generate_new_features

January 12, 2019

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In [4]: import numpy as np
        from sklearn import datasets
        from sklearn.model_selection import train_test_split
        from sklearn.metrics import mean_squared_error
        cali = datasets.california_housing.fetch_california_housing()
       X = cali['data']
       Y = cali['target']
       X_train, X_test, Y_train, Y_test = train_test_split(X, Y, train_size=0.8)
d:\python\lib\site-packages\sklearn\model_selection\_split.py:2179: FutureWarning: From version
  FutureWarning)
In [5]: # MAE = Mean Absolute Error
        from sklearn.neighbors import KNeighborsRegressor
        regressor = KNeighborsRegressor()
        regressor.fit(X_train, Y_train)
       Y_est = regressor.predict(X_test)
        print('MAE=', mean_squared_error(Y_test, Y_est))
MAE= 1.0822040250181173
In [7]: # Standaryzation, StandardScaler
        from sklearn.preprocessing import StandardScaler
        scaler = StandardScaler()
        X_train_scaled = scaler.fit_transform(X_train)
       X_test_scaled = scaler.transform(X_test)
        regressor = KNeighborsRegressor()
        regressor.fit(X_train_scaled, Y_train)
       Y_est = regressor.predict(X_test_scaled)
       print('MAE=', mean_squared_error(Y_test, Y_est))
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In [9]: # Standaryzation, RobustScaler
        from sklearn.preprocessing import RobustScaler
        scaler = RobustScaler()
        X_train_scaled = scaler.fit_transform(X_train)
        X_test_scaled = scaler.transform(X_test)
       regressor = KNeighborsRegressor()
        regressor.fit(X_train_scaled, Y_train)
        Y_est = regressor.predict(X_test_scaled)
        print('MAE=', mean_squared_error(Y_test, Y_est))
MAE= 0.4223090293951647
In [11]: # non linear feature transformation StandardScaler
         # there is significant difference between price of house with 1 and with 3 to 5 inhab
         # but that diference decrese inversely proportional to numbers of inhabitants
         non_linear_feat = 5 # number of inhabitants
         X_train_new_feat = np.sqrt(X_train[:,non_linear_feat])
         X_train_new_feat.shape = (X_train_new_feat.shape[0], 1)
         X_train_extended = np.hstack([X_train, X_train_new_feat])
         X_test_new_feat = np.sqrt(X_test[:,non_linear_feat])
         X_test_new_feat.shape = (X_test_new_feat.shape[0], 1)
         X_test_extended = np.hstack([X_test, X_test_new_feat])
         scaler = StandardScaler()
         X_train_extended_scaled = scaler.fit_transform(X_train_extended)
         X_test_extended_scaled = scaler.fit_transform(X_test_extended)
         regressor = KNeighborsRegressor()
         regressor.fit(X_train_extended_scaled, Y_train)
         Y_est = regressor.predict(X_test_extended_scaled)
         print('MAE=', mean_squared_error(Y_test, Y_est))
MAE= 0.42601025900283035
In [12]: # non linear feature transformation RobustScaler
         # there is significant difference between price of house with 1 and with 3 to 5 inhab
         # but that diference decrese inversely proportional to numbers of inhabitants
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non_linear_feat = 5 # number of inhabitants

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X_train_new_feat = np.sqrt(X_train[:,non_linear_feat])
        X_train_new_feat.shape = (X_train_new_feat.shape[0], 1)
        X_train_extended = np.hstack([X_train, X_train_new_feat])
        X_test_new_feat = np.sqrt(X_test[:,non_linear_feat])
        X_test_new_feat.shape = (X_test_new_feat.shape[0], 1)
        X_test_extended = np.hstack([X_test, X_test_new_feat])
        scaler = RobustScaler()
        X_train_extended_scaled = scaler.fit_transform(X_train_extended)
        X_test_extended_scaled = scaler.fit_transform(X_test_extended)
        regressor = KNeighborsRegressor()
        regressor.fit(X_train_extended_scaled, Y_train)
        Y_est = regressor.predict(X_test_extended_scaled)
        print('MAE=', mean_squared_error(Y_test, Y_est))
MAE= 0.42983392935256004
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In []: