1. Business Problem

1.1 Problem Description

Netflix is all about connecting people to the movies they love. To help customers find those movies, they developed world-class movie recommendation system: CinematchSM. Its job is to predict whether someone will enjoy a movie based on how much they liked or disliked other movies. Netflix use those predictions to make personal movie recommendations based on each customer's unique tastes. And while **Cinematch** is doing pretty well, it can always be made better.

Now there are a lot of interesting alternative approaches to how Cinematch works that netflix haven't tried. Some are described in the literature, some aren't. We're curious whether any of these can beat Cinematch by making better predictions. Because, frankly, if there is a much better approach it could make a big difference to our customers and our business.

Credits: https://www.netflixprize.com/rules.html

1.2 Problem Statement

Netflix provided a lot of anonymous rating data, and a prediction accuracy bar that is 10% better than what Cinematch can do on the same training data set. (Accuracy is a measurement of how closely predicted ratings of movies match subsequent actual ratings.)

1.3 Sources

- https://www.netflixprize.com/rules.html
- https://www.kaggle.com/netflix-inc/netflix-prize-data
- Netflix blog: https://medium.com/netflix-techblog/netflix-recommendations-beyond-the-5-stars-part-1-55838468f429 (very nice blog)
- surprise library: http://surpriselib.com/ (we use many models from this library)
- surprise library doc: http://surprise.readthedocs.io/en/stable/getting_started.html (we use many models from this library)
- installing surprise: https://github.com/NicolasHug/Surprise#installation
- Research paper: http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf (most of our work was inspired by this paper)
- SVD Decomposition : https://www.youtube.com/watch?v=P5mlg91as1c

1.4 Real world/Business Objectives and constraints

Objectives:

- 1. Predict the rating that a user would give to a movie that he ahs not yet rated.
- 2. Minimize the difference between predicted and actual rating (RMSE and MAPE)

Constraints:

1. Some form of interpretability.

2. Machine Learning Problem

2.1 Data

2.1.1 Data Overview

Get the data from : https://www.kaggle.com/netflix-inc/netflix-prize-data/data

Data files:

- combined_data_1.txt
- combined_data_2.txt
- combined_data_3.txt
- combined_data_4.txt
- movie_titles.csv

The first line of each file [combined_data_1.txt, combined _data_2.txt, combined_data_3.txt, combined_data_4.txt] con tains the movie id followed by a colon. Each subsequent li ne in the file corresponds to a rating from a customer and its date in the following format:

CustomerID, Rating, Date

MovieIDs range from 1 to 17770 sequentially. CustomerIDs range from 1 to 2649429, with gaps. There are 480189 users.

Ratings are on a five star (integral) scale from 1 to 5. Dates have the format YYYY-MM-DD.

2.1.2 Example Data point

1:

1488844,3,2005-09-06 822109,5,2005-05-13 885013,4,2005-10-19 30878,4,2005-12-26 823519,3,2004-05-03 893988,3,2005-11-17 124105,4,2004-08-05 1248029,3,2004-04-22 1842128, 4, 2004 - 05 - 09 2238063,3,2005-05-11 1503895,4,2005-05-19 2207774,5,2005-06-06 2590061,3,2004-08-12 2442,3,2004-04-14 543865,4,2004-05-28 1209119,4,2004-03-23 804919,4,2004-06-10 1086807,3,2004-12-28 1711859,4,2005-05-08 372233,5,2005-11-23 1080361,3,2005-03-28 1245640,3,2005-12-19 558634,4,2004-12-14 2165002,4,2004-04-06 1181550,3,2004-02-01 1227322,4,2004-02-06 427928,4,2004-02-26 814701,5,2005-09-29 808731,4,2005-10-31 662870,5,2005-08-24 337541,5,2005-03-23 786312,3,2004-11-16 1133214,4,2004-03-07

1537427,4,2004-03-29 1209954,5,2005-05-09 2381599,3,2005-09-12 525356,2,2004-07-11 1910569,4,2004-04-12 2263586,4,2004-08-20 2421815, 2, 2004 - 02 - 26 1009622,1,2005-01-19 1481961,2,2005-05-24 401047,4,2005-06-03 2179073,3,2004-08-29 1434636,3,2004-05-01 93986,5,2005-10-06 1308744,5,2005-10-29 2647871,4,2005-12-30 1905581,5,2005-08-16 2508819,3,2004-05-18 1578279,1,2005-05-19 1159695,4,2005-02-15 2588432,3,2005-03-31 2423091,3,2005-09-12 470232,4,2004-04-08 2148699,2,2004-06-05 1342007,3,2004-07-16 466135,4,2004-07-13 2472440,3,2005-08-13 1283744,3,2004-04-17 1927580,4,2004-11-08 716874,5,2005-05-06 4326,4,2005-10-29

2.2 Mapping the real world problem to a Machine

Learning Problem

2.2.1 Type of Machine Learning Problem

For a given movie and user we need to predict the rating would be given by him/her to the movie.

The given problem is a Recommendation problem

It can also seen as a Regression problem

2.2.2 Performance metric

- Mean Absolute Percentage Error: https://en.wikipedia.org/wiki/Mean_absolute_percentage_error
- Root Mean Square Error: https://en.wikipedia.org/wiki/Root-mean-square deviation

2.2.3 Machine Learning Objective and Constraints

- 1. Minimize RMSE.
- 2. Try to provide some interpretability.

```
In [1]: # this is just to know how much time will it take to run this entire ip
   ython notebook
   from datetime import datetime
   # globalstart = datetime.now()
   import pandas as pd
   import numpy as np
   import matplotlib
   matplotlib.use('nbagg')

import matplotlib.pyplot as plt
```

```
plt.rcParams.update({'figure.max_open_warning': 0})
import seaborn as sns
sns.set_style('whitegrid')
import os
from scipy import sparse
from scipy.sparse import csr_matrix

from sklearn.decomposition import TruncatedSVD
from sklearn.metrics.pairwise import cosine_similarity
import random
In [2]:
import os
os.environ['KMP_DUPLICATE_LIB_OK']='True'
from xqboost import XGBClassifier
```

3. Exploratory Data Analysis

3.1 Preprocessing

3.1.1 Converting / Merging whole data to required format: u_i, m_j, r_ij

```
In [ ]: start = datetime.now()
   if not os.path.isfile('data.csv'):
        # Create a file 'data.csv' before reading it
        # Read all the files in netflix and store them in one big file('dat a.csv')
        # We re reading from each of the four files and appendig each ratin
   g to a global file 'train.csv'
        data = open('data.csv', mode='w')
        row = list()
```

```
files=['data folder/combined data 1.txt','data folder/combined data
         2.txt',
                    'data folder/combined data 3.txt', 'data folder/combined dat
        a 4.txt']
            for file in files:
                print("Reading ratings from {}...".format(file))
                with open(file) as f:
                    for line in f:
                        del row[:] # you don't have to do this.
                        line = line.strip()
                        if line.endswith(':'):
                            # All below are ratings for this movie, until anoth
        er movie appears.
                            movie id = line.replace(':', '')
                        else:
                             row = [x for x in line.split(',')]
                            row.insert(0, movie id)
                            data.write(','.join(row))
                            data.write('\n')
                print("Done.\n")
            data.close()
        print('Time taken :', datetime.now() - start)
In [ ]: print("creating the dataframe from data.csv file..")
        df = pd.read csv('data.csv', sep=',',
                               names=['movie', 'user', 'rating', 'date'])
        df.date = pd.to datetime(df.date)
        print('Done.\n')
        # we are arranging the ratings according to time.
        print('Sorting the dataframe by date..')
        df.sort values(by='date', inplace=True)
        print('Done..')
In [5]: df.head()
Out[5]:
```

	movie	user	rating	date
56431994	10341	510180	4	1999-11-11
9056171	1798	510180	5	1999-11-11
58698779	10774	510180	3	1999-11-11
48101611	8651	510180	2	1999-11-11
81893208	14660	510180	2	1999-11-11

```
In [6]: df.describe()['rating']
Out[6]: count
                 1.004805e+08
                 3.604290e+00
        mean
                 1.085219e+00
        std
                 1.000000e+00
        min
        25%
                 3.000000e+00
        50%
                 4.000000e+00
        75%
                 4.000000e+00
                 5.000000e+00
        max
        Name: rating, dtype: float64
        3.1.2 Checking for NaN values
```

```
In [7]: # just to make sure that all Nan containing rows are deleted..
print("No of Nan values in our dataframe : ", sum(df.isnull().any()))
No of Nan values in our dataframe : 0
```

3.1.3 Removing Duplicates

```
In [8]: dup_bool = df.duplicated(['movie','user','rating'])
dups = sum(dup_bool) # by considering all columns..( including timestam
```

```
print("There are {} duplicate rating entries in the data..".format(dups
))
```

There are 0 duplicate rating entries in the data...

3.1.4 Basic Statistics (#Ratings, #Users, and #Movies)

3.2 Spliting data into Train and Test(80:20)

```
In [10]: if not os.path.isfile('train.csv'):
    # create the dataframe and store it in the disk for offline purpose
s..
    df.iloc[:int(df.shape[0]*0.80)].to_csv("train.csv", index=False)

if not os.path.isfile('test.csv'):
    # create the dataframe and store it in the disk for offline purpose
s..
    df.iloc[int(df.shape[0]*0.80):].to_csv("test.csv", index=False)

train_df = pd.read_csv("train.csv", parse_dates=['date'])
test_df = pd.read_csv("test.csv")
```

3.2.1 Basic Statistics in Train data (#Ratings, #Users, and #Movies)

```
In [11]: # movies = train_df.movie.value_counts()
    # users = train_df.user.value_counts()
    print("Training data ")
    print("-"*50)
    print("NTotal no of ratings :",train_df.shape[0])
    print("Total No of Users :", len(np.unique(train_df.user)))
    print("Total No of movies :", len(np.unique(train_df.movie)))

Training data
    Total no of ratings : 80384405
    Total No of Users : 405041
    Total No of movies : 17424
```

3.2.2 Basic Statistics in Test data (#Ratings, #Users, and #Movies)

```
In [12]: print("Test data ")
    print("-"*50)
    print("\nTotal no of ratings :",test_df.shape[0])
    print("Total No of Users :", len(np.unique(test_df.user)))
    print("Total No of movies :", len(np.unique(test_df.movie)))

Test data

Total no of ratings : 20096102
    Total No of Users : 349312
    Total No of movies : 17757
```

3.3 Exploratory Data Analysis on Train data

```
In [13]: # method to make y-axis more readable
def human(num, units = 'M'):
    units = units.lower()
    num = float(num)
    if units == 'k':
        return str(num/10**3) + " K"
    elif units == 'm':
        return str(num/10**6) + " M"
    elif units == 'b':
        return str(num/10**9) + " B"
```

3.3.1 Distribution of ratings

```
In [14]: fig, ax = plt.subplots()
    plt.title('Distribution of ratings over Training dataset', fontsize=15)
    sns.countplot(train_df.rating)
    ax.set_yticklabels([human(item, 'M') for item in ax.get_yticks()])
    ax.set_ylabel('No. of Ratings(Millions)')
    plt.show()
```



Add new column (week day) to the data set for analysis.

```
In [15]: # It is used to skip the warning ''SettingWithCopyWarning''..
pd.options.mode.chained_assignment = None # default='warn'

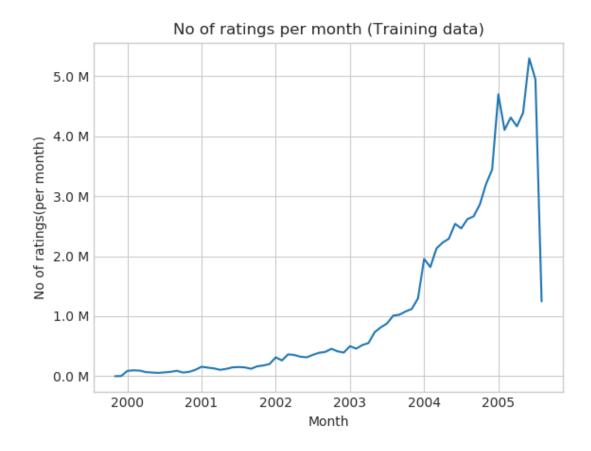
train_df['day_of_week'] = train_df.date.dt.weekday_name

train_df.tail()
Out[15]:
```

	movie	user	rating	date	day_of_week
80384400	12074	2033618	4	2005-08-08	Monday
80384401	862	1797061	3	2005-08-08	Monday
80384402	10986	1498715	5	2005-08-08	Monday
80384403	14861	500016	4	2005-08-08	Monday
80384404	5926	1044015	5	2005-08-08	Monday

3.3.2 Number of Ratings per a month

```
In [0]: ax = train_df.resample('m', on='date')['rating'].count().plot()
    ax.set_title('No of ratings per month (Training data)')
    plt.xlabel('Month')
    plt.ylabel('No of ratings(per month)')
    ax.set_yticklabels([human(item, 'M') for item in ax.get_yticks()])
    plt.show()
```



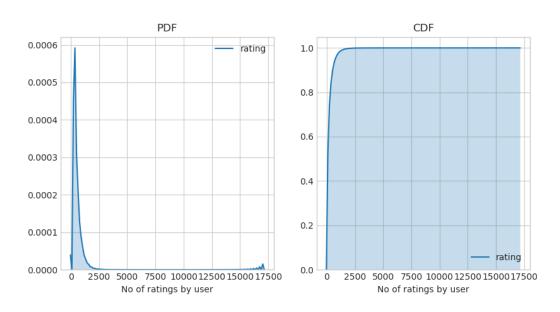
3.3.3 Analysis on the Ratings given by user

```
2439493
                   15896
        387418
                   15402
        1639792
                    9767
        1461435
                    9447
        Name: rating, dtype: int64
In [0]: fig = plt.figure(figsize=plt.figaspect(.5))
        ax1 = plt.subplot(121)
        sns.kdeplot(no of rated movies per user, shade=True, ax=ax1)
        plt.xlabel('No of ratings by user')
        plt.title("PDF")
        ax2 = plt.subplot(122)
        sns.kdeplot(no of rated movies per user, shade=True, cumulative=True,ax
        =ax2)
```

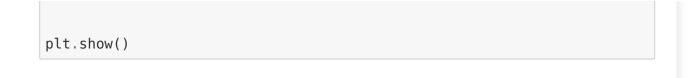
plt.xlabel('No of ratings by user')

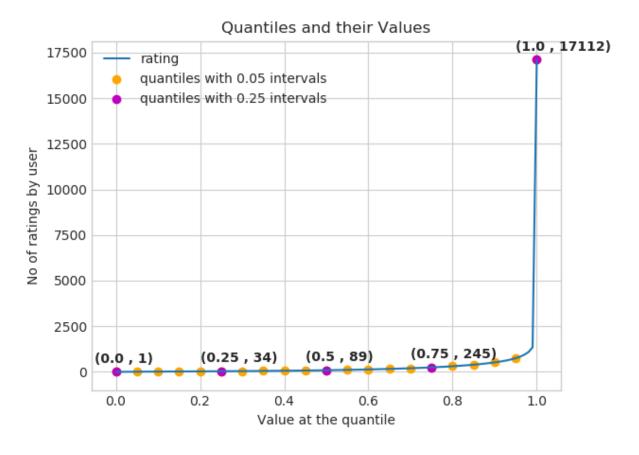
plt.title('CDF')

plt.show()



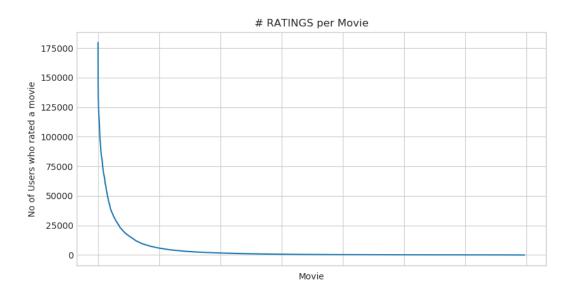
```
In [0]: no of rated movies per user.describe()
Out[0]: count
                  405041.000000
        mean
                     198.459921
                     290.793238
        std
                       1.000000
        min
        25%
                      34.000000
        50%
                      89.000000
        75%
                     245.000000
                   17112.000000
        max
        Name: rating, dtype: float64
               There, is something interesting going on with the quantiles..
        quantiles = no of rated movies per user.quantile(np.arange(0,1.01,0.01
        ), interpolation='higher')
In [0]: plt.title("Quantiles and their Values")
        quantiles.plot()
        # quantiles with 0.05 difference
        plt.scatter(x=quantiles.index[::5], y=quantiles.values[::5], c='orange'
         , label="quantiles with 0.05 intervals")
        # quantiles with 0.25 difference
        plt.scatter(x=quantiles.index[::25], y=quantiles.values[::25], c='m', l
        abel = "quantiles with 0.25 intervals")
        plt.ylabel('No of ratings by user')
        plt.xlabel('Value at the quantile')
        plt.legend(loc='best')
        # annotate the 25th, 50th, 75th and 100th percentile values....
        for x,y in zip(quantiles.index[::25], quantiles[::25]):
            plt.annotate(s="(\{\}, \{\})".format(x,y), xy=(x,y), xytext=(x-0.05, y)
        +500)
                         , fontweight='bold')
```





```
0.25
                    34
        0.30
                    41
        0.35
                    50
        0.40
                    60
        0.45
                    73
        0.50
                    89
        0.55
                   109
        0.60
                  133
        0.65
                  163
                  199
        0.70
        0.75
                   245
        0.80
                  307
                  392
        0.85
                  520
        0.90
        0.95
                  749
        1.00
                17112
        Name: rating, dtype: int64
        how many ratings at the last 5% of all ratings??
In [0]: print('\n No of ratings at last 5 percentile : {}\n'.format(sum(no of r
        ated movies per user>= 749)) )
         No of ratings at last 5 percentile : 20305
        3.3.4 Analysis of ratings of a movie given by a user
In [0]: no of ratings per movie = train df.groupby(by='movie')['rating'].count
        ().sort values(ascending=False)
        fig = plt.figure(figsize=plt.figaspect(.5))
        ax = plt.gca()
        plt.plot(no of ratings per movie.values)
        plt.title('# RATINGS per Movie')
        plt.xlabel('Movie')
        plt.ylabel('No of Users who rated a movie')
```

```
ax.set_xticklabels([])
plt.show()
```



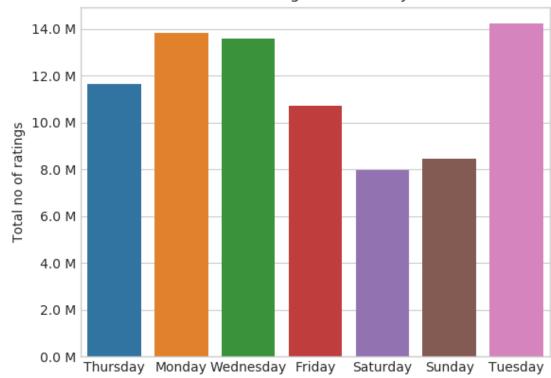
- It is very skewed.. just like nunmber of ratings given per user.
 - There are some movies (which are very popular) which are rated by huge number of users.
 - But most of the movies(like 90%) got some hundereds of rating s.

3.3.5 Number of ratings on each day of the week

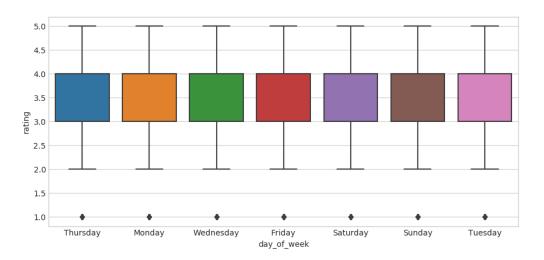
```
In [0]: fig, ax = plt.subplots()
sns.countplot(x='day_of_week', data=train_df, ax=ax)
```

```
plt.title('No of ratings on each day...')
plt.ylabel('Total no of ratings')
plt.xlabel('')
ax.set_yticklabels([human(item, 'M') for item in ax.get_yticks()])
plt.show()
```

No of ratings on each day...



```
In [0]: start = datetime.now()
    fig = plt.figure(figsize=plt.figaspect(.45))
    sns.boxplot(y='rating', x='day_of_week', data=train_df)
    plt.show()
    print(datetime.now() - start)
```



0:01:10.003761

```
In [0]: avg_week_df = train_df.groupby(by=['day_of_week'])['rating'].mean()
    print(" AVerage ratings")
    print("-"*30)
    print(avg_week_df)
    print("\n")
```

AVerage ratings

```
day_of_week
Friday 3.585274
Monday 3.577250
Saturday 3.591791
Sunday 3.594144
Thursday 3.582463
Tuesday 3.574438
Wednesday 3.583751
```

Name: rating, dtype: float64

3.3.6 Creating sparse matrix from data frame

3.3.6.1 Creating sparse matrix from train data frame

```
In [ ]: start = datetime.now()
        if os.path.isfile('train sparse matrix.npz'):
            print("It is present in your pwd, getting it from disk....")
            # just get it from the disk instead of computing it
            train sparse matrix = sparse.load npz('train sparse matrix.npz')
            print("DONE..")
        else:
            print("We are creating sparse matrix from the dataframe..")
            # create sparse matrix and store it for after usage.
            # csr matrix(data values, (row index, col index), shape of matrix)
            # It should be in such a way that, MATRIX[row, col] = data
            train sparse matrix = sparse.csr matrix((train df.rating.values, (t
        rain df.user.values,
                                                       train_df.movie.values
        )),)
            print('Done. It\'s shape is : (user, movie) : ',train sparse matrix
        .shape)
            print('Saving it into disk for furthur usage..')
            # save it into disk
            sparse.save npz("train sparse matrix.npz", train sparse matrix)
            print('Done..\n')
        print(datetime.now() - start)
```

The Sparsity of Train Sparse Matrix

```
In [4]: us,mv = train_sparse_matrix.shape
elem = train_sparse_matrix.count_nonzero()
```

```
print("Sparsity Of Train matrix : {} % ".format( (1-(elem/(us*mv))) *
100) )
```

Sparsity Of Train matrix : 99.8292709259195 %

3.3.6.2 Creating sparse matrix from test data frame

```
In [ ]: start = datetime.now()
        if os.path.isfile('test sparse matrix.npz'):
            print("It is present in your pwd, getting it from disk....")
            # just get it from the disk instead of computing it
            test sparse matrix = sparse.load npz('test sparse matrix.npz')
            print("DONE..")
        else:
            print("We are creating sparse matrix from the dataframe..")
            # create sparse matrix and store it for after usage.
            # csr matrix(data values, (row index, col index), shape of matrix)
            # It should be in such a way that, MATRIX[row, col] = data
            test sparse matrix = sparse.csr matrix((test df.rating.values, (tes
        t df.user.values,
                                                       test df.movie.values)))
            print('Done. It\'s shape is : (user, movie) : ',test sparse matrix.
        shape)
            print('Saving it into disk for furthur usage..')
            # save it into disk
            sparse.save npz("test sparse matrix.npz", test sparse matrix)
            print('Done..\n')
        print(datetime.now() - start)
```

The Sparsity of Test data Matrix

```
In [6]: us,mv = test_sparse_matrix.shape
  elem = test_sparse_matrix.count_nonzero()
```

```
print("Sparsity Of Test matrix : {} % ".format( (1-(elem/(us*mv))) * 1
00) )
Sparsity Of Test matrix : 99.95731772988694 %
```

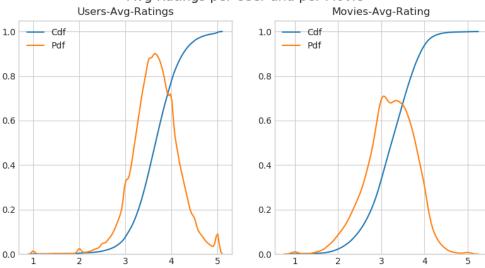
3.3.7 Finding Global average of all movie ratings, Average rating per user, and Average rating per movie

```
In [17]: # get the user averages in dictionary (key: user id/movie id, value: av
         a ratina)
         def get average ratings(sparse matrix, of users):
             # average ratings of user/axes
             ax = 1 if of users else 0 # 1 - User axes, 0 - Movie axes
             # ".A1" is for converting Column Matrix to 1-D numpy array
             sum of ratings = sparse matrix.sum(axis=ax).A1
             # Boolean matrix of ratings ( whether a user rated that movie or no
         t)
             is rated = sparse matrix!=0
             # no of ratings that each user OR movie..
             no of ratings = is rated.sum(axis=ax).A1
             # max user and max movie ids in sparse matrix
             u,m = sparse matrix.shape
             # creae a dictonary of users and their average ratigns...
             average ratings = { i : sum of ratings[i]/no of ratings[i]
                                          for i in range(u if of users else m)
                                             if no of ratings[i] !=0}
             # return that dictionary of average ratings
             return average ratings
```

3.3.7.1 finding global average of all movie ratings

```
In [8]: train averages = dict()
        # get the global average of ratings in our train set.
        train global average = train sparse matrix.sum()/train sparse matrix.co
        unt nonzero()
        train averages['global'] = train global average
        train averages
Out[8]: {'global': 3.582890686321557}
        3.3.7.2 finding average rating per user
In [0]: train averages['user'] = get average ratings(train sparse matrix, of us
        ers=True)
        print('\nAverage rating of user 10 :',train averages['user'][10])
        Average rating of user 10 : 3.3781094527363185
        3.3.7.3 finding average rating per movie
In [0]: train averages['movie'] = get average ratings(train sparse matrix, of
        users=False)
        print('\n AVerage rating of movie 15 :',train averages['movie'][15])
         AVerage rating of movie 15 : 3.3038461538461537
        3.3.7.4 PDF's & CDF's of Avg.Ratings of Users & Movies (In Train Data)
In [0]: start = datetime.now()
        # draw pdfs for average rating per user and average
        fig, (ax1, ax2) = plt.subplots(nrows=1, ncols=2, figsize=plt.figaspect(
         .5))
        fig.suptitle('Avg Ratings per User and per Movie', fontsize=15)
        ax1.set title('Users-Avg-Ratings')
```

Avg Ratings per User and per Movie



0:00:35.003443

3.3.8 Cold Start problem

3.3.8.1 Cold Start problem with Users

Total number of Users : 480189

Number of Users in Train data: 405041

No of Users that didn't appear in train data: 75148(15.65 %)

We might have to handle **new users** (**75148**) who didn't appear in train data.

3.3.8.2 Cold Start problem with Movies

```
In [0]: total_movies = len(np.unique(df.movie))
    movies_train = len(train_averages['movie'])
    new_movies = total_movies - movies_train

print('\nTotal number of Movies :', total_movies)
    print('\nNumber of Users in Train data :', movies_train)
    print("\nNo of Movies that didn't appear in train data: {}({}} %) \n ".f
    ormat(new_movies,
```

```
np.round((new_movies/total_movies)*100, 2)))

Total number of Movies : 17770

Number of Users in Train data : 17424

No of Movies that didn't appear in train data: 346(1.95 %)
```

We might have to handle 346 movies (small comparatively) in test data

3.4 Computing Similarity matrices

3.4.1 Computing User-User Similarity matrix

- 1. Calculating User User Similarity_Matrix is **not very easy**(*unless you have huge Computing Power and lots of time*) because of number of. usersbeing lare.
 - You can try if you want to. Your system could crash or the program stops with Memory Error

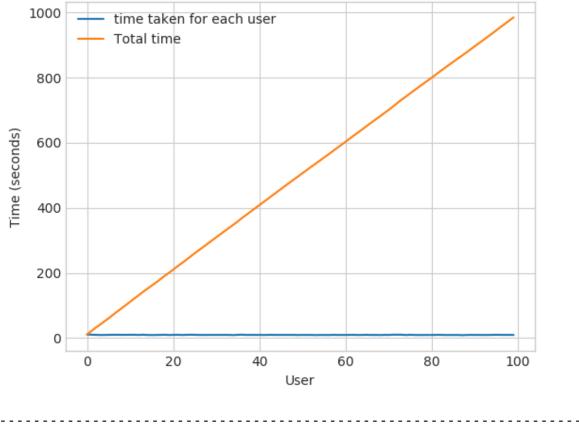
3.4.1.1 Trying with all dimensions (17k dimensions per user)

```
In [0]: from sklearn.metrics.pairwise import cosine_similarity

def compute_user_similarity(sparse_matrix, compute_for_few=False, top =
    100, verbose=False, verb_for_n_rows = 20,
```

```
draw time taken=True):
   no of users, = sparse matrix.shape
   # get the indices of non zero rows(users) from our sparse matrix
   row ind, col ind = sparse matrix.nonzero()
   row ind = sorted(set(row ind)) # we don't have to
   time taken = list() # time taken for finding similar users for an
user..
   # we create rows, cols, and data lists.., which can be used to crea
te sparse matrices
    rows, cols, data = list(), list(), list()
   if verbose: print("Computing top",top,"similarities for each use
r..")
    start = datetime.now()
    temp = 0
   for row in row ind[:top] if compute for few else row ind:
        temp = temp+1
       prev = datetime.now()
       # get the similarity row for this user with all other users
       sim = cosine similarity(sparse matrix.getrow(row), sparse matri
x).ravel()
       # We will get only the top ''top'' most similar users and ignor
e rest of them...
       top sim ind = sim.argsort()[-top:]
       top sim val = sim[top sim ind]
       # add them to our rows, cols and data
       rows.extend([row]*top)
       cols.extend(top sim ind)
       data.extend(top sim val)
       time taken.append(datetime.now().timestamp() - prev.timestamp
())
       if verbose:
            if temp%verb for n rows == 0:
                print("computing done for {} users [ time elapsed : {}
  1"
```

```
.format(temp, datetime.now()-start))
            # lets create sparse matrix out of these and return it
            if verbose: print('Creating Sparse matrix from the computed similar
        ities')
            #return rows, cols, data
            if draw time taken:
                plt.plot(time taken, label = 'time taken for each user')
                plt.plot(np.cumsum(time taken), label='Total time')
                plt.legend(loc='best')
                plt.xlabel('User')
                plt.ylabel('Time (seconds)')
                plt.show()
            return sparse.csr matrix((data, (rows, cols)), shape=(no of users,
        no of users)), time taken
In [0]: start = datetime.now()
        u u sim sparse, = compute user similarity(train sparse matrix, comput
        e for few=True, top = 100,
                                                             verbose=True)
        print("-"*100)
        print("Time taken :",datetime.now()-start)
        Computing top 100 similarities for each user...
        computing done for 20 users [ time elapsed : 0:03:20.300488 ]
        computing done for 40 users [ time elapsed : 0:06:38.518391 ]
        computing done for 60 users [ time elapsed : 0:09:53.143126
        computing done for 80 users [ time elapsed : 0:13:10.080447 ]
        computing done for 100 users [ time elapsed : 0:16:24.711032 ]
        Creating Sparse matrix from the computed similarities
```



Time taken : 0:16:33.618931

3.4.1.2 Trying with reduced dimensions (Using TruncatedSVD for dimensionality reduction of user vector)

We have 405,041 users in out training set and computing similarities between them..(
 17K dimensional vector..) is time consuming..

- From above plot, It took roughly 8.88 sec for computing similar users for one user
- We have 405,041 users with us in training set.

 $405041 \times 8.88 = 3596764.08 \sec = 59946.068 \min = 999.101133333$ hours = 41.629213889 days. . .

• Even if we run on 4 cores parallelly (a typical system now a days), It will still take almost **10 and 1/2** days.

IDEA: Instead, we will try to reduce the dimentsions using SVD, so that **it might** speed up the process...

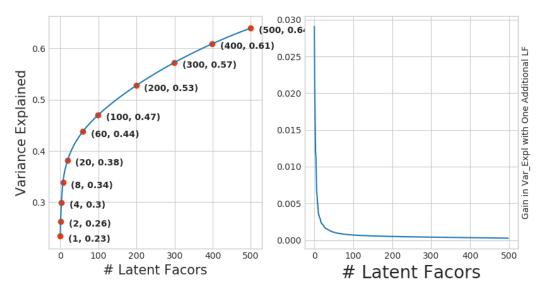
0:29:07.069783

Here,

- $\sum \longleftarrow$ (netflix_svd.singular_values_)
- $\bigvee^T \longleftarrow$ (netflix_svd.components_)
- Us not returned. instead **Projection_of_X** onto the new vectorspace is returned.

• It uses **randomized svd** internally, which returns **All 3 of them saperately**. Use that instead..

```
In [0]: expl var = np.cumsum(netflix svd.explained variance ratio )
In [0]: fig, (ax1, ax2) = plt.subplots(nrows=1, ncols=2, figsize=plt.figaspect(
         .5))
        ax1.set ylabel("Variance Explained", fontsize=15)
        ax1.set xlabel("# Latent Facors", fontsize=15)
        ax1.plot(expl var)
        # annote some (latentfactors, expl var) to make it clear
        ind = [1, 2, 4, 8, 20, 60, 100, 200, 300, 400, 500]
        ax1.scatter(x = [i-1 for i in ind], y = expl var[[i-1 for i in ind]], c
        ='#ff3300')
        for i in ind:
            ax1.annotate(s = "({}, {})".format(i, np.round(expl var[i-1], 2)),
        xy=(i-1, expl var[i-1]),
                        xytext = (i+20, expl var[i-1] - 0.01), fontweight='bol
        d')
        change in expl var = [expl var[i+1] - expl var[i] for i in range(len(ex
        pl var)-1)]
        ax2.plot(change in expl var)
        ax2.set ylabel("Gain in Var Expl with One Additional LF", fontsize=10)
        ax2.yaxis.set label position("right")
        ax2.set xlabel("# Latent Facors", fontsize=20)
        plt.show()
```



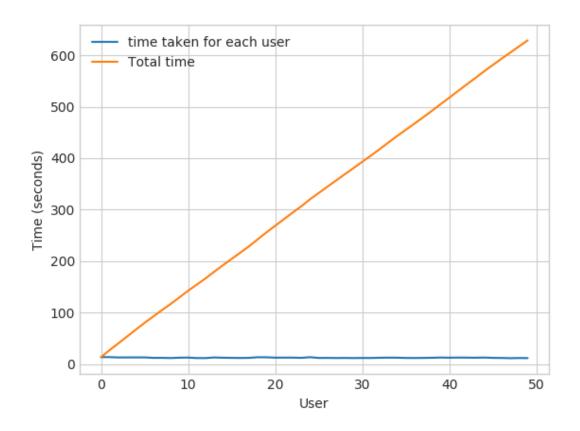
- By just taking (20 to 30) latent factors, explained variance that we could get is 20 %.
- To take it to 60%, we have to take almost 400 latent factors. It is not fare.
- It basically is the gain of variance explained, if we add one additional latent factor to it.
- By adding one by one latent factore too it, the **_gain in expained variance** with that addition is decreasing. (Obviously, because they are sorted that way).
- LHS Graph:
 - **x** --- (No of latent factos),
 - **y** --- (The variance explained by taking x latent factors)
- More decrease in the line (RHS graph) :
 - We are getting more expained variance than before.
- Less decrease in that line (RHS graph) :
 - We are not getting benifitted from adding latent factor furthur. This is what is shown in the plots.
- RHS Graph:
 - x --- (No of latent factors),
 - y --- (Gain n Expl_Var by taking one additional latent factor)

```
In [0]: # Let's project our Original U_M matrix into into 500 Dimensional spac
e...
start = datetime.now()
trunc_matrix = train_sparse_matrix.dot(netflix_svd.components_.T)
print(datetime.now() - start)
0:00:45.670265

In [0]: type(trunc_matrix), trunc_matrix.shape
Out[0]: (numpy.ndarray, (2649430, 500))
```

• Let's convert this to actual sparse matrix and store it for future purposes

```
In [0]: if not os.path.isfile('trunc sparse matrix.npz'):
            # create that sparse sparse matrix
            trunc sparse matrix = sparse.csr matrix(trunc matrix)
            # Save this truncated sparse matrix for later usage...
            sparse.save npz('trunc sparse matrix', trunc sparse matrix)
        else:
            trunc sparse matrix = sparse.load npz('trunc sparse matrix.npz')
In [0]: trunc sparse matrix.shape
Out[0]: (2649430, 500)
In [0]: start = datetime.now()
        trunc u u sim matrix, = compute user similarity(trunc sparse matrix,
        compute for few=True, top=50, verbose=True,
                                                         verb for n rows=10)
        print("-"*50)
        print("time:",datetime.now()-start)
        Computing top 50 similarities for each user...
        computing done for 10 users [ time elapsed : 0:02:09.746324 ]
        computing done for 20 users [ time elapsed : 0:04:16.017768
        computing done for 30 users [ time elapsed : 0:06:20.861163 ]
        computing done for 40 users [ time elapsed : 0:08:24.933316 ]
        computing done for 50 users [ time elapsed : 0:10:28.861485 ]
        Creating Sparse matrix from the computed similarities
```



time: 0:10:52.658092

: This is taking more time for each user than Original one.

- from above plot, It took almost 12.18 for computing similar users for one user
- We have 405041 users with us in training set.
- $405041 \times 12.18 ==== 4933399.38 \sec ==== 82223.323 \min ==== 1370.388716667 \text{ hours} ==== 57.099529861 \text{ days.}..$

■ Even we run on 4 cores parallelly (a typical system now a days), It will still take almost (14 - 15) days.

• Why did this happen...??

- Just think about it. It's not that difficult.

-----get it ??)-----

Is there any other way to compute user user similarity..??

-An alternative is to compute similar users for a particular user, whenenver required (ie., Run time)

- We maintain a binary Vector for users, which tells us whether we already computed or not..
- ***If not*** :
- Compute top (let's just say, 1000) most similar users for this given user, and add this to our datastructure, so that we can just access it(similar users) without recomputing it again.

- ***If It is already Computed***:

- Just get it directly from our datastructure, which has tha t information.
- In production time, We might have to recompute similaritie s, if it is computed a long time ago. Because user preferences c hanges over time. If we could maintain some kind of Timer, which when expires, we have to update it (recompute it).

- ***Which datastructure to use:***

- It is purely implementation dependant.
- One simple method is to maintain a **Dictionary Of Diction

```
aries**.

- **key :** _userid_

- __value__: _Again a dictionary_

- __key__ : _Similar User_

- __value__: _Similarity Value_
```

3.4.2 Computing Movie-Movie Similarity matrix

```
In [0]: start = datetime.now()
        if not os.path.isfile('m m sim sparse.npz'):
            print("It seems you don't have that file. Computing movie movie sim
        ilarity...")
            start = datetime.now()
            m m sim sparse = cosine similarity(X=train sparse matrix.T, dense o
        utput=False)
            print("Done..")
            # store this sparse matrix in disk before using it. For future purp
            print("Saving it to disk without the need of re-computing it agai
        n.. ")
            sparse.save npz("m m sim sparse.npz", m m sim sparse)
            print("Done..")
        else:
            print("It is there, We will get it.")
            m m sim sparse = sparse.load npz("m m sim sparse.npz")
            print("Done ...")
        print("It's a ",m m sim sparse.shape," dimensional matrix")
        print(datetime.now() - start)
        It seems you don't have that file. Computing movie movie similarity...
        Done..
        Saving it to disk without the need of re-computing it again..
        Done..
               (17771 17771) dimensional matrix
```

```
It's a (1///I, 1///I) ulmensional matrix
         0:10:02.736054
In [0]: m m sim sparse.shape
Out[0]: (17771, 17771)

    Even though we have similarity measure of each movie, with all other movies, We

            generally don't care much about least similar movies.

    Most of the times, only top_xxx similar items matters. It may be 10 or 100.

    We take only those top similar movie ratings and store them in a saperate dictionary.

In [0]: movie ids = np.unique(m m sim sparse.nonzero()[1])
In [0]: start = datetime.now()
         similar movies = dict()
         for movie in movie ids:
             # get the top similar movies and store them in the dictionary
             sim movies = m m sim sparse[movie].toarray().ravel().argsort()[::-1
         ][1:]
             similar movies[movie] = sim movies[:100]
         print(datetime.now() - start)
         # just testing similar movies for movie 15
         similar movies[15]
         0:00:33.411700
Out[0]: array([ 8279, 8013, 16528, 5927, 13105, 12049, 4424, 10193, 17590,
                 4549. 3755.
                                 590, 14059, 15144, 15054, 9584, 9071, 6349,
                16402, 3973, 1720, 5370, 16309, 9376, 6116, 4706, 2818,
                  778, 15331, 1416, 12979, 17139, 17710, 5452, 2534,
                15188, 8323, 2450, 16331, 9566, 15301, 13213, 14308, 15984,
                10597, 6426, 5500, 7068, 7328, 5720, 9802,
                                                                      376, 13013,
```

8003, 10199, 3338, 15390, 9688, 16455, 11730, 4513,

17584, 4376, 8988, 8873, 5921, 2716, 14679, 11947, 11981,

509, 5865, 9166, 17115, 16334, 1942, 7282,

12762, 2187,

598,

```
4649, 565, 12954, 10788, 10220, 10963, 9427, 1690, 5107, 7859, 5969, 1510, 2429, 847, 7845, 6410, 13931, 9840, 3706])
```

3.4.3 Finding most similar movies using similarity matrix

Does Similarity really works as the way we expected...?

Let's pick some random movie and check for its similar movies....

Tokenization took: 4.50 ms
Type conversion took: 165.72 ms
Parser memory cleanup took: 0.01 ms

Out[0]:

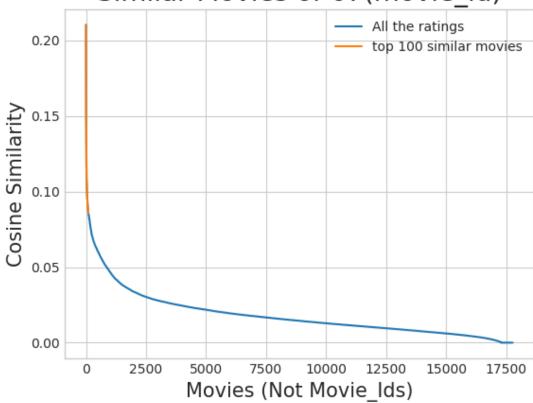
	year_of_release	title
movie_id		
1	2003.0	Dinosaur Planet
2	2004.0	Isle of Man TT 2004 Review
3	1997.0	Character
4	1994.0	Paula Abdul's Get Up & Dance
5	2004.0	The Rise and Fall of ECW

Similar Movies for 'Vampire Journals'

```
In [0]: mv id = 67
        print("\nMovie ---->", movie titles.loc[mv id].values[1])
        print("\nIt has {} Ratings from users.".format(train sparse matrix[:,mv
        id].getnnz()))
        print("\nWe have {} movies which are similar to this and we will get on
        ly top most..".format(m m sim sparse[:,mv id].getnnz()))
        Movie ----> Vampire Journals
        It has 270 Ratings from users.
        We have 17284 movies which are similar to this and we will get only top
        most..
In [0]: similarities = m m sim sparse[mv id].toarray().ravel()
        similar indices = similarities.argsort()[::-1][1:]
        similarities[similar indices]
        sim indices = similarities.argsort()[::-1][1:] # It will sort and rever
        se the array and ignore its similarity (ie.,1)
                                                        # and return its indices
        (movie ids)
        plt.plot(similarities[sim indices], label='All the ratings')
        plt.plot(similarities[sim indices[:100]], label='top 100 similar movie
        plt.title("Similar Movies of {}(movie id)".format(mv id), fontsize=20)
        plt.xlabel("Movies (Not Movie Ids)", fontsize=15)
        plt.ylabel("Cosine Similarity", fontsize=15)
```

plt.legend()
plt.show()

Similar Movies of 67(movie_id)



Top 10 similar movies

```
In [0]: movie_titles.loc[sim_indices[:10]]
Out[0]:
```

	year_of_release	title
movie_id		
323	1999.0	Modern Vampires
4044	1998.0	Subspecies 4: Bloodstorm
1688	1993.0	To Sleep With a Vampire
13962	2001.0	Dracula: The Dark Prince
12053	1993.0	Dracula Rising
16279	2002.0	Vampires: Los Muertos
4667	1996.0	Vampirella
1900	1997.0	Club Vampire
13873	2001.0	The Breed
15867	2003.0	Dracula II: Ascension

Similarly, we can *find similar users* and compare how similar they are.

4. Machine Learning Models



In [3]: def get_sample_sparse_matrix(sparse_matrix, no_users, no_movies, path,

```
verbose = True):
       It will get it from the ''path'' if it is present or It will c
reate
       and store the sampled sparse matrix in the path specified.
   # get (row, col) and (rating) tuple from sparse matrix...
   row ind, col ind, ratings = sparse.find(sparse matrix)
   users = np.unique(row ind)
   movies = np.unique(col ind)
    print("Original Matrix : (users, movies) -- ({} {})".format(len(use
rs), len(movies)))
    print("Original Matrix : Ratings -- {}\n".format(len(ratings)))
   # It just to make sure to get same sample everytime we run this pro
gram..
   # and pick without replacement....
   np.random.seed(15)
   sample users = np.random.choice(users, no users, replace=False)
    sample_movies = np.random.choice(movies, no movies, replace=False)
   # get the boolean mask or these sampled items in originl row/col in
ds..
   mask = np.logical and( np.isin(row ind, sample users),
                      np.isin(col ind, sample movies) )
    sample sparse matrix = sparse.csr matrix((ratings[mask], (row ind[m
ask], col ind[mask])),
                                             shape=(max(sample users)+1
, max(sample movies)+1))
    if verbose:
        print("Sampled Matrix : (users, movies) -- ({} {})".format(len(
sample users), len(sample movies)))
        print("Sampled Matrix : Ratings --", format(ratings[mask].shape
[0]))
    print('Saving it into disk for furthur usage..')
```

4.1 Sampling Data

4.1.1 Build sample train data from the train data

4.1.2 Build sample test data from the test data

```
In [ ]: start = datetime.now()

path = "sample_test_sparse_matrix.npz"
   if os.path.isfile(path):
        print("It is present in your pwd, getting it from disk....")
        # just get it from the disk instead of computing it
```

4.2 Finding Global Average of all movie ratings, Average rating per User, and Average rating per Movie (from sampled train)

```
In [14]: sample_train_averages = dict()
```

4.2.1 Finding Global Average of all movie ratings

```
In [15]: # get the global average of ratings in our train set.
    global_average = sample_train_sparse_matrix.sum()/sample_train_sparse_m
    atrix.count_nonzero()
    sample_train_averages['global'] = global_average
    sample_train_averages
```

Out[15]: {'global': 3.5875813607223455}

4.2.2 Finding Average rating per User

Average rating of user 1515220 : 3.923076923076923

.....ago .a.i.g o. acc. icicic . c.o.co, colco, colco

4.2.3 Finding Average rating per Movie

```
In [19]: sample_train_averages['movie'] = get_average_ratings(sample_train_spar
    se_matrix, of_users=False)
    print('\n AVerage rating of movie 15153 :',sample_train_averages['movi
    e'][15153])
```

AVerage rating of movie 15153 : 2.752

4.3 Featurizing data

```
In [20]: print('\n No of ratings in Our Sampled train matrix is : {}\n'.format(s
    ample_train_sparse_matrix.count_nonzero()))
    print('\n No of ratings in Our Sampled test matrix is : {}\n'.format(s
    ample_test_sparse_matrix.count_nonzero()))
No of ratings in Our Sampled train matrix is : 856986
```

4.3.1 Featurizing data for regression problem

No of ratings in Our Sampled test matrix is: 21406

4.3.1.1 Featurizing train data

```
In [21]: # get users, movies and ratings from our samples train sparse matrix
    sample_train_users, sample_train_movies, sample_train_ratings = sparse.
    find(sample_train_sparse_matrix)
```

```
# It took me almost 10 hours to prepare this train dataset.#
       start = datetime.now()
       if os.path.isfile('reg train.csv'):
           print("File already exists you don't have to prepare again..." )
       else:
           print('preparing {} tuples for the dataset..\n'.format(len(sample t
       rain ratings)))
          with open('reg train.csv', mode='w') as reg data file:
              count = 0
              for (user, movie, rating) in zip(sample train users, sample tr
       ain movies, sample train ratings):
                 st = datetime.now()
              # print(user, movie)
                 #----- Ratings of "movie" by similar users
        of "user" -----
                 # compute the similar Users of the "user"
                 user sim = cosine_similarity(sample_train_sparse_matrix[use
       r], sample train sparse matrix).ravel()
                 top sim users = user sim.argsort()[::-1][1:] # we are ignor
       ing 'The User' from its similar users.
                 # get the ratings of most similar users for this movie
                 top ratings = sample train sparse matrix[top sim users, mov
       iel.toarray().ravel()
                 # we will make it's length "5" by adding movie averages to
                 top sim users ratings = list(top ratings[top ratings != 0]
       [:5])
                 top sim users ratings.extend([sample train averages['movie'
       [[movie]]*(5 - len(top sim users ratings)))
                 print(top sim users ratings, end=" ")
                 #----- Ratings by "user" to similar movies
        of "movie" -----
                 # compute the similar movies of the "movie"
                 movie sim = cosine similarity(sample train sparse matrix[:,
       movie].T, sample train sparse matrix.T).ravel()
```

```
top_sim_movies = movie_sim.argsort()[::-1][1:] # we are ign
oring 'The User' from its similar users.
           # get the ratings of most similar movie rated by this use
r..
           top ratings = sample train sparse matrix[user, top sim movi
es].toarray().ravel()
           # we will make it's length "5" by adding user averages to.
           top sim movies ratings = list(top ratings[top ratings != 0]
[:5])
           top sim movies ratings.extend([sample train averages['user'
][user]]*(5-len(top sim movies ratings)))
             print(top sim movies ratings, end=" : -- ")
           #-----prepare the row to be stores in a file---
            row = list()
           row.append(user)
            row.append(movie)
           # Now add the other features to this data...
            row.append(sample train averages['global']) # first feature
           # next 5 features are similar users "movie" ratings
            row.extend(top sim users ratings)
           # next 5 features are "user" ratings for similar movies
            row.extend(top sim movies ratings)
           # Avg user rating
            row.append(sample train averages['user'][user])
           # Ava movie ratina
            row.append(sample train averages['movie'][movie])
           # finalley, The actual Rating of this user-movie pair...
            row.append(rating)
            count = count + 1
           # add rows to the file opened..
            reg_data_file.write(','.join(map(str, row)))
            reg data file.write('\n')
           if (count)%10000 == 0:
               # print(','.join(map(str, row)))
               print("Done for {} rows----- {}".format(count, datetime
```

```
.now() - start))
print(datetime.now() - start)
```

Reading from the file to make a Train_dataframe

```
In [23]: reg_train = pd.read_csv('reg_train.csv', names = ['user', 'movie', 'GAv
g', 'sur1', 'sur2', 'sur3', 'sur4', 'sur5', 'smr1', 'smr2', 'smr3', 'smr
4', 'smr5', 'UAvg', 'MAvg', 'rating'], header=None)
reg_train.head()
```

Out[23]:

	usei	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
(174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	4.0	3.0	2.0	
,	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	2.0	3.0	3.0	
2	555770	10	3.587581	4.0	5.0	4.0	4.0	5.0	4.0	2.0	5.0	4.0	4.0	
3	767518	10	3.587581	2.0	5.0	4.0	4.0	3.0	5.0	5.0	4.0	4.0	3.0	
4	894393	10	3.587581	3.0	5.0	4.0	4.0	3.0	4.0	4.0	4.0	4.0	4.0	

- **GAvg**: Average rating of all the ratings
- Similar users rating of this movie:
 - sur1, sur2, sur3, sur4, sur5 (top 5 similar users who rated that movie..)
- Similar movies rated by this user:
 - smr1, smr2, smr3, smr4, smr5 (top 5 similar movies rated by this movie..)
- UAvg : User's Average rating

- MAvg : Average rating of this movie
- rating : Rating of this movie by this user.

4.3.1.2 Featurizing test data

```
In [24]: # get users, movies and ratings from the Sampled Test
         sample test users, sample test movies, sample test ratings = sparse.fin
         d(sample test sparse matrix)
In [25]: sample train averages['global']
Out[25]: 3.5875813607223455
In [ ]: start = datetime.now()
         if os.path.isfile('reg test.csv'):
             print("It is already created...")
         else:
             print('preparing {} tuples for the dataset..\n'.format(len(sample t
         est ratings)))
             with open('reg test.csv', mode='w') as reg data file:
                 for (user, movie, rating) in zip(sample test users, sample tes
         t movies, sample test ratings):
                     st = datetime.now()
          #----- Ratings of "movie" by similar users of "user" -----
                     #print(user, movie)
                     try:
                         # compute the similar Users of the "user"
```

```
user_sim = cosine_similarity(sample_train_sparse_matrix
[user], sample train sparse matrix).ravel()
               top sim users = user sim.argsort()[::-1][1:] # we are i
gnoring 'The User' from its similar users.
               # get the ratings of most similar users for this movie
               top ratings = sample train sparse matrix[top sim users,
movie].toarray().ravel()
               # we will make it's length "5" by adding movie averages
 to .
               top sim users ratings = list(top ratings[top ratings !=
0][:5])
               top sim users ratings.extend([sample train averages['mo
vie'][movie]]*(5 - len(top sim users ratings)))
               # print(top sim users ratings, end="--")
           except (IndexError, KeyError):
               # It is a new User or new Movie or there are no ratings
for given user for top similar movies...
               ######## Cold STart Problem ########
               top sim users ratings.extend([sample train averages['gl
obal']]*(5 - len(top sim users ratings)))
               #print(top sim users ratings)
           except:
               print(user, movie)
               # we just want KeyErrors to be resolved. Not every Exce
ption...
               raise
           #----- Ratings by "user" to similar movies
of "movie" -----
           try:
               # compute the similar movies of the "movie"
               movie sim = cosine similarity(sample train sparse matri
x[:,movie].T, sample train sparse matrix.T).ravel()
               top sim movies = movie sim.argsort()[::-1][1:] # we are
ignoring 'The User' from its similar users.
               # get the ratings of most similar movie rated by this u
```

```
ser..
                top ratings = sample train sparse matrix[user, top sim
movies].toarray().ravel()
                # we will make it's length "5" by adding user averages
 to.
                top sim movies ratings = list(top ratings[top ratings !
= 01[:51)
                top sim movies ratings.extend([sample train averages['u
ser'][user]]*(5-len(top sim movies ratings)))
                #print(top sim movies ratings)
            except (IndexError, KeyError):
                #print(top sim movies ratings, end=" : -- ")
                top sim movies ratings.extend([sample train averages['g
lobal']]*(5-len(top sim movies ratings)))
                #print(top sim movies ratings)
            except:
                raise
            #-----prepare the row to be stores in a file---
            row = list()
            # add usser and movie name first
            row.append(user)
            row.append(movie)
            row.append(sample train averages['global']) # first feature
           #print(row)
            # next 5 features are similar users "movie" ratings
            row.extend(top sim users ratings)
           #print(row)
           # next 5 features are "user" ratings for similar movies
            row.extend(top sim movies ratings)
           #print(row)
           # Avg user rating
            try:
                row.append(sample train averages['user'][user])
           except KeyError:
                row.append(sample train averages['global'])
            except:
                raise
```

```
#print(row)
           # Avg movie rating
           try:
                row.append(sample train averages['movie'][movie])
           except KeyError:
                row.append(sample train averages['global'])
           except:
                raise
           #print(row)
           # finalley, The actual Rating of this user-movie pair...
           row.append(rating)
           #print(row)
           count = count + 1
           # add rows to the file opened..
            reg data file.write(','.join(map(str, row)))
           #print(','.join(map(str, row)))
           reg data file.write('\n')
           if (count)%1000 == 0:
               #print(','.join(map(str, row)))
               print("Done for {} rows----- {}".format(count, datetime
.now() - start))
   print("",datetime.now() - start)
```

Reading from the file to make a test dataframe

Out[27]: _____

		user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1
(0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581
2	941866	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581
3	1280761	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581

- **GAvg**: Average rating of all the ratings
- Similar users rating of this movie:
 - sur1, sur2, sur3, sur4, sur5 (top 5 simiular users who rated that movie..)
- Similar movies rated by this user:
 - smr1, smr2, smr3, smr4, smr5 (top 5 simiular movies rated by this movie..)
- UAvg : User AVerage rating
- MAvg : Average rating of this movie
- rating : Rating of this movie by this user.

4.3.2 Transforming data for Surprise models

In [28]: from surprise import Reader, Dataset

4.3.2.1 Transforming train data

- We can't give raw data (movie, user, rating) to train the model in Surprise library.
- They have a saperate format for TRAIN and TEST data, which will be useful for training the models like SVD, KNNBaseLineOnly....etc..,in Surprise.
- We can form the trainset from a file, or from a Pandas DataFrame.
 http://surprise.readthedocs.io/en/stable/getting_started.html#load-dom-dataframe-py

```
In [29]: # It is to specify how to read the dataframe.
# for our dataframe, we don't have to specify anything extra..
reader = Reader(rating_scale=(1,5))

# create the traindata from the dataframe...
train_data = Dataset.load_from_df(reg_train[['user', 'movie', 'rating']], reader)

# build the trainset from traindata.., It is of dataset format from sur prise library..
trainset = train_data.build_full_trainset()
```

4.3.2.2 Transforming test data

• Testset is just a list of (user, movie, rating) tuples. (Order in the tuple is impotant)

4.4 Applying Machine Learning models

• Global dictionary that stores rmse and mape for all the models....

It stores the metrics in a dictionary of dictionaries

keys : model names(string)
value: dict(key : metric, value : value)

```
In [31]: models_evaluation_train = dict()
    models_evaluation_test = dict()
    models_evaluation_train, models_evaluation_test
Out[31]: ({}, {})
```

Utility functions for running regression models

```
# fit the model
   print('Training the model..')
   start =datetime.now()
   algo.fit(x train, y train, eval metric = 'rmse')
   print('Done. Time taken : {}\n'.format(datetime.now()-start))
   print('Done \n')
   # from the trained model, get the predictions....
   print('Evaluating the model with TRAIN data...')
   start =datetime.now()
   y train pred = algo.predict(x train)
   # get the rmse and mape of train data...
   rmse train, mape train = get error metrics(y train.values, y train
pred)
   # store the results in train results dictionary...
   train results = {'rmse': rmse train,
                   'mape' : mape train,
                   'predictions' : y train pred}
   # get the test data predictions and compute rmse and mape
   print('Evaluating Test data')
   y test pred = algo.predict(x test)
   rmse test, mape test = get error metrics(y true=y test.values, y pr
ed=y test pred)
   # store them in our test results dictionary.
   test results = {'rmse': rmse test,
                   'mape' : mape test,
                   'predictions':y test pred}
   if verbose:
       print('\nTEST DATA')
       print('-'*30)
       print('RMSE : ', rmse test)
       print('MAPE : ', mape test)
   # return these train and test results...
```

```
return train_results, test_results
```

Utility functions for Surprise modes

```
In [33]: # it is just to makesure that all of our algorithms should produce same
       results
      # everytime they run...
      my seed = 15
      random.seed(my seed)
      np.random.seed(my seed)
      # get (actual list , predicted list) ratings given list
      # of predictions (prediction is a class in Surprise).
      def get ratings(predictions):
         actual = np.array([pred.r ui for pred in predictions])
         pred = np.array([pred.est for pred in predictions])
         return actual, pred
      # get ''rmse'' and ''mape'' , given list of prediction objecs
      def get errors(predictions, print them=False):
         actual, pred = get ratings(predictions)
         rmse = np.sqrt(np.mean((pred - actual)**2))
         mape = np.mean(np.abs(pred - actual)/actual)
         return rmse, mape*100
      ##########
```

```
# It will return predicted ratings, rmse and mape of both train and tes
t data #
###########
def run surprise(algo, trainset, testset, verbose=True):
       return train dict, test dict
       It returns two dictionaries, one for train and the other is for
 test
       Each of them have 3 key-value pairs, which specify ''rmse'',
 ''mape'', and ''predicted ratings''.
   start = datetime.now()
   # dictionaries that stores metrics for train and test...
   train = dict()
   test = dict()
   # train the algorithm with the trainset
   st = datetime.now()
   print('Training the model...')
   algo.fit(trainset)
   print('Done. time taken : {} \n'.format(datetime.now()-st))
   # ------ Evaluating train data-----#
   st = datetime.now()
   print('Evaluating the model with train data..')
   # get the train predictions (list of prediction class inside Surpri
se)
   train preds = algo.test(trainset.build testset())
   # get predicted ratings from the train predictions...
   train actual ratings, train pred ratings = get ratings(train preds)
   # get ''rmse'' and ''mape'' from the train predictions.
   train rmse, train mape = get errors(train preds)
   print('time taken : {}'.format(datetime.now()-st))
   if verbose:
       print('-'*15)
       print('Train Data')
```

```
print('-'*15)
       print("RMSE : {}\n\nMAPE : {}\n".format(train rmse, train mape
))
   #store them in the train dictionary
    if verbose:
       print('adding train results in the dictionary..')
   train['rmse'] = train rmse
   train['mape'] = train mape
   train['predictions'] = train pred ratings
   #-----#
    st = datetime.now()
    print('\nEvaluating for test data...')
   # get the predictions( list of prediction classes) of test data
   test preds = algo.test(testset)
   # get the predicted ratings from the list of predictions
   test actual ratings, test pred ratings = get ratings(test preds)
   # get error metrics from the predicted and actual ratings
   test rmse, test mape = get errors(test preds)
    print('time taken : {}'.format(datetime.now()-st))
    if verbose:
       print('-'*15)
       print('Test Data')
       print('-'*15)
       print("RMSE : {}\n\nMAPE : {}\n".format(test rmse, test mape))
   # store them in test dictionary
    if verbose:
       print('storing the test results in test dictionary...')
   test['rmse'] = test rmse
   test['mape'] = test mape
   test['predictions'] = test pred ratings
    print('\n'+'-'*45)
    print('Total time taken to run this algorithm :', datetime.now() -
start)
```

```
# return two dictionaries train and test
return train, test
```

4.4.1 XGBoost with initial 13 features

```
In [34]: import os
         os.environ['KMP DUPLICATE LIB OK']='True'
         from xgboost import XGBClassifier
         from xgboost import XGBRegressor
In [35]: import xqboost as xqb
         from sklearn.model selection import RandomizedSearchCV
In [36]: %%time
         # prepare Train data
         x train = reg train.drop(['user','movie','rating'], axis=1)
         y train = reg train['rating']
         # Prepare Test data
         x test = reg test df.drop(['user', 'movie', 'rating'], axis=1)
         y test = reg test df['rating']
         x cfl=xqb.XGBRegressor()
         # https://www.analyticsvidhya.com/blog/2016/03/complete-guide-parameter
         -tuning-xgboost-with-codes-python/
         prams={
              'learning rate': [0.01,0.03,0.05,0.1,0.15,0.2],
              'n estimators':[100,200,300,400,500],
              'max depth':[3,4,5,6,7],
              'colsample bytree':[0.1,0.3,0.5,1],
              'subsample': [0.1,0.3,0.5,1]
         random cfl1=RandomizedSearchCV(x cfl,param distributions=prams,verbose=
```

```
10, n jobs=-1,)
         random_cfl1.fit(x_train,y train)
         C:\Anaconda\lib\site-packages\sklearn\model selection\ split.py:1978: F
         utureWarning: The default value of cv will change from 3 to 5 in versio
         n 0.22. Specify it explicitly to silence this warning.
           warnings.warn(CV WARNING, FutureWarning)
         [Parallel(n jobs=-1)]: Using backend LokyBackend with 4 concurrent work
         ers.
         Fitting 3 folds for each of 10 candidates, totalling 30 fits
         [Parallel(n jobs=-1)]: Done 5 tasks
                                                     elapsed: 9.0min
         [Parallel(n jobs=-1)]: Done 10 tasks
                                                     elapsed: 13.4min
         [Parallel(n jobs=-1)]: Done 17 tasks
                                                    | elapsed: 15.3min
         [Parallel(n jobs=-1)]: Done 27 out of 30 | elapsed: 22.7min remainin
         q: 2.5min
         [Parallel(n jobs=-1)]: Done 30 out of 30 | elapsed: 23.7min finished
         Wall time: 25min 4s
In [37]: print (random cfl1.best params )
         {'subsample': 1, 'n estimators': 200, 'max depth': 5, 'learning rate':
         0.15, 'colsample bytree': 0.3}
In [38]: %time
         # initialize Our XGBoost model...
         first algo = XGBRegressor(n estimators=200, learning rate=0.15, colsamp
         le bytree=0.3, max depth=5)
         train results, test results = run xgboost(first algo, x train, y train,
          x test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['first algo'] = train results
         models evaluation test['first algo'] = test results
         xgb.plot importance(first algo)
         plt.show()
```

Training the model..

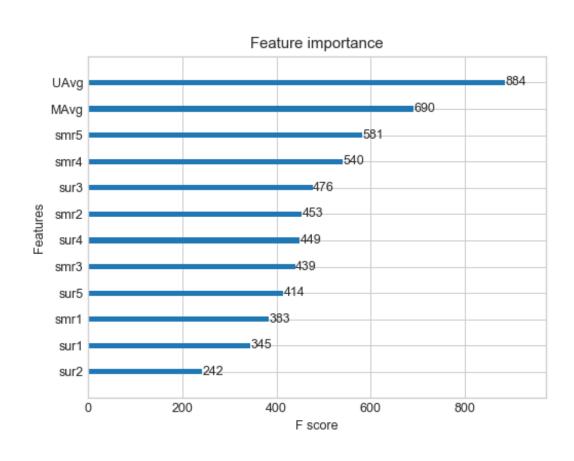
Done. Time taken : 0:01:19.299470

Done

Evaluating the model with TRAIN data... Evaluating Test data

TEST DATA

RMSE : 1.0907736218871098 MAPE : 35.71177661849582



4.4.2 Suprise BaselineModel

In [39]: from surprise import BaselineOnly

Predicted_rating: (baseline prediction)

- http://surprise.readthedocs.io/en/stable/basic_algorithms.htm l#surprise.prediction_algorithms.baseline_only.BaselineOnly

$$\hat{r}_{ui}=b_{ui}=\mu+b_u+b_i$$

- μ : Average of all trainings in training data.
- $oldsymbol{b}_u$: User bias
- \boldsymbol{b}_i : Item bias (movie biases)

Optimization function (Least Squares Problem)

http://surprise.readthedocs.io/en/stable/prediction_algorithm s.html#baselines-estimates-configuration

$$\sum_{r_{ui} \in R_{train}} \left(r_{ui} - \left(\mu + b_u + b_i
ight)
ight)^{\,2} + \lambda \left(b_u^2 + b_i^2
ight)$$
 . [mimimize b_u

```
bsl algo = BaselineOnly(bsl options=bsl options)
# run this algorithm.., It will return the train and test results..
bsl train results, bsl test results = run surprise(bsl algo, trainset,
testset, verbose=True)
# Just store these error metrics in our models evaluation datastructure
models evaluation train['bsl algo'] = bsl train results
models evaluation test['bsl algo'] = bsl test results
Training the model...
Estimating biases using sgd...
Done. time taken: 0:00:06.707199
Evaluating the model with train data...
time taken : 0:00:09.206711
Train Data
RMSE: 0.9220478981418425
MAPE: 28.6415868708249
adding train results in the dictionary...
Evaluating for test data...
time taken: 0:00:00.322817
Test Data
RMSE: 1.076492425345033
MAPE: 35.54270596311742
storing the test results in test dictionary...
Total time taken to run this algorithm: 0:00:16.237711
```

4.4.3 XGBoost with initial 13 features + Surprise Baseline predictor

```
In [41]: import os
    os.environ['KMP_DUPLICATE_LIB_OK']='True'
    from xgboost import XGBClassifier
```

In [42]: import xgboost as xgb
from sklearn.model_selection import RandomizedSearchCV

Updating Train Data

```
In [43]: # add our baseline_predicted value as our feature..
reg_train['bslpr'] = models_evaluation_train['bsl_algo']['predictions']
reg_train.head(2)
```

Out[43]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5	
0	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	4.0	3.0	2.0	
1	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	2.0	3.0	3.0	2

Updating Test Data

In [44]: # add that baseline predicted ratings with Surprise to the test data as
 well
 reg_test_df['bslpr'] = models_evaluation_test['bsl_algo']['prediction
 s']
 reg_test_df.head(2)

Out[44]:

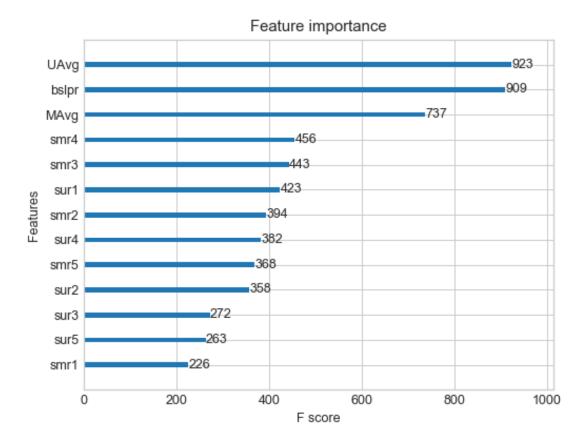
	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
--	------	-------	------	------	------	------	------	------	------	--

0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3
	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3

In [45]: # prepare train data x train = reg train.drop(['user', 'movie', 'rating'], axis=1) y train = req train['rating'] # Prepare Test data x_test = reg_test_df.drop(['user', 'movie', 'rating'], axis=1) y test = reg test df['rating'] x cfl=xgb.XGBRegressor() # https://www.analyticsvidhya.com/blog/2016/03/complete-guide-parameter -tuning-xgboost-with-codes-python/ prams={ 'learning rate': [0.01,0.03,0.05,0.1,0.15,0.2], 'n estimators':[100,200,300,400,500], 'max depth':[3,4,5,6,7], 'colsample bytree': [0.1,0.3,0.5,1], 'subsample': [0.1,0.3,0.5,1] random cfl1=RandomizedSearchCV(x cfl,param distributions=prams,verbose= 10, n jobs=-1,)random cfl1.fit(x train,y train) C:\Anaconda\lib\site-packages\sklearn\model selection\ split.py:1978: F utureWarning: The default value of cv will change from 3 to 5 in version n 0.22. Specify it explicitly to silence this warning. warnings.warn(CV WARNING, FutureWarning) [Parallel(n jobs=-1)]: Using backend LokyBackend with 4 concurrent work ers. Fitting 3 folds for each of 10 candidates, totalling 30 fits [Parallel(n jobs=-1)]: Done | elapsed: 3.8min 5 tasks

```
[Parallel(n jobs=-1)]: Done 10 tasks
                                                      elapsed: 10.6min
         [Parallel(n jobs=-1)]: Done 17 tasks
                                                      elapsed: 17.1min
         [Parallel(n jobs=-1)]: Done 27 out of 30 | elapsed: 25.2min remainin
         q: 2.8min
         [Parallel(n jobs=-1)]: Done 30 out of 30 | elapsed: 28.0min finished
Out[45]: RandomizedSearchCV(cv='warn', error score='raise-deprecating',
                            estimator=XGBRegressor(base score=0.5, booster='gbtr
         ee',
                                                   colsample bylevel=1,
                                                   colsample bytree=1, gamma=0,
                                                   learning rate=0.1, max delta
         step=0,
                                                   max depth=3, min child weight
         =1,
                                                   missing=None, n estimators=10
         Θ,
                                                   n jobs=1, nthread=None,
                                                   objective='reg:linear',
                                                   random state=0, reg_alpha=0,
                                                   reg lambda=1, scale ...
                                                   seed=None, silent=True, subsa
         mple=1),
                            iid='warn', n iter=10, n jobs=-1,
                            param distributions={'colsample bytree': [0.1, 0.3,
         0.5, 1],
                                                  'learning rate': [0.01, 0.03,
         0.05, 0.1,
                                                                   0.15, 0.2],
                                                  'max depth': [3, 4, 5, 6, 7],
                                                  'n estimators': [100, 200, 300,
         400.
                                                                   5001.
                                                  'subsample': [0.1, 0.3, 0.5,
         1]},
                            pre dispatch='2*n jobs', random state=None, refit=Tr
         ue,
                            return train score=False, scoring=None, verbose=10)
```

```
In [46]: print (random cfl1.best params )
         {'subsample': 1, 'n estimators': 100, 'max depth': 6, 'learning rate':
         0.15, 'colsample bytree': 0.3}
In [47]: %%time
         # initialize Our XGBoost model...
         xgb bsl = XGBRegressor(n estimators=100, learning rate=0.15, colsample
         bytree=0.3, max depth=6)
         train results, test results = run xgboost(xgb bsl, x train, y train, x
         test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['xgb bsl'] = train results
         models evaluation test['xqb bsl'] = test results
         xgb.plot_importance(xgb_bsl)
         plt.show()
         Training the model..
         Done. Time taken: 0:01:11.205593
         Done
         Evaluating the model with TRAIN data...
         Evaluating Test data
         TEST DATA
         RMSE: 1.0834031295351851
         MAPE: 34.80245661914113
```



Wall time: 1min 23s

4.4.4 Surprise KNNBaseline predictor

In [48]: **from surprise import** KNNBaseline

- KNN BASELINE
 - http://surprise.readthedocs.io/en/stable/knn inspired.html#surprise.prediction algorithms.
- PEARSON BASELINE SIMILARITY
 - http://surprise.readthedocs.io/en/stable/similarities.html#surprise.similarities.pearson bas
- SHRINKAGE
 - 2.2 Neighborhood Models in http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf
- predicted Rating: (based on User-User similarity)

$$\hat{r}_{ui} = b_{ui} + rac{\sum\limits_{v \in N_i^k(u)} ext{sim}(u,v) \cdot (r_{vi} - b_{vi})}{\sum\limits_{v \in N_i^k(u)} ext{sim}(u,v)}$$

- b_{ui} Baseline prediction of (user, movie) rating
- $oldsymbol{N_i^k(u)}$ Set of **K similar** users (neighbours) of **user (u)** who rated **movie(i)**
- sim (u, v) Similarity between users u and v
 - Generally, it will be cosine similarity or Pearson correlation coefficient.
 - But we use shrunk Pearson-baseline correlation coefficient, which is based on the pearsonBaseline similarity (we take base line predictions instead of mean rating of user/item)
- **Predicted rating** (based on Item Item similarity):

$$\hat{r}_{ui} = b_{ui} + rac{\sum\limits_{j \in N_u^k(i)} ext{sim}(i,j) \cdot (r_{uj} - b_{uj})}{\sum\limits_{j \in N_u^k(j)} ext{sim}(i,j)}$$

Notations follows same as above (user user based predicted rating)

4.4.4.1 Surprise KNNBaseline with user user similarities

```
In [49]: # we specify , how to compute similarities and what to consider with si
         m options to our algorithm
         sim options = {'user based' : True,
                        'name': 'pearson baseline',
                        'shrinkage': 100,
                        'min support': 2
         # we keep other parameters like regularization parameter and learning r
         ate as default values.
         bsl options = {'method': 'sgd'}
         knn bsl u = KNNBaseline(k=40, sim options = sim options, bsl options =
         bsl options)
         knn bsl u train results, knn bsl u test results = run surprise(knn bsl
         u, trainset, testset, verbose=True)
         # Just store these error metrics in our models evaluation datastructure
         models evaluation train['knn bsl u'] = knn bsl u train results
         models evaluation test['knn bsl u'] = knn bsl u test results
         Training the model...
         Estimating biases using sgd...
         Computing the pearson baseline similarity matrix...
         Done computing similarity matrix.
         Done. time taken: 7:00:33.442135
         Evaluating the model with train data...
         time taken : 0:42:51.871410
```

```
Train Data
         RMSE: 0.4536279292470732
         MAPE: 12.840252350475915
         adding train results in the dictionary...
         Evaluating for test data...
         time taken: 0:00:01.126505
         Test Data
         RMSE: 1.0773439567285918
         MAPE: 35.56507326097487
         storing the test results in test dictionary...
         Total time taken to run this algorithm: 7:43:26.540479
         4.4.4.2 Surprise KNNBaseline with movie movie similarities
In [50]: # we specify , how to compute similarities and what to consider with si
         m options to our algorithm
         # 'user based' : Fals => this considers the similarities of movies inst
         ead of users
         sim options = {'user based' : False,
                        'name': 'pearson baseline',
                         'shrinkage': 100,
                        'min support': 2
         # we keep other parameters like regularization parameter and learning r
         ate as default values.
         bsl options = {'method': 'sgd'}
```

```
knn bsl m = KNNBaseline(k=40, sim options = sim options, bsl options =
bsl options)
knn bsl m train results, knn bsl m test results = run surprise(knn bsl
m, trainset, testset, verbose=True)
# Just store these error metrics in our models evaluation datastructure
models evaluation train['knn bsl m'] = knn bsl m train results
models evaluation test['knn bsl m'] = knn bsl m test results
Training the model...
Estimating biases using sgd...
Computing the pearson baseline similarity matrix...
Done computing similarity matrix.
Done. time taken : 0:00:26.867479
Evaluating the model with train data...
time taken: 0:03:00.080761
Train Data
RMSE: 0.5038994796517224
MAPE: 14.168515366483724
adding train results in the dictionary...
Evaluating for test data...
time taken: 0:00:00.291199
Test Data
RMSE: 1.0780852801379566
MAPE: 35.584732179827625
storing the test results in test dictionary...
```

Total time taken to run this algorithm : 0:03:27.239439

4.4.5 XGBoost with initial 13 features + Surprise Baseline predictor + KNNBaseline predictor

- First we will run XGBoost with predictions from both KNN's (that uses
 User_User and Item_Item similarities along with our previous
 features.
- • Then we will run XGBoost with just predictions form both knn models and preditions from our baseline model.

Preparing Train data

```
In [51]: # add the predicted values from both knns to this dataframe
    reg_train['knn_bsl_u'] = models_evaluation_train['knn_bsl_u']['predicti
    ons']
    reg_train['knn_bsl_m'] = models_evaluation_train['knn_bsl_m']['predicti
    ons']
    reg_train.head(2)
```

Out[51]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	smr3	smr4	smr5
C	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	4.0	3.0	2.0
1	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	2.0	3.0	3.0

Preparing Test data

In [52]: reg_test_df['knn_bsl_u'] = models_evaluation_test['knn_bsl_u']['predict

```
ions']
reg_test_df['knn_bsl_m'] = models_evaluation_test['knn_bsl_m']['predict
ions']
reg_test_df.head(2)
```

Out[52]:

	us	er m	ovie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
•	8086	35 71	1	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3
	8987	30 71	1	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3

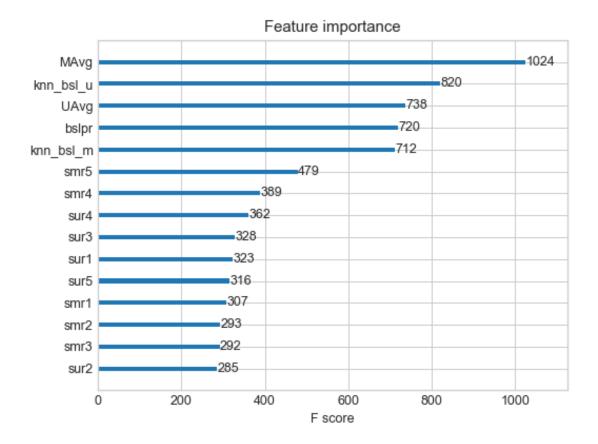
←

```
In [53]: # prepare the train data....
         x train = reg train.drop(['user', 'movie', 'rating'], axis=1)
         y train = reg train['rating']
         # prepare the train data....
         x test = reg test df.drop(['user','movie','rating'], axis=1)
         y test = reg test df['rating']
         x cfl=xgb.XGBRegressor()
         # https://www.analyticsvidhya.com/blog/2016/03/complete-guide-parameter
         -tuning-xgboost-with-codes-python/
         prams={
             'learning rate':[0.01,0.03,0.05,0.1,0.15,0.2],
              'n estimators':[100,200,300,400,500],
              'max depth':[3,4,5,6,7],
              'colsample bytree':[0.1,0.3,0.5,1],
             'subsample': [0.1,0.3,0.5,1]
         random cfl1=RandomizedSearchCV(x cfl,param distributions=prams,verbose=
         10, n jobs=-1,)
         random cfl1.fit(x train,y_train)
         C:\Anaconda\lib\site-packages\sklearn\model selection\ split.py:1978:
         FutureWarning: The default value of cv will change from 3 to 5 in ver
         sion 0.22. Specify it explicitly to silence this warning.
```

```
warnings.warn(CV WARNING, FutureWarning)
         [Parallel(n jobs=-1)]: Using backend LokyBackend with 4 concurrent wo
         rkers.
         Fitting 3 folds for each of 10 candidates, totalling 30 fits
         [Parallel(n jobs=-1)]: Done
                                       5 tasks
                                                      elapsed: 3.0min
         [Parallel(n jobs=-1)]: Done 10 tasks
                                                      elapsed: 11.5min
         [Parallel(n jobs=-1)]: Done 17 tasks
                                                     | elapsed: 14.9min
         [Parallel(n jobs=-1)]: Done 27 out of 30 | elapsed: 22.4min remaini
         ng: 2.5min
         [Parallel(n jobs=-1)]: Done 30 out of 30 | elapsed: 32.8min finishe
Out[53]: RandomizedSearchCV(cv='warn', error score='raise-deprecating',
                            estimator=XGBRegressor(base score=0.5, booster='gb
         tree',
                                                   colsample bylevel=1,
                                                   colsample bytree=1, gamma=
         Θ,
                                                   learning rate=0.1, max delt
         a step=0,
                                                   max depth=3, min child weig
         ht=1,
                                                   missing=None, n estimators=
         100,
                                                   n jobs=1, nthread=None,
                                                   objective='reg:linear',
                                                   random state=0, reg alpha=
         Θ,
                                                   reg lambda=1, scale ...
                                                   seed=None, silent=True, sub
         sample=1),
                            iid='warn', n iter=10, n jobs=-1,
                            param distributions={'colsample bytree': [0.1, 0.
         3, 0.5, 1],
                                                 'learning rate': [0.01, 0.03,
         0.05, 0.1,
                                                                   0.15, 0.2],
                                                  'max depth': [3, 4, 5, 6, 7],
                                                  'n estimators': [100, 200, 30
```

```
0, 400,
                                                                   5001,
                                                  'subsample': [0.1, 0.3, 0.5,
         1]},
                            pre dispatch='2*n jobs', random state=None, refit=
         True,
                            return train score=False, scoring=None, verbose=1
         0)
In [55]: print (random cfl1.best params )
         {'subsample': 1, 'n estimators': 500, 'max depth': 4, 'learning rate':
         0.15, 'colsample bytree': 0.3}
In [56]: %%time
         # initialize Our XGBoost model...
         knn_bsl_m = XGBRegressor(n_estimators=500, learning_rate=0.15, colsampl
         e bytree=0.3, max depth=4)
         train results, test_results = run_xgboost(knn_bsl_m, x_train, y_train,
          x test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['knn bsl m'] = train results
         models evaluation test['knn bsl m'] = test results
         xgb.plot importance(knn bsl m)
         plt.show()
         Training the model..
         Done. Time taken: 0:03:48.728128
         Done
         Evaluating the model with TRAIN data...
         Evaluating Test data
         TEST DATA
```

RMSE: 1.1103766077223982 MAPE: 33.919653444215314



Wall time: 4min 15s

4.4.6 Matrix Factorization Techniques

4.4.6.1 SVD Matrix Factorization User Movie intractions

```
In [57]: from surprise import SVD
```

http://surprise.readthedocs.io/en/stable/matrix_factorization.html#surprise.prediction_algorithms.matrix_fac

- Predicted Rating:

- \$ \large \hat r_{ui} = \mu + b_u + b_i + q_i^Tp_u \$
 \$\pmb q_i\$ Representation of item(movie) in latent facto
 r space
- \$\pmb p_u\$ Representation of user in new latent factor s
 pace
- A BASIC MATRIX FACTORIZATION MODEL in https://datajobs.com/data-science-repo/Recommender-Systems-[Netflix].pdf

- Optimization problem with user item interactions and regularization (to avoid overfitting)

```
- \alpha_{r_{ui}} \in R_{train} \ \left(r_{ui} - \hat{r}_{ui} \right) ^2 +
```

 $\label{left} $$ \lambda\left(b_i^2 + b_u^2 + \|q_i\|^2 + \|p_u\|^2\right) $$$

```
In [58]: # initiallize the model
svd = SVD(n_factors=100, biased=True, random_state=15, verbose=True)
svd_train_results, svd_test_results = run_surprise(svd, trainset, tests
et, verbose=True)
```

```
# Just store these error metrics in our models evaluation datastructure
models evaluation train['svd'] = svd train results
models evaluation test['svd'] = svd test results
Training the model...
Processing epoch 0
Processing epoch 1
Processing epoch 2
Processing epoch 3
Processing epoch 4
Processing epoch 5
Processing epoch 6
Processing epoch 7
Processing epoch 8
Processing epoch 9
Processing epoch 10
Processing epoch 11
Processing epoch 12
Processing epoch 13
Processing epoch 14
Processing epoch 15
Processing epoch 16
Processing epoch 17
Processing epoch 18
Processing epoch 19
Done. time taken : 0:01:11.351061
Evaluating the model with train data...
time taken : 0:00:10.651104
_____
Train Data
RMSE: 0.6746731413267192
MAPE: 20.05479554670084
adding train results in the dictionary...
Evaluating for test data...
time taken : 0:00:00.268972
```

Test Data
RMSE: 1.0766687955352279

MAPE: 35.448281815985524

storing the test results in test dictionary...

Total time taken to run this algorithm: 0:01:22.273159

4.4.6.2 SVD Matrix Factorization with implicit feedback from user (user rated movies)

In [59]: from surprise import SVDpp

----> 2.5 Implicit Feedback in http://courses.ischool.berkeley.edu/i290-dm/s11/SECURE/a1-koren.pdf

- Predicted Rating:

- I_n --- the set of all items rated by user u
- y_j --- Our new set of item factors that capture implicit ratings.

- Optimization problem with user item interactions and regularization (to avoid overfitting)

```
- $ \large \sum {r {ui} \in R {train}} \left(r {ui} - \hat{r} {u
             i} \right)^2 +
         \label{lem:lembdaleft} $$ \lambda\left(b i^2 + b u^2 + ||q i||^2 + ||p u||^2 + ||y i||^2\right) $$
In [60]: # initiallize the model
          svdpp = SVDpp(n factors=50, random state=15, verbose=True)
          svdpp train results, svdpp test results = run surprise(svdpp, trainset,
          testset, verbose=True)
         # Just store these error metrics in our models evaluation datastructure
         models evaluation train['svdpp'] = svdpp train results
         models evaluation test['svdpp'] = svdpp test results
         Training the model...
          processing epoch 0
          processing epoch 1
          processing epoch 2
          processing epoch 3
          processing epoch 4
          processing epoch 5
          processing epoch 6
          processing epoch 7
          processing epoch 8
          processing epoch 9
          processing epoch 10
          processing epoch 11
          processing epoch 12
          processing epoch 13
          processing epoch 14
          processing epoch 15
          processing epoch 16
          processing epoch 17
          processing epoch 18
          processing epoch 19
         Done. time taken: 0:52:06.720344
         Evaluating the model with train data...
          time taken: 0:02:04.284130
```

```
Train Data

RMSE: 0.6641918784333875

MAPE: 19.24213231265533

adding train results in the dictionary..

Evaluating for test data...
time taken: 0:00:00.269031

Test Data

RMSE: 1.0775093348069757

MAPE: 35.36329492564497

storing the test results in test dictionary...

Total time taken to run this algorithm: 0:54:11.273505
```

4.4.7 XgBoost with 13 features + Surprise Baseline + Surprise KNNbaseline + MF Techniques

Preparing Train data

```
In [61]: # add the predicted values from both knns to this dataframe
    reg_train['svd'] = models_evaluation_train['svd']['predictions']
    reg_train['svdpp'] = models_evaluation_train['svdpp']['predictions']
    reg_train.head(2)
```

Out[61]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	smr2	 smr4	smr5	ı
0	174683	10	3.587581	5.0	5.0	3.0	4.0	4.0	3.0	5.0	 3.0	2.0	3.88
1	233949	10	3.587581	4.0	4.0	5.0	1.0	3.0	2.0	3.0	 3.0	3.0	2.69

2 rows × 21 columns

Preparing Test data

```
In [62]: reg_test_df['svd'] = models_evaluation_test['svd']['predictions']
    reg_test_df['svdpp'] = models_evaluation_test['svdpp']['predictions']
    reg_test_df.head(2)
```

Out[62]:

	user	movie	GAvg	sur1	sur2	sur3	sur4	sur5	smr1	
0	808635	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3
1	898730	71	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3.587581	3

2 rows × 21 columns

```
In [63]: # prepare x_train and y_train
x_train = reg_train.drop(['user', 'movie', 'rating',], axis=1)
y_train = reg_train['rating']

# prepare test data
x_test = reg_test_df.drop(['user', 'movie', 'rating'], axis=1)
y_test = reg_test_df['rating']
x_cfl=xgb.XGBRegressor()

# https://www.analyticsvidhya.com/blog/2016/03/complete-guide-parameter
```

```
-tuning-xgboost-with-codes-python/
         prams={
             'learning rate': [0.01,0.03,0.05,0.1,0.15,0.2],
              'n estimators':[100,200,300,400,500],
              'max depth':[3,4,5,6,7],
             'colsample bytree': [0.1,0.3,0.5,1],
             'subsample': [0.1,0.3,0.5,1]
         random cfl1=RandomizedSearchCV(x cfl,param distributions=prams,verbose=
         10, n jobs=-1,)
         random cfl1.fit(x train,y train)
         C:\Anaconda\lib\site-packages\sklearn\model selection\ split.py:1978: F
         utureWarning: The default value of cv will change from 3 to 5 in versio
         n 0.22. Specify it explicitly to silence this warning.
           warnings.warn(CV WARNING, FutureWarning)
         [Parallel(n jobs=-1)]: Using backend LokyBackend with 4 concurrent work
         ers.
         Fitting 3 folds for each of 10 candidates, totalling 30 fits
         [Parallel(n jobs=-1)]: Done
                                                      elapsed: 5.8min
                                       5 tasks
                                                    | elapsed: 12.2min
         [Parallel(n jobs=-1)]: Done 10 tasks
         [Parallel(n jobs=-1)]: Done 17 tasks
                                                    | elapsed: 32.6min
         [Parallel(n jobs=-1)]: Done 27 out of 30 | elapsed: 41.5min remainin
         q: 4.6min
         [Parallel(n jobs=-1)]: Done 30 out of 30 | elapsed: 42.7min finished
Out[63]: RandomizedSearchCV(cv='warn', error score='raise-deprecating',
                            estimator=XGBRegressor(base score=0.5, booster='gbtr
         ee',
                                                   colsample bylevel=1,
                                                   colsample bytree=1, gamma=0,
                                                   learning rate=0.1, max delta
         step=0,
                                                   max depth=3, min child weight
         =1,
                                                   missing=None, n estimators=10
         Θ,
                                                   n jobs=1, nthread=None,
                                                   objective='reg:linear',
```

```
random_state=0, reg_alpha=0,
                                                    req lambda=1, scale_...
                                                    seed=None, silent=True, subsa
         mple=1),
                            iid='warn', n iter=10, n jobs=-1,
                            param distributions={'colsample bytree': [0.1, 0.3,
         0.5, 1],
                                                  'learning rate': [0.01, 0.03,
         0.05, 0.1,
                                                                    0.15, 0.2],
                                                  'max depth': [3, 4, 5, 6, 7],
                                                  'n estimators': [100, 200, 300,
         400,
                                                                   500],
                                                  'subsample': [0.1, 0.3, 0.5,
         1]},
                            pre dispatch='2*n jobs', random state=None, refit=Tr
         ue,
                            return train score=False, scoring=None, verbose=10)
In [64]: print (random cfl1.best params )
         {'subsample': 0.5, 'n_estimators': 200, 'max_depth': 6, 'learning rat
         e': 0.1, 'colsample bytree': 0.3}
In [65]: %time
         # initialize Our XGBoost model...
         xgb final = XGBRegressor(n estimators=200, learning rate=0.1, colsample
         bytree=0.3, max depth=6)
         train results, test results = run xgboost(xgb final, x train, y train,
          x test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['xgb final'] = train results
         models evaluation test['xgb final'] = test results
         xgb.plot_importance(xgb_final)
         plt.show()
```

Training the model..

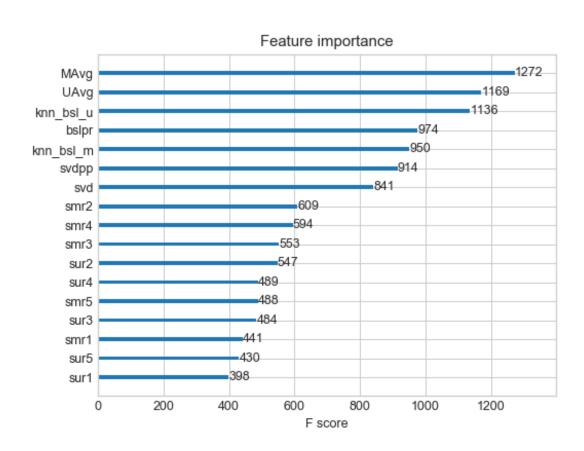
Done. Time taken : 0:03:07.562332

Done

Evaluating the model with TRAIN data... Evaluating Test data

TEST DATA

RMSE : 1.0890831045194465 MAPE : 34.501087933406566



4.4.8 XgBoost with Surprise Baseline + Surprise KNNbaseline + MF Techniques

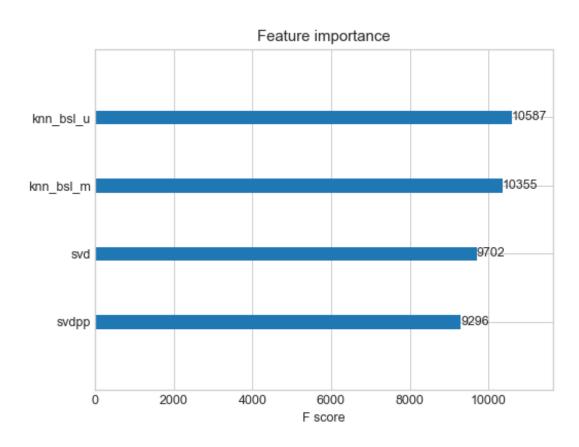
```
In [66]: # prepare train data
         x train = reg train[['knn bsl u', 'knn bsl m', 'svd', 'svdpp']]
         y train = reg train['rating']
         # test data
         x test = reg test df[['knn bsl u', 'knn bsl m', 'svd', 'svdpp']]
         y test = reg test df['rating']
         x cfl=xgb.XGBRegressor()
         # https://www.analyticsvidhya.com/blog/2016/03/complete-guide-parameter
         -tuning-xgboost-with-codes-python/
         prams={
              'learning rate': [0.01,0.03,0.05,0.1,0.15,0.2],
              'n estimators':[100,200,300,400,500],
              'max depth':[3,4,5,6,7],
             'colsample bytree':[0.1,0.3,0.5,1],
              'subsample': [0.1.0.3.0.5.1]
         random cfl1=RandomizedSearchCV(x cfl,param distributions=prams,verbose=
         10, n jobs=-1,)
         random cfl1.fit(x train,y train)
```

Fitting 3 folds for each of 10 candidates, totalling 30 fits

```
C:\Anaconda\lib\site-packages\sklearn\model_selection\_split.py:1978: F
utureWarning: The default value of cv will change from 3 to 5 in versio
n 0.22. Specify it explicitly to silence this warning.
  warnings.warn(CV_WARNING, FutureWarning)
[Parallel(n_jobs=-1)]: Using backend LokyBackend with 4 concurrent work
ers.
[Parallel(n_jobs=-1)]: Done 5 tasks | elapsed: 5.4min
```

```
[Parallel(n jobs=-1)]: Done 10 tasks
                                                      elapsed: 10.7min
         [Parallel(n jobs=-1)]: Done 17 tasks
                                                     | elapsed: 21.1min
         [Parallel(n jobs=-1)]: Done 27 out of 30 | elapsed: 36.3min remainin
         g: 4.0min
         [Parallel(n jobs=-1)]: Done 30 out of 30 | elapsed: 39.0min finished
Out[66]: RandomizedSearchCV(cv='warn', error score='raise-deprecating',
                            estimator=XGBRegressor(base score=0.5, booster='gbtr
         ee',
                                                    colsample bylevel=1,
                                                    colsample bytree=1, gamma=0,
                                                    learning rate=0.1, max delta
         step=0,
                                                    max depth=3, min child weight
         =1,
                                                    missing=None, n estimators=10
         Θ,
                                                    n jobs=1, nthread=None,
                                                    objective='reg:linear',
                                                    random state=0, reg alpha=0,
                                                    reg lambda=1, scale ...
                                                    seed=None, silent=True, subsa
         mple=1),
                            iid='warn', n iter=10, n jobs=-1,
                            param distributions={'colsample bytree': [0.1, 0.3,
         0.5, 1],
                                                  'learning rate': [0.01, 0.03,
         0.05, 0.1,
                                                                    0.15, 0.2],
                                                  'max depth': [3, 4, 5, 6, 7],
                                                  'n estimators': [100, 200, 300,
         400,
                                                                   5001.
                                                  'subsample': [0.1, 0.3, 0.5,
         1]},
                            pre dispatch='2*n jobs', random state=None, refit=Tr
         ue,
                            return train score=False, scoring=None, verbose=10)
```

```
In [67]: print (random cfl1.best params )
         {'subsample': 1, 'n_estimators': 500, 'max_depth': 7, 'learning_rate':
         0.03, 'colsample bytree': 0.5}
In [68]: %%time
         # initialize Our XGBoost model...
         xgb all models = XGBRegressor(n estimators=500, learning rate=0.03, col
         sample bytree=0.5, max depth=7)
         train results, test results = run xgboost(xgb all models, x train, y tr
         ain, x test, y test)
         # store the results in models evaluations dictionaries
         models evaluation train['xgb all models'] = train results
         models evaluation test['xqb all models'] = test results
         xgb.plot importance(xgb all models)
         plt.show()
         Training the model..
         Done. Time taken: 0:06:26.878150
         Done
         Evaluating the model with TRAIN data...
         Evaluating Test data
         TEST DATA
         RMSE: 1.0875412438882732
         MAPE: 36.20789254265627
```



Wall time: 7min 6s

4.5 Comparision between all models

In [70]: # Saving our TEST_RESULTS into a dataframe so that you don't have to ru
 n it again
 pd.DataFrame(models_evaluation_test).to_csv('small_sample_results.csv')

```
models = pd.read csv('small sample results.csv', index col=0)
         models.loc['rmse'].sort values()
Out[70]: bsl algo
                            1.076492425345033
         svd
                           1.0766687955352279
         knn bsl u
                           1.0773439567285918
         svdpp
                           1.0775093348069757
         xgb bsl
                           1.0834031295351851
         xgb all models 1.0875412438882732
         xgb final
                           1.0890831045194465
         first algo
                         1.0907736218871098
         knn bsl m
                           1.1103766077223982
         Name: rmse, dtype: object
         1.Used 25K users and 3K movies to train all of the above models. Training data took nearly six
```

- 1.Used 25K users and 3K movies to train all of the above models, Training data took nearly six days to be prepared.
- 2. From the above results we could see that User Average is the most important feature.
- 3.XgBoost with Surprise baseline gives the best result among all the XGBoost models.
- 4. Rmse may improve if we improve the training data.
- 5. Compared all the results in Pretty library.

```
In [72]: from prettytable import PrettyTable

x = PrettyTable(["Model","RMSE","MAPE"])

x.add_row(["XGboost with 13 features ","1.091","35.712"])
x.add_row(["XGboost with 13 features + Surprise Baseline Predictor","1.
083","34.802"])
x.add_row(["XGboost with 13 features + Surprise Baseline Predictor + KN
N Baseline Predictor","1.11","33.92"])
x.add_row(["XGboost with 13 features + Surprise Baseline Predictor + KN
N Baseline Predictor + MF ","1.089","34.501"])
x.add_row(["XGboost with Surprise Baseline Predictor + KNN Baseline Pr
```

```
edictor + MF ","1.088","36.208"])
print(x)
                                      Model
                 RMSE | MAPE |
                             XGboost with 13 features
               | 1.091 | 35.712 |
                XGboost with 13 features + Surprise Baseline Predicto
               | 1.083 | 34.802 |
    XGboost with 13 features + Surprise Baseline Predictor + KNN Basel
ine Predictor | 1.11 | 33.92 |
 XGboost with 13 features + Surprise Baseline Predictor + KNN Baseline
Predictor + MF | 1.089 | 34.501
        XGboost with Surprise Baseline Predictor + KNN Baseline Predi
ctor + MF | 1.088 | 36.208 |
    ----+
```