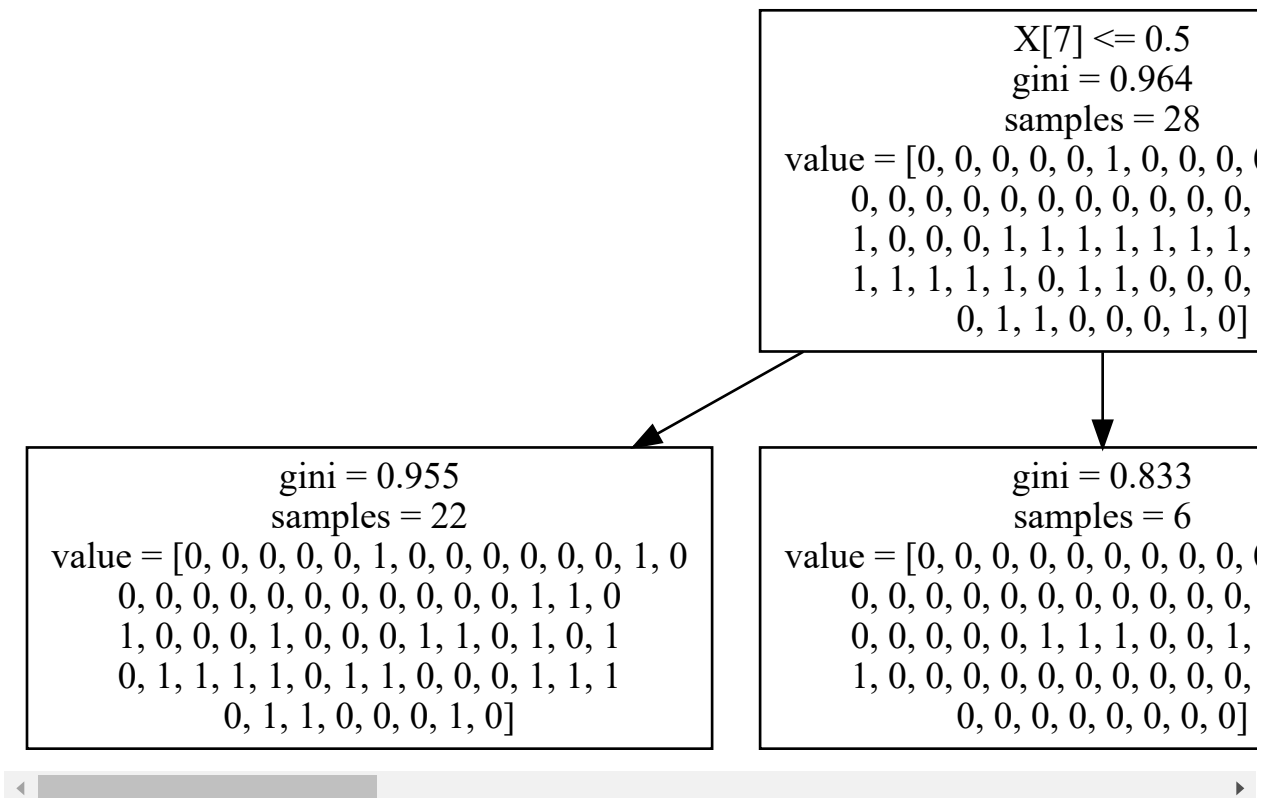
```
In [266]: def cart_one_hot(y, x_input, depth = None):  
    a = df_data[x_input+[y]].dropna()  
    one_hot_data = pd.get_dummies(a[x_input], dummy_na=True)  
    clf = tree.DecisionTreeClassifier(max_depth = depth)  
    clf = clf.fit(one_hot_data, a[y])  
    dot_data = tree.export_graphviz(clf, out_file=None)  
    graph = graphviz.Source(dot_data)  
    return(graph)  
    # graph.render("iris")  
#     tree.plot_tree(clf.fit(one_hot_data, a[y]))  
#     plt.show()
```

```
In [267]: df_data.columns
```

```
Out[267]: Index(['Year', 'President', 'Senate', 'House', 'Divided/Unified', 'Gov Marker',  
                'Party Marker', 'S&P Returns', 'True Approval', 'Debt',  
                'Debt/GDP Ratio', 'Major Events by Presidential Term', 'Army', 'Navy',  
                'Marine', 'Airforce', 'Military Total', 'Annual Average CPI Index',  
                'Change in CPI Index Percent', 'Change in True Approval',  
                'Change in Debt', 'Change in Debt/GDP Ratio', 'Change in Debt Percent',  
                'Change in S&P Returns', 'Change in Military Total', 'Adjusted Debt',  
                'Change in Adjusted Debt Percent', 'Change in Adjusted Debt'],  
                dtype='object')
```

```
In [268]: cart_one_hot("Military Total", ['President', 'House', 'Senate'])
```

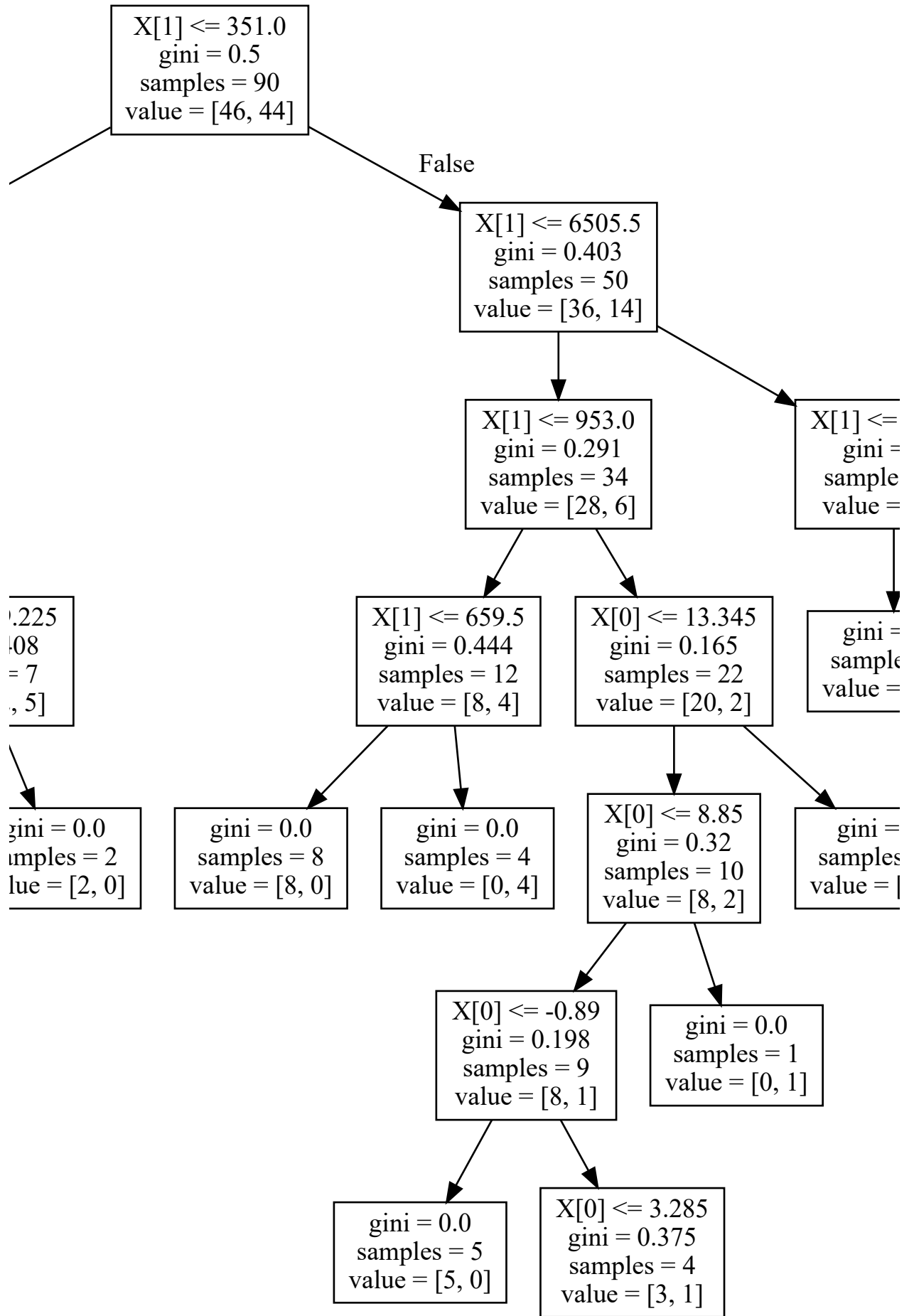
Out[268]:



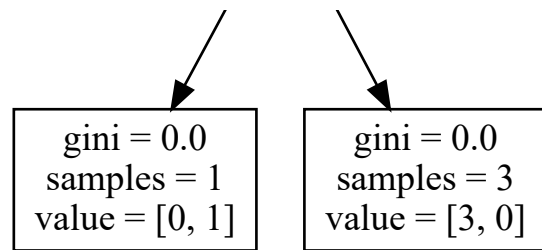
```
In [60]: def cart(y, x_input, depth = None):  
    a = df_data[x_input+[y]].dropna()  
    # one_hot_data = pd.get_dummies(a[x_input], dummy_na=True)  
    clf = tree.DecisionTreeClassifier(max_depth=depth)  
    clf = clf.fit(a[x_input], a[y])  
    dot_data = tree.export_graphviz(clf, out_file=None)  
    graph = graphviz.Source(dot_data)  
    return(graph)
```

```
In [61]: cart("Divided/Unified", ['S&P Returns', 'Debt'])
```

Out[61]:







```

In [101]: y = "Divided/Unified"
# x_input = ['Change in Military Total', 'Debt', 'True Approval'] #its ok
# x_input = ['Military Total', 'Change in Debt/GDP Ratio', 'True Approval'] #best
x_input = ['Military Total', 'Debt/GDP Ratio', 'True Approval']
df_data.columns

```

```

Out[101]: Index(['Year', 'President', 'Senate', 'House', 'Divided/Unified', 'Gov Marker',
                'Party Marker', 'S&P Returns', 'True Approval', 'Debt',
                'Debt/GDP Ratio', 'Major Events by Presidential Term', 'Army', 'Navy',
                'Marine', 'Airforce', 'Military Total', 'Change in True Approval',
                'Change in Debt', 'Change in Debt/GDP Ratio', 'Change in Debt Percent',
                'Change in S&P Returns', 'Change in Military Total'],
                dtype='object')

```

```

In [177]: def cart_validation_graph(y, x_input, depth = 10):
            parameters = {'max_depth':range(1,depth)}
            a = df_data[x_input+[y]].dropna()
            clf = GridSearchCV(tree.DecisionTreeClassifier(), parameters, n_jobs=4)
            clf = clf.fit(a[x_input], a[y])
            tree_model = clf.best_estimator_
            print (clf.best_score_, clf.best_params_)
            dot_data = tree.export_graphviz(tree_model, out_file=None, feature_names = x_
            graph = graphviz.Source(dot_data)
            return(graph)

```

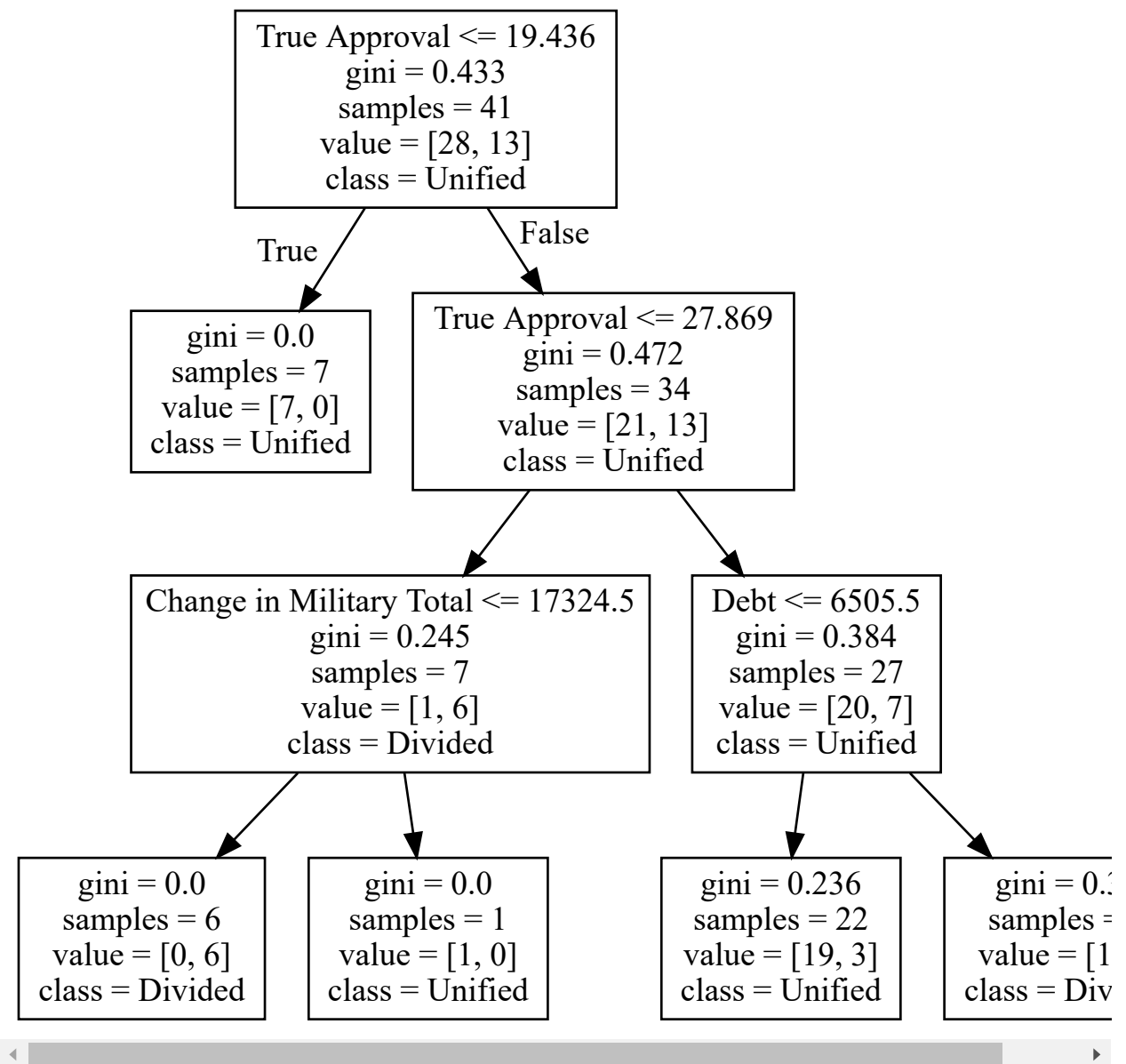
In [110]: `cart_validation_graph("Divided/Unified", ['Change in Military Total', 'Debt', 'Tr`

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_split.py:1978: FutureWarning: The default value of cv will change from 3 to 5 in version 0.22. Specify it explicitly to silence this warning.  
 warnings.warn(CV\_WARNING, FutureWarning)

0.6341463414634146 {'max\_depth': 3}

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_search.py:814: DeprecationWarning: The default of the 'iid' parameter will change from True to False in version 0.22 and will be removed in 0.24. This will change numerical results when test-set sizes are unequal.  
 DeprecationWarning)

Out[110]:



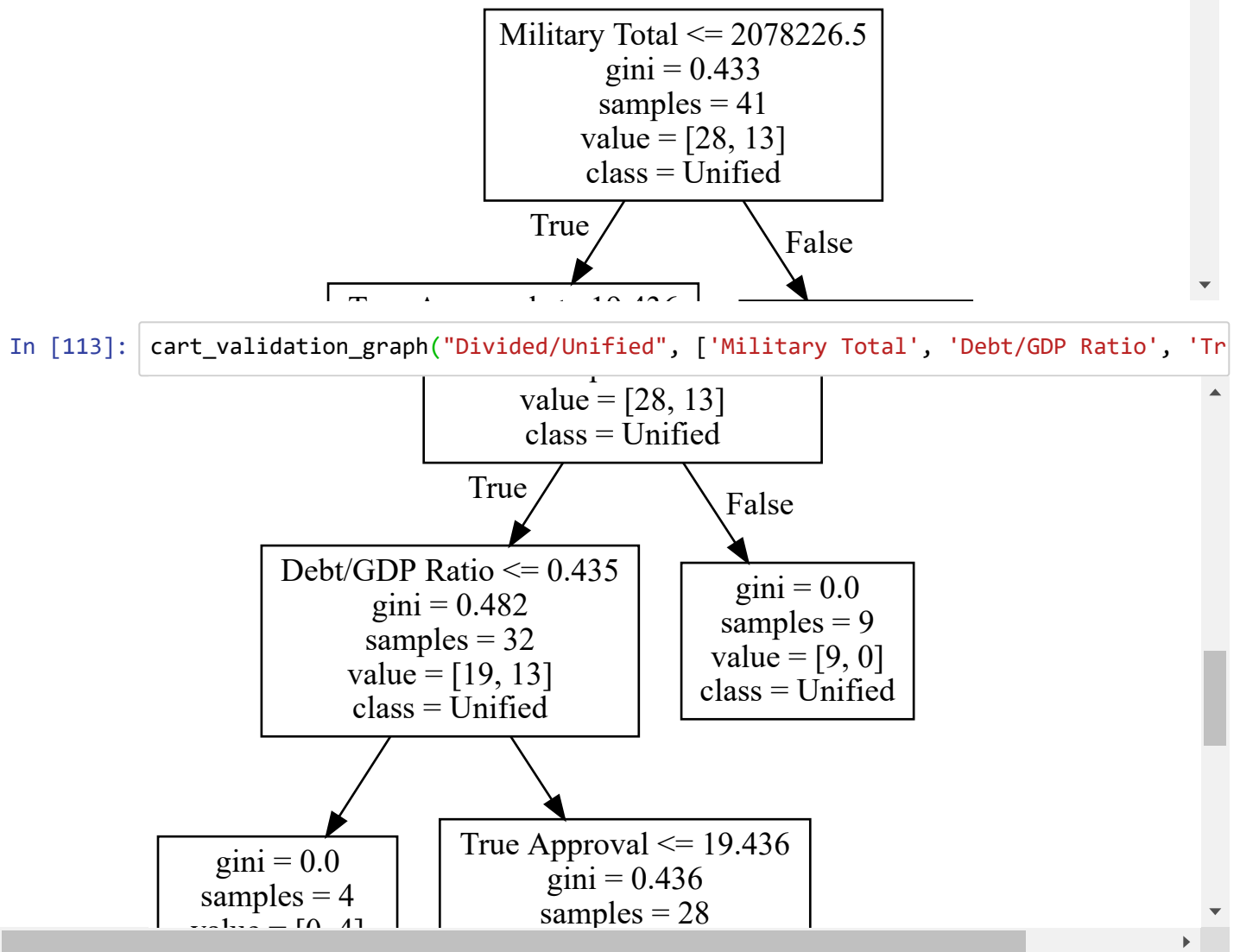
```
In [119]: cart_validation_graph("Divided/Unified", ['Military Total', 'Change in Debt/GDP R
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
  warnings.warn(CV_WARNING, FutureWarning)
```

```
0.7560975609756098 {'max_depth': 5}
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
  DeprecationWarning)
```

Out[119]:



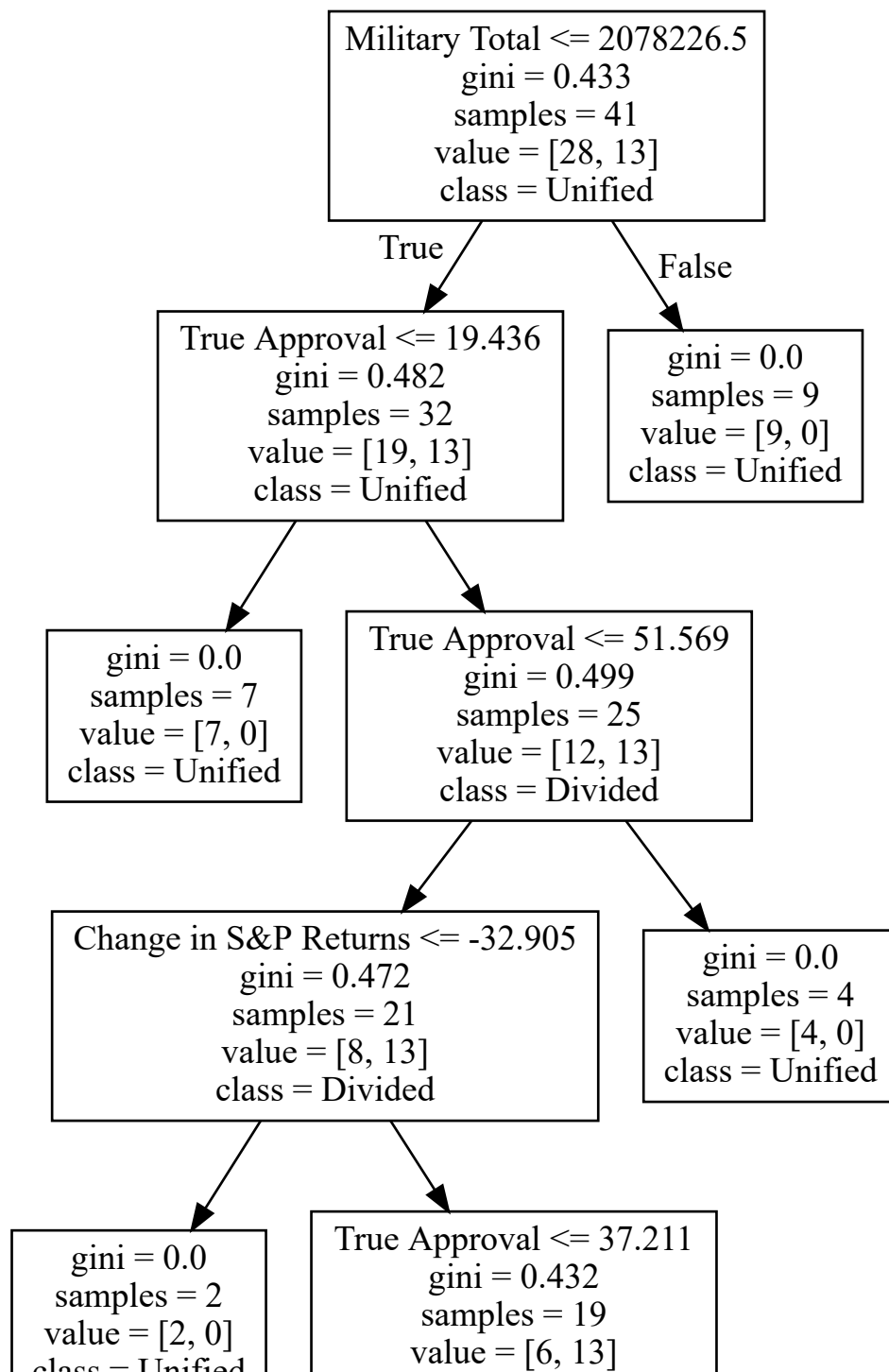
In [116]: `cart_validation_graph("Divided/Unified", ['Military Total', 'Change in S&P Return`

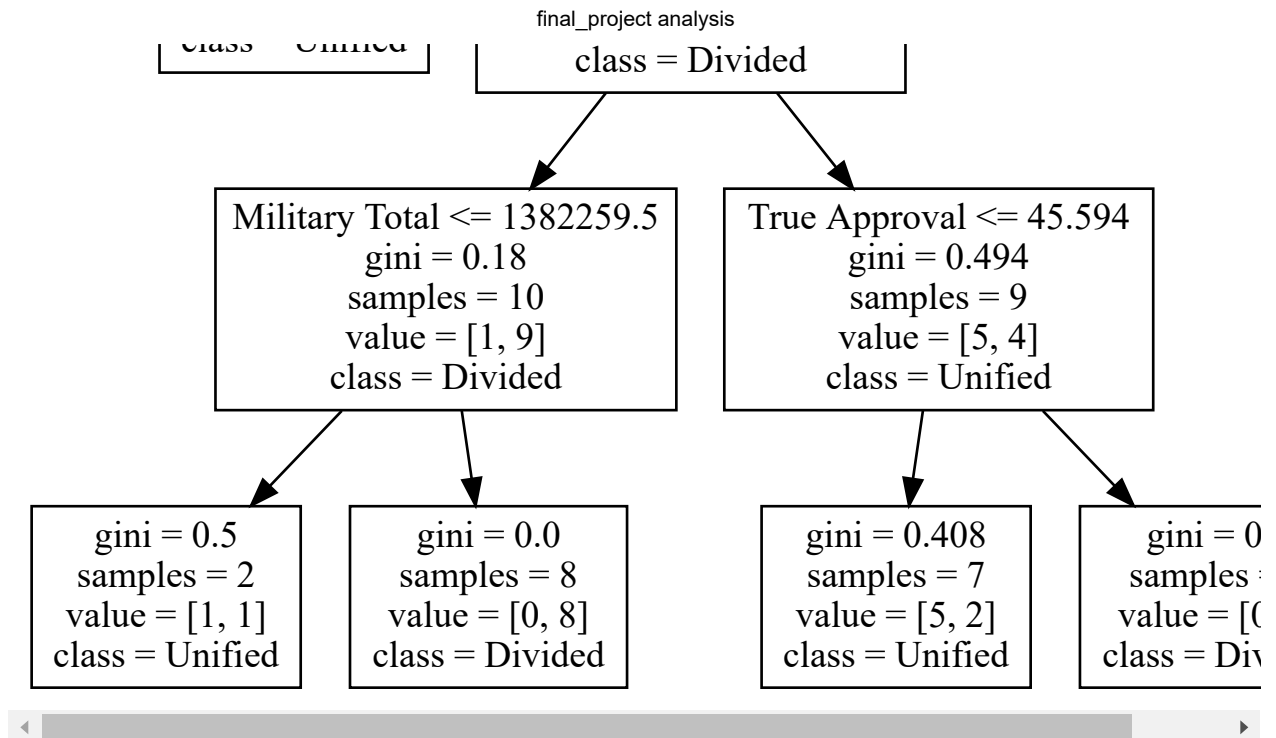
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_split.py:1978: FutureWarning: The default value of cv will change from 3 to 5 in version 0.22. Specify it explicitly to silence this warning.  
warnings.warn(CV\_WARNING, FutureWarning)

0.7073170731707317 {'max\_depth': 6}

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_search.py:814: DeprecationWarning: The default of the 'iid' parameter will change from True to False in version 0.22 and will be removed in 0.24. This will change numerical results when test-set sizes are unequal.  
DeprecationWarning)

Out[116]:





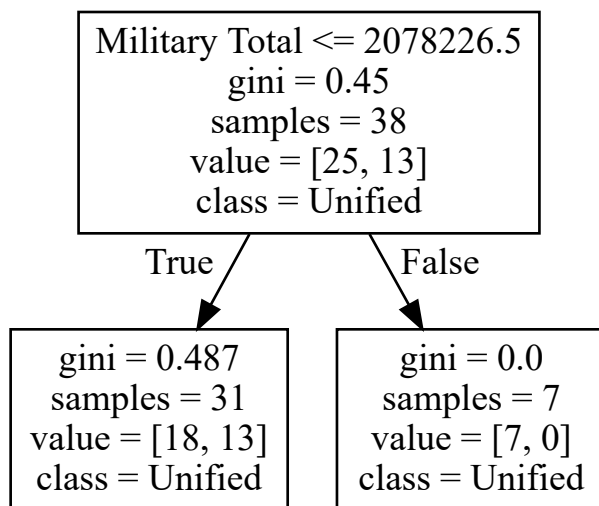
In [127]: `cart_validation_graph("Divided/Unified", ['Military Total', 'Change in S&P Return'])`

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_split.py:1978: FutureWarning: The default value of cv will change from 3 to 5 in version 0.22. Specify it explicitly to silence this warning.  
warnings.warn(CV\_WARNING, FutureWarning)

0.6052631578947368 {'max\_depth': 1}

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_search.py:814: DeprecationWarning: The default of the `iid` parameter will change from True to False in version 0.22 and will be removed in 0.24. This will change numerical results when test-set sizes are unequal.  
DeprecationWarning)

Out[127]:



```
In [296]: list(df_data.columns)
```

```
Out[296]: ['Year',
'President',
'Senate',
'House',
'Divided/Unified',
'Gov Marker',
'Party Marker',
'S&P Returns',
'True Approval',
'Debt',
'Debt/GDP Ratio',
'Major Events by\x00Presidential Term',
'Army',
'Navy',
'Marine',
'Airforce',
'Military Total',
'Annual Average CPI Index',
'Change in CPI Index Percent',
'GDP Growth',
'Real GDP',
'Change in True Approval',
'Change in Debt',
'Change in Debt/GDP Ratio',
'Change in Debt Percent',
'Change in S&P Returns',
'Change in Military Total',
'Adjusted Debt',
'Change in Adjusted Debt Percent',
'Change in Adjusted Debt',
'Change in Real GDP']
```

```
In [299]: import itertools
relevant_data = list(df_data.columns)[16:] + list(df_data.columns)[7:][:4]
# print(list(df_data.columns)[16:])
# print(list(df_data.columns)[7:][:4])

def valid_combos(relevant_data, size):
    subsets_tuples = list(itertools.combinations(relevant_data, size))
    subsets_tuples_copy = subsets_tuples.copy()
    for subset in subsets_tuples_copy:
        for element in subset:
            subset_copy_remove = list(subset).copy()
            subset_copy_remove.remove(element)
            # print(element, subset)
            # print(list(subset).remove(element))
            if any(element in s for s in subset_copy_remove): #dont put delta and
                subsets_tuples.remove(subset)
                break
    return subsets_tuples

valid_x_inputs = valid_combos(relevant_data, 3)
```

```
In [300]: def cart_validation(y, x_input, depth = 7):  
    parameters = {'max_depth':range(1,depth)}  
    a = df_data[x_input+[y]].dropna()  
    clf = GridSearchCV(tree.DecisionTreeClassifier(), parameters, n_jobs=4)  
    clf = clf.fit(a[x_input], a[y])  
    tree_model = clf.best_estimator_  
    return((clf.best_score_, clf.best_params_['max_depth']))
```

```
In [301]: from tqdm import tqdm_notebook as tqdm  
  
cart_results_dict = {}  
for inputs in tqdm(valid_x_inputs, total = len(valid_x_inputs)):  
    results = cart_validation("Divided/Unified", list(inputs))  
    if results[0] > 0.5:  
        cart_results_dict[inputs] = results
```

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model\_selection\\_split.py:  
1978: FutureWarning: The default value of cv will change from 3 to 5 in versi  
on 0.22. Specify it explicitly to silence this warning.



```
In [302]: sorted_results_dict = sorted(cart_results_dict.items(), key=lambda x: x[1], rever
print(sorted_results_dict[:30])
```

```
952380952381, 5)), (('Change in Military Total', 'True Approval', 'Debt/GDP R
atio'), (0.7317073170731707, 4)), (('Change in Debt/GDP Ratio', 'Change in S&
P Returns', 'True Approval'), (0.7142857142857143, 5)), (('Change in S&P Retu
rns', 'True Approval', 'Debt/GDP Ratio'), (0.7142857142857143, 5)), (('Change
in Adjusted Debt', 'True Approval', 'Debt/GDP Ratio'), (0.7142857142857143,
5)), (('Change in CPI Index Percent', 'Change in Real GDP', 'True Approval'),
(0.7142857142857143, 4)), (('Change in Real GDP', 'S&P Returns', 'True Approv
al'), (0.7142857142857143, 4)), (('Military Total', 'True Approval', 'Debt/GD
P Ratio'), (0.7073170731707317, 5)), (('Military Total', 'Change in S&P Retur
ns', 'True Approval'), (0.7073170731707317, 4)), (('Change in S&P Returns',
'Change in Military Total', 'True Approval'), (0.7073170731707317, 4)), (('Ch
ange in Debt/GDP Ratio', 'Change in Military Total', 'True Approval'), (0.707
3170731707317, 2)), (('Change in Military Total', 'Change in Adjusted Debt',
'True Approval'), (0.7073170731707317, 2)), (('Change in CPI Index Percent',
'Change in Debt/GDP Ratio', 'True Approval'), (0.6904761904761905, 6)), (('Ch
ange in Debt/GDP Ratio', 'Change in Adjusted Debt', 'True Approval'), (0.6904
761904761905, 6)), (('Change in S&P Returns', 'True Approval', 'Debt'), (0.69
04761904761905, 6)), (('Change in Debt Percent', 'Adjusted Debt', 'True Appro
val'), (0.6904761904761905, 5)), (('S&P Returns', 'True Approval', 'Debt/GDP
Ratio'), (0.6904761904761905, 5)), (('Change in S&P Returns', 'Change in Real
```

```
In [225]: def cart_validation_graph_export(y, x_input, i, depth = 10):
parameters = {'max_depth':range(1,depth)}
a = df_data[x_input+[y]].dropna()
clf = GridSearchCV(tree.DecisionTreeClassifier(), parameters, n_jobs=4)
clf = clf.fit(a[x_input], a[y])
tree_model = clf.best_estimator_
print(clf.best_score_, clf.best_params_)
dot_data = tree.export_graphviz(tree_model, out_file=None, feature_names = x_
graph = graphviz.Source(dot_data)
graph.render(f'{"", ".join(x_input).replace("/", "-")}')'
```

```
In [279]: for i in range(10):
          x_input = list(sorted_results_dict[i][0])
          print(x_input)
          y = "Divided/Unified"
          cart_validation_graph_export(y, x_input,i, depth = 6)
```

```
['Change in Debt/GDP Ratio', 'Change in Military Total', 'True Approval']
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
```

```
warnings.warn(CV_WARNING, FutureWarning)
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
```

```
DeprecationWarning)
```

```
0.6585365853658537 {'max_depth': 2}
```

```
['Military Total', 'Change in Debt/GDP Ratio', 'True Approval']
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
```

```
warnings.warn(CV_WARNING, FutureWarning)
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
```

```
DeprecationWarning)
```

```
0.7073170731707317 {'max_depth': 5}
```

```
['Change in Military Total', 'True Approval', 'Debt/GDP Ratio']
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
```

```
warnings.warn(CV_WARNING, FutureWarning)
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
```

```
DeprecationWarning)
```

```
0.7560975609756098 {'max_depth': 4}
```

```
['Change in Debt/GDP Ratio', 'Change in S&P Returns', 'True Approval']
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
```

```
warnings.warn(CV_WARNING, FutureWarning)
```

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
```

```
DeprecationWarning)
```

```
0.7142857142857143 {'max_depth': 5}
```

```

['Military Total', 'Change in S&P Returns', 'True Approval']
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
    warnings.warn(CV_WARNING, FutureWarning)
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
    DeprecationWarning)

0.7073170731707317 {'max_depth': 5}
['Change in Military Total', 'S&P Returns', 'True Approval']

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
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C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
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e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
    DeprecationWarning)

0.7317073170731707 {'max_depth': 5}
['Change in Debt/GDP Ratio', 'Change in Debt Percent', 'Change in Military Tota
l']

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
    warnings.warn(CV_WARNING, FutureWarning)

0.6984126984126984 {'max_depth': 4}
['Change in CPI Index Percent', 'True Approval', 'Debt/GDP Ratio']

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
    warnings.warn(CV_WARNING, FutureWarning)
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
    DeprecationWarning)

0.6666666666666666 {'max_depth': 2}
['Change in S&P Returns', 'True Approval', 'Debt']

C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
    warnings.warn(CV_WARNING, FutureWarning)
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
    DeprecationWarning)

```

```
0.6904761904761905 {'max_depth': 5}
['Change in CPI Index Percent', 'Change in Debt/GDP Ratio', 'True Approval']
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
    warnings.warn(CV_WARNING, FutureWarning)
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
    DeprecationWarning)

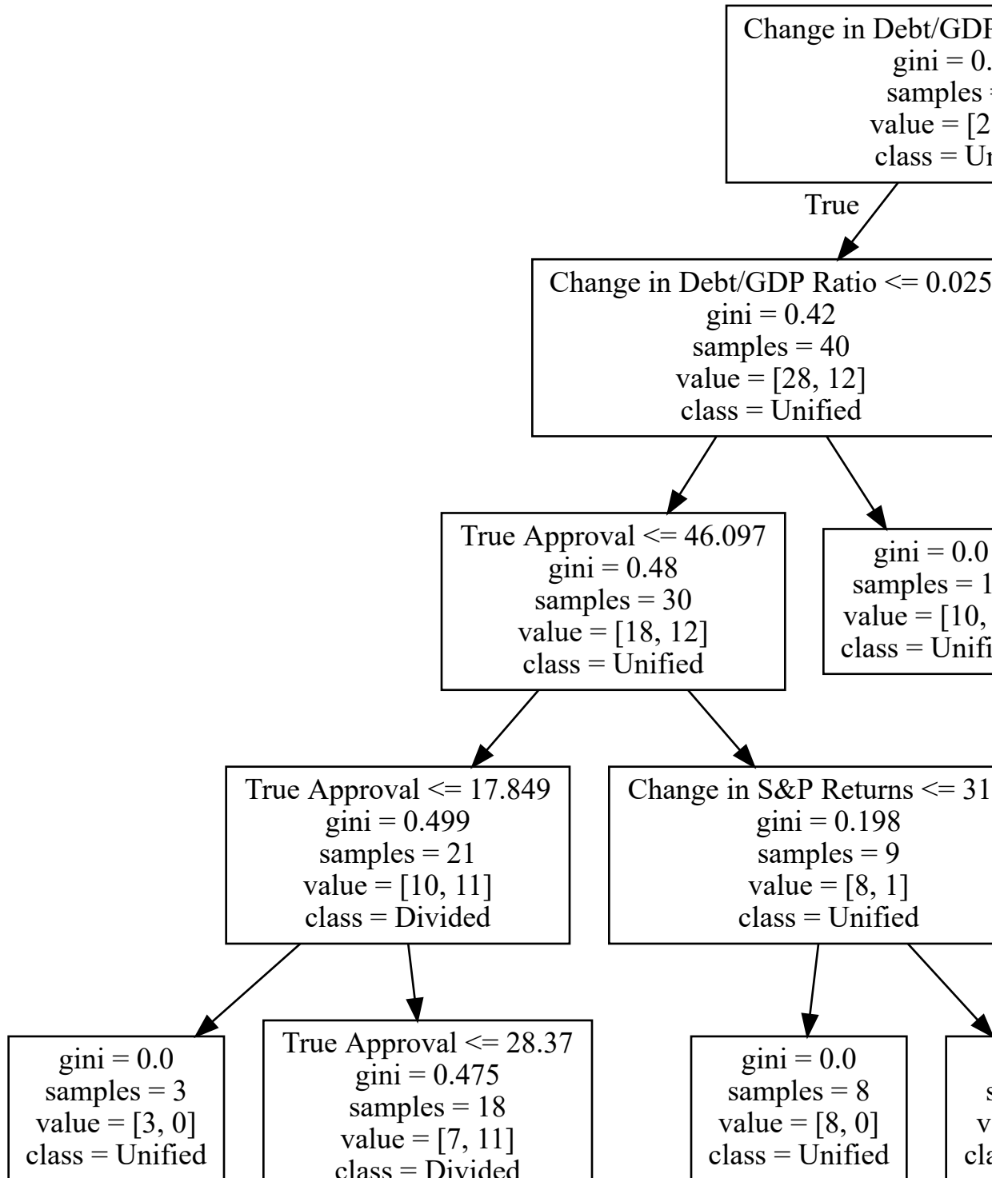
0.6904761904761905 {'max_depth': 2}
```

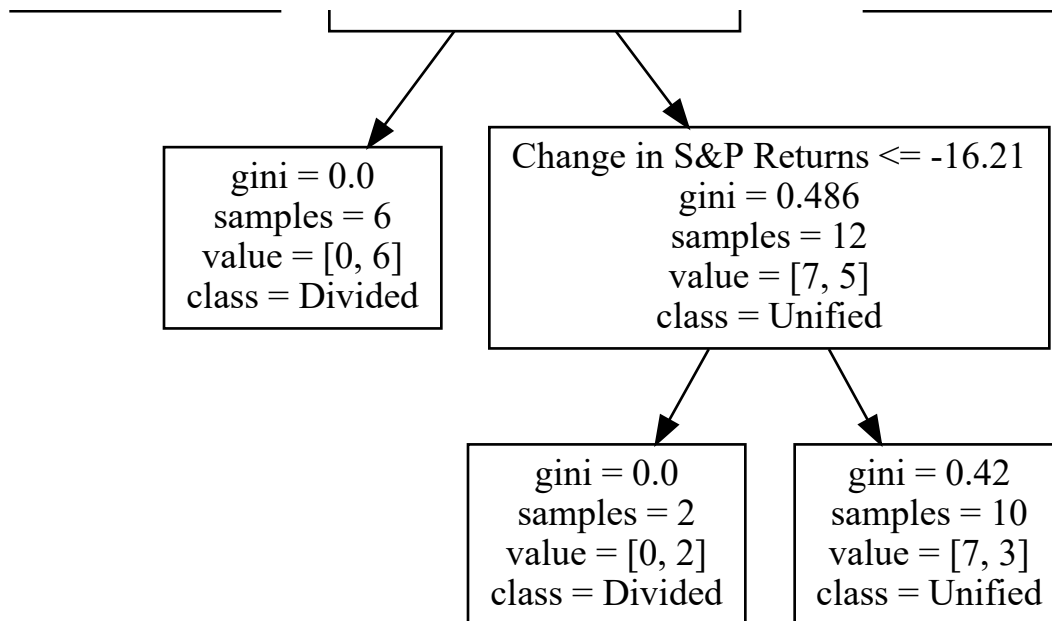
In [182]: `cart_validation_graph("Divided/Unified", ['Change in Debt/GDP Ratio', 'Change in S&P Returns', 'True Approval'], 6)`

```
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_split.py:19
78: FutureWarning: The default value of cv will change from 3 to 5 in version
0.22. Specify it explicitly to silence this warning.
  warnings.warn(CV_WARNING, FutureWarning)
C:\Users\shawn\Anaconda3\lib\site-packages\sklearn\model_selection\_search.py:8
14: DeprecationWarning: The default of the `iid` parameter will change from Tru
e to False in version 0.22 and will be removed in 0.24. This will change numeri
c results when test-set sizes are unequal.
  DeprecationWarning)

0.7142857142857143 {'max_depth': 6}
```

Out[182]:





```

In [209]: >>> from sklearn.datasets import load_iris
>>> from sklearn import tree
>>> iris = load_iris()
>>> clf = tree.DecisionTreeClassifier()
>>> clf = clf.fit(iris.data, iris.target)
>>> dot_data = tree.export_graphviz(clf, out_file=None)
>>> graph = graphviz.Source(dot_data)
>>> graph.render("iris")

```

Out[209]: 'iris.pdf'

```

In [130]: from sklearn.datasets import load_iris
>>> from sklearn.tree import DecisionTreeClassifier
>>> from sklearn.tree.export import export_text
>>> iris = load_iris()
>>> X = iris['data']
>>> y = iris['target']
>>> decision_tree = DecisionTreeClassifier(random_state=0, max_depth=2)
>>> decision_tree = decision_tree.fit(X, y)
>>> r = export_text(decision_tree, feature_names=iris['feature_names'])
>>> print(r)

```

```

|--- petal width (cm) <= 0.80
|   |--- class: 0
|--- petal width (cm) > 0.80
|   |--- petal width (cm) <= 1.75
|   |   |--- class: 1
|   |--- petal width (cm) > 1.75
|   |   |--- class: 2

```

```
In [35]: print(iris['feature_names'])
iris.target_names
```

```
['sepal length (cm)', 'sepal width (cm)', 'petal length (cm)', 'petal width (cm)']
```

```
Out[35]: array(['setosa', 'versicolor', 'virginica'], dtype='<U10')
```

```
In [29]: >>> from sklearn.datasets import load_iris
>>> from sklearn import tree
>>> iris = load_iris()
>>> clf = tree.DecisionTreeClassifier()
>>> clf = clf.fit(iris.data, iris.target)
iris
```

```
[[0.5, 0.4, 0.0, 0.4],
 [6.4, 3.1, 5.5, 1.8],
 [6. , 3. , 4.8, 1.8],
 [6.9, 3.1, 5.4, 2.1],
 [6.7, 3.1, 5.6, 2.4],
 [6.9, 3.1, 5.1, 2.3],
 [5.8, 2.7, 5.1, 1.9],
 [6.8, 3.2, 5.9, 2.3],
 [6.7, 3.3, 5.7, 2.5],
 [6.7, 3. , 5.2, 2.3],
 [6.3, 2.5, 5. , 1.9],
 [6.5, 3. , 5.2, 2. ],
 [6.2, 3.4, 5.4, 2.3],
 [5.9, 3. , 5.1, 1.8]],
 'target': array([0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,
0, 0,
0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,
0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,
1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,
1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2.]
```

```
In [ ]:
```

```
In [27]: >>> dot_data = tree.export_graphviz(clf, out_file=None,  
...                                         feature_names=iris.feature_names,  
...                                         class_names=iris.target_names,  
...                                         filled=True, rounded=True,  
...                                         special_characters=True)  
>>> graph = graphviz.Source(dot_data)  
>>> graph
```

Out[27]:



petal wi  
gin  
sam



In [ ]: