```
# Regression
```

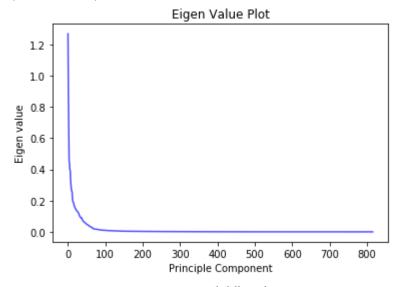
```
from google.colab import drive
drive.mount('/content/drive')
Go to this URL in a browser: <a href="https://accounts.google.com/o/oauth2/auth?client_id=9473189">https://accounts.google.com/o/oauth2/auth?client_id=9473189</a>
     Enter your authorization code:
     Mounted at /content/drive
# Preprocessing
import matplotlib.pyplot as plt
import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
from sklearn import linear_model, metrics, svm
from sklearn.decomposition import PCA
from sklearn.ensemble import (AdaBoostRegressor, BaggingRegressor,
                               RandomForestRegressor)
from sklearn.metrics import make_scorer, r2_score
from sklearn.model_selection import (GridSearchCV, KFold, cross_val_score,
                                      train_test_split)
from sklearn.preprocessing import Imputer, MinMaxScaler, MultiLabelBinarizer
from sklearn.tree import DecisionTreeRegressor
# Read data set
data = pd.read_csv("/content/drive/My Drive/ALDA_Project/Dataset/train.csv")
columns = ['id', 'zipcode', 'description', 'name', 'thumbnail url']
data.drop(columns, inplace = True, axis=1)
# Review date should not affect price.
cols = ['first_review', 'last_review', 'host_since']
data.drop(cols, inplace = True, axis=1)
# Transform columns
data['cleaning_fee'] = data['cleaning_fee'].astype(int)
data['instant bookable'] = data['instant bookable'].map({'f': 0, 't': 1})
data['host_has_profile_pic'] = data['host_has_profile_pic'].map({'f': 0, 't': 1})
data['host_identity_verified'] = data['host_identity_verified'].map({'f': 0, 't': 1})
# Remove % sign from host_response_rate
def process host resp(s):
    if isinstance(s, str):
        return float(s[:-1])
```

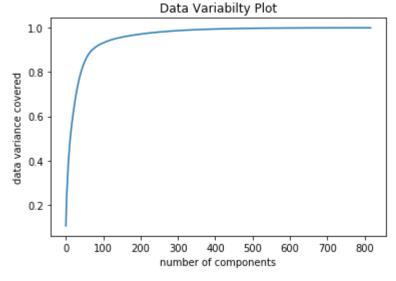
```
data['host response rate'] = data['host response rate'].apply(process host resp)
# One hot encoding - property type, room type, amenities, bed type, cancellations,
categorical=['property type','room type','bed type','cancellation policy','city','neighbourho
data = pd.get_dummies(data, columns=categorical)
data['amenities'] = data['amenities'].apply(lambda s: s.replace('"', "").replace('{', "").rep
data['amenities'] = data['amenities'].apply(lambda s: s.split(","))
mlb = MultiLabelBinarizer()
data = data.join(pd.DataFrame(mlb.fit_transform(data.pop('amenities')),
                          columns=mlb.classes ,
                          index=data.index))
# Fill missing data with medians
data = data.fillna(data.median())
import matplotlib.pyplot as plt
import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
from sklearn import linear model, metrics, svm
from sklearn.decomposition import PCA
from sklearn.ensemble import (AdaBoostRegressor, BaggingRegressor,
                              RandomForestRegressor)
from sklearn.linear_model import LinearRegression
from sklearn.metrics import make scorer, r2 score
from sklearn.model selection import (GridSearchCV, KFold, cross val score,
                                    train test split)
from sklearn.preprocessing import Imputer, MinMaxScaler, MultiLabelBinarizer
from sklearn.tree import DecisionTreeRegressor
from sklearn.model selection import KFold
import xgboost
labels = data['log_price']
data = data.drop('log_price', 1)
# Normalize data
data = (data - data.min())/(data.max() - data.min())
print(data.shape)
cov_matrix = data.cov()
eigen values,eigen vectors = np.linalg.eig(cov matrix)
plt.plot(range(len(eigen values)),eigen values,alpha=0.7, color = "blue")
plt.xlabel("Principle Component")
plt.ylabel("Eigen value")
plt.title("Eigen Value Plot")
```

```
plt.show()
```

```
pca = PCA().fit(data)
plt.title("Data Variabilty Plot")
plt.plot(np.cumsum(pca.explained_variance_ratio_))
plt.xlabel('number of components')
plt.ylabel('data variance covered')
plt.show()
```

[→ (74111, 817)



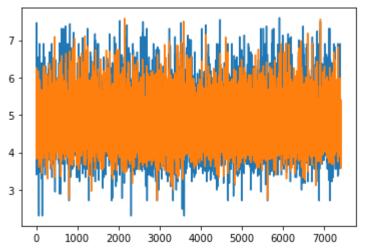


```
def linear_reg_model(data_train, data_test, labels_train, labels_test):
    cov_matrix = data_train.cov()
    eigen_values,eigen_vectors = np.linalg.eig(cov_matrix)
    #plt.plot(range(len(eigen_values)),eigen_values,alpha=0.7, color = "green")
    #plt.xlabel("Principle Component")
    #plt.ylabel("Eigen value")
    #plt.title("Eigen Value Plot")
    #plt.show()

pca = PCA(n_components = 85)
```

```
pca.fit(data_train) # fit using train and transform train and test data
 data train = pd.DataFrame(pca.transform(data train))
 data test = pd.DataFrame(pca.transform(data test))
 reg = LinearRegression().fit(data_train,labels_train)
 labels_pred = reg.predict(data_test)
 labels_test_np = labels_test.to_numpy()
 test mse = metrics.mean squared error(labels test np, labels pred)
 #print("Test MSE",test_mse)
 labels_train_pred = reg.predict(data_train)
 train mse = metrics.mean squared error(labels train.to numpy(), labels train pred)
 print("r2:",metrics.r2 score(labels test np, labels pred))
 #print("Train MSE",train mse)
 #mean label = labels.mean()
 #print("Mean deviation: ", mse/mean_label * 100)
 df=pd.DataFrame({'x': range(len(labels_test_np)), 'test': labels_test_np, 'predicted': labe
 plt.plot( 'x', 'test', data=df)
 plt.plot( 'x', 'predicted', data=df)
 plt.show()
 return train mse, test mse
train_mse_lin,test_mse_lin = xgboosterFunc(X_train, X_test, y_train, y_test)
```

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i
 if getattr(data, 'base', None) is not None and \
 r2: 0.7150325359725331



xgh.fit(data train. lahels train)

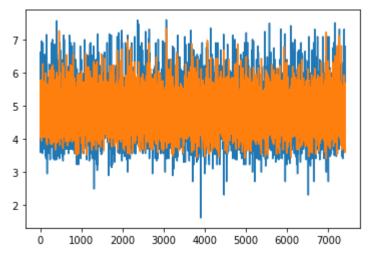
```
xgb train pred = xgb.predict(data train)
 xgb test pred = xgb.predict(data test)
 labels_test_np = labels_test.to_numpy()
 train mse = metrics.mean squared error(labels train.to numpy(), xgb train pred)
 test_mse = metrics.mean_squared_error(labels_test.to_numpy(), xgb_test_pred)
 print("r2:",metrics.r2 score(labels test np, xgb test pred))
 df=pd.DataFrame({'x': range(len(labels_test_np)), 'test': labels_test_np, 'predicted': xgb_
 plt.plot( 'x', 'test', data=df)
 plt.plot( 'x', 'predicted', data=df)
 plt.show()
 return train_mse, test_mse
# split data to train, test
#data_train, data_test, labels_train, labels_test = train_test_split(data, labels, test_size
linear test list = []
xgboost_test_list = []
linear train list = []
xgboost_train_list = []
# perfrom 10 fold cross validation:
index = 1
train error lin = 0
test error lin = 0
train error xgboost = 0
test error xgboost = 0
kf = KFold(n splits=10)
for train index, test index in kf.split(data):
 print("Round: ",str(index))
 X_train, X_test = data.loc[train_index], data.loc[test_index]
 y_train, y_test = labels.loc[train_index], labels.loc[test_index]
 train mse lin, test mse lin = linear reg model(X train, X test, y train, y test)
 print("Train error: ",train_mse_lin)
 print("Test error: ",test_mse_lin)
 linear_test_list.append(test_mse_lin)
 linear_train_list.append(train_mse_lin)
 train_mse_xgboost,test_mse_xgboost = xgboosterFunc(X_train, X_test, y_train, y_test)
  print("Train error: ",train_mse_xgboost)
 print("Test error: ",test_mse_xgboost)
 xgboost_test_list.append(test_mse_xgboost)
 xgboost train list.append(train mse xgboost)
 train error lin+=train mse lin
 test_error_lin+=test_mse_lin
 train error xgboost+=train mse xgboost
 test error xgboost+=test mse xgboost
  index+=1
```

```
print ("Traditional Linear Regression")
print("Train mse after 10-fold CV: ", str(train_error_lin/10))
print("Test mse after 10-fold CV: ", str(test_error_lin/10))

print ("xgboost")
print("Train mse after 10-fold CV: ", str(train_error_xgboost/10))
print("Test mse after 10-fold CV: ", str(test_error_xgboost/10))
```

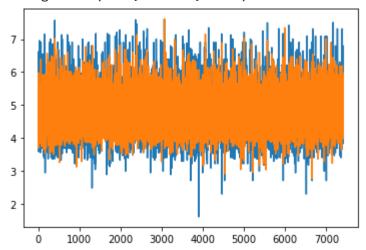
 \Box

Round: 1



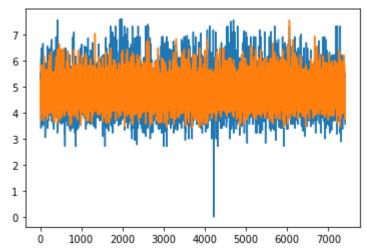
Train error: 0.21840873022623525 Test error: 0.21722303634886223

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



Train error: 0.13830092450425827 Test error: 0.15189293472960064

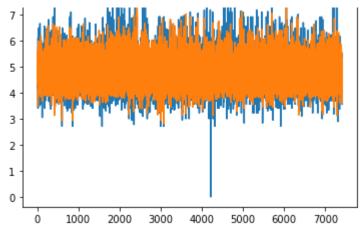
Round: 2



Train error: 0.2189104247096099 Test error: 0.21270542049941082

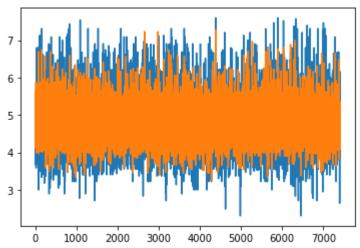
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \

I inflated a self-



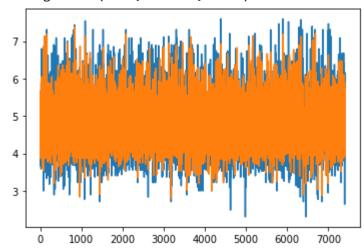
Train error: 0.13933258836598014 Test error: 0.1417213869568442

Round: 3

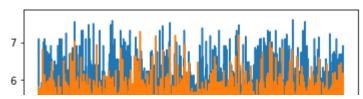


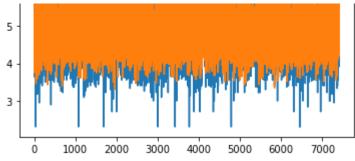
Train error: 0.2186542410383282 Test error: 0.21521266598841168

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



Train error: 0.13897093939632646 Test error: 0.14471031626542455

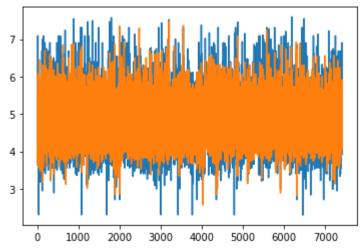




0.21770998129855948 Train error: Test error: 0.22360964153214485

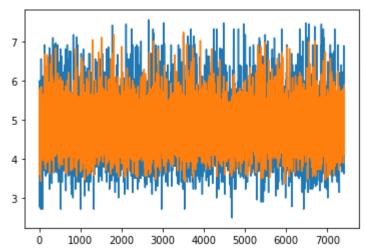
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i

if getattr(data, 'base', None) is not None and \

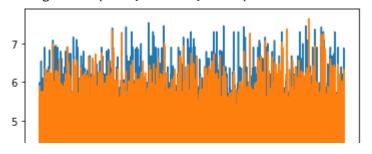


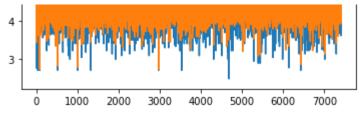
Train error: 0.1386443248939275 Test error: 0.15174069222611156

Round:



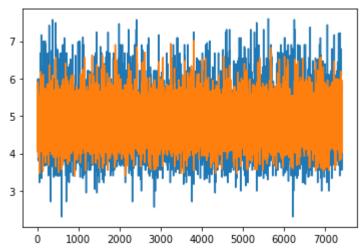
0.2189900104530354 Train error: Test error: 0.21248892476537162





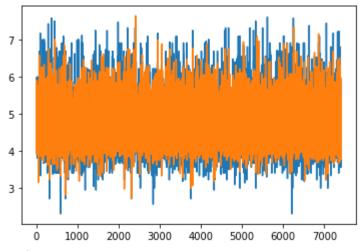
Train error: 0.1396351925701198 Test error: 0.14013616063430506

Round: 6

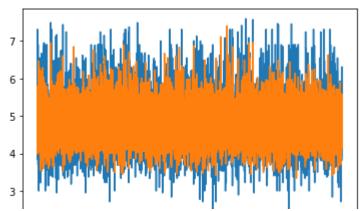


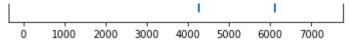
Train error: 0.21842031299620737 Test error: 0.21764793603328572

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



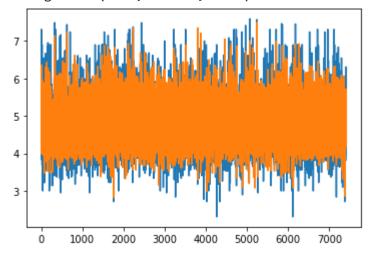
Train error: 0.1390993743681525 Test error: 0.1440446286565496





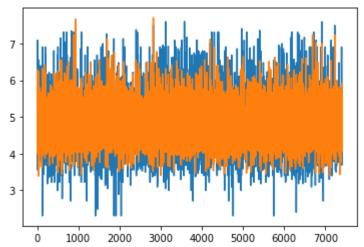
Train error: 0.21850959641420878 Test error: 0.21585016068770704

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \

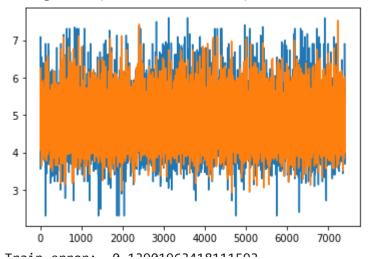


Train error: 0.1392156729090429 Test error: 0.14638792711856846

Round: 8

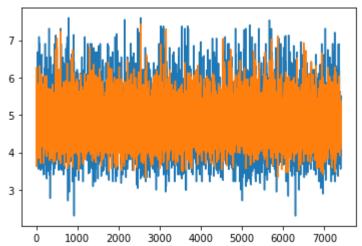


Train error: 0.2176533763488042 Test error: 0.22357436476601972



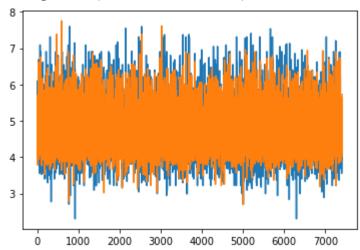
rain error: 0.13901963418111593
Test error: 0.14648803238173363

Round: 9



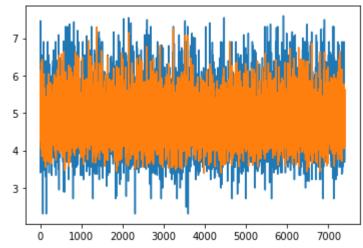
Train error: 0.2180840715627061 Test error: 0.22045509715449393

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \

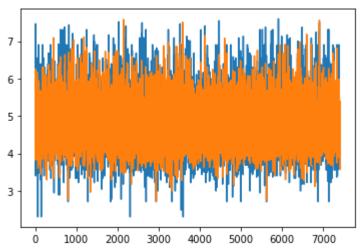


Train error: 0.13887058925908716 Test error: 0.14815681362670974

Round: 10



Train error: 0.21702434027772727 Test error: 0.22960148110142015



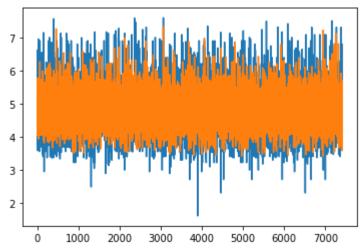
Train error: 0.13835343224677968
Test error: 0.15156900764736433
Traditional Linear Regression

Train mse after 10-fold CV: 0.21823650853254223 Test mse after 10-fold CV: 0.21883687288771275

xgboost

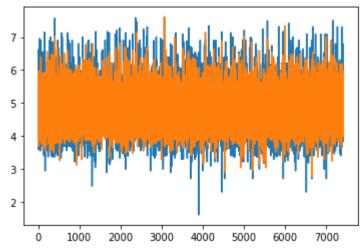
Train mse after 10-fold CV: 0.13894426726947903 Test mse after 10-fold CV: 0.14668479002432117

Round: 1



Train error: 0.21840873022623525 Test error: 0.21722303634886223

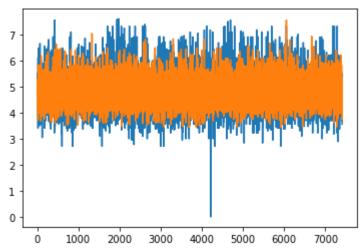
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



Train error: 0.13830092450425827

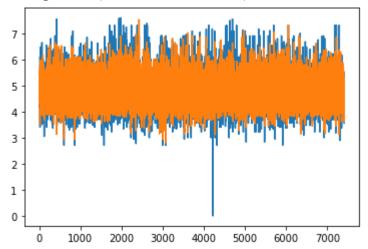
Test error: 0.15189293472960064

Round: 2



Train error: 0.2189104247096099 Test error: 0.21270542049941082

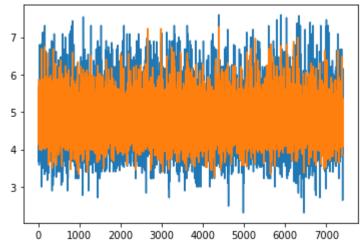
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



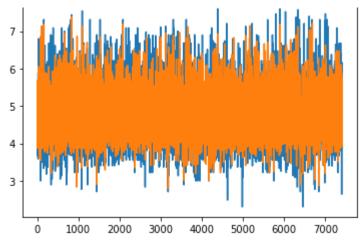
Train error: 0.13933258836598014 Test error: 0.1417213869568442

Round: 3

Γ

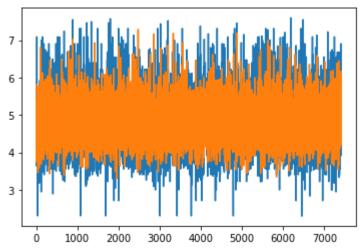


Train error: 0.2186542410383282 Test error: 0.21521266598841168



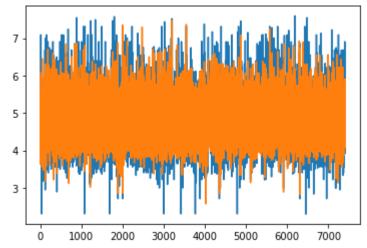
Train error: 0.13897093939632646 Test error: 0.14471031626542455

Round: 4

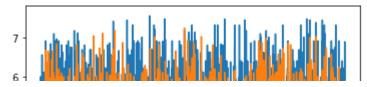


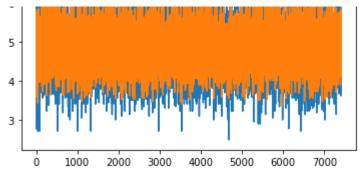
Train error: 0.21770998129855948 Test error: 0.22360964153214485

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



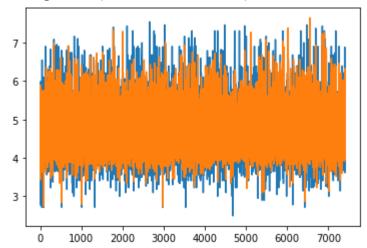
Train error: 0.1386443248939275 Test error: 0.15174069222611156





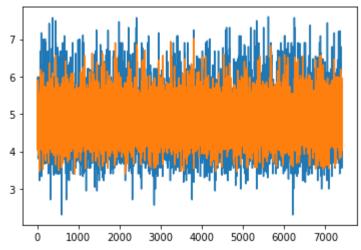
Train error: 0.2189900104530354 Test error: 0.21248892476537162

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \

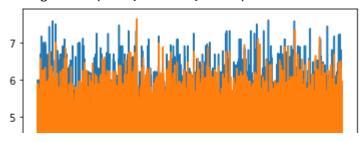


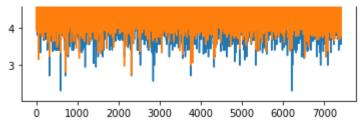
Train error: 0.1396351925701198 Test error: 0.14013616063430506

Round: 6



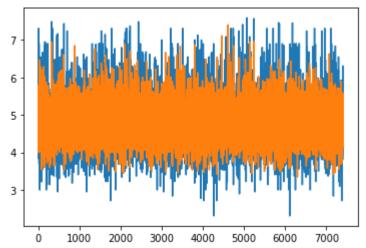
Train error: 0.21842031299620737 Test error: 0.21764793603328572





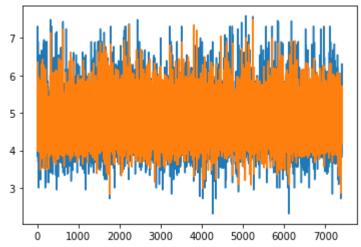
Train error: 0.1390993743681525 Test error: 0.1440446286565496

Round: 7

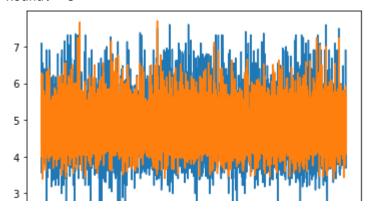


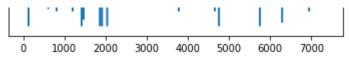
Train error: 0.21850959641420878 Test error: 0.21585016068770704

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



Train error: 0.1392156729090429 Test error: 0.14638792711856846

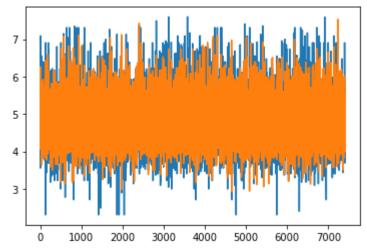




0.2176533763488042 Train error: Test error: 0.22357436476601972

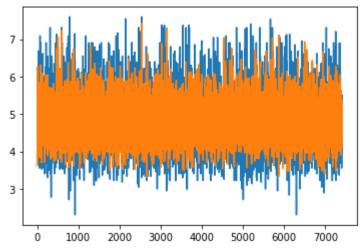
/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i

if getattr(data, 'base', None) is not None and \

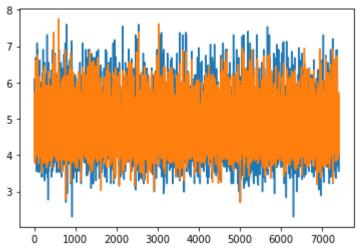


Train error: 0.13901963418111593 Test error: 0.14648803238173363

Round:

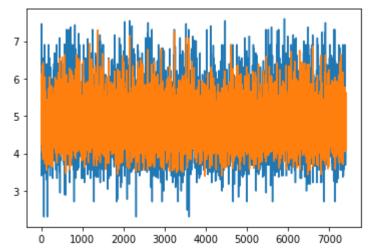


Train error: 0.2180840715627061 Test error: 0.22045509715449393



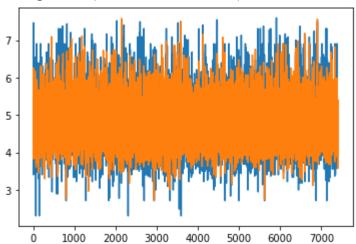
Train error: 0.13887058925908716 Test error: 0.14815681362670974

Round: 10



Train error: 0.21702434027772727 Test error: 0.22960148110142015

/usr/local/lib/python3.6/dist-packages/xgboost/core.py:587: FutureWarning: Series.base i if getattr(data, 'base', None) is not None and \



Train error: 0.13835343224677968
Test error: 0.15156900764736433
Traditional Linear Regression

Train mse after 10-fold CV: 0.21823650853254223 Test mse after 10-fold CV: 0.21883687288771275

xgboost

Train mse after 10-fold CV: 0.13894426726947903 Test mse after 10-fold CV: 0.14668479002432117

```
print("linear_test_list")
print(linear_test_list)
print("linear_train_list")
print(linear_train_list)
print("xgboost_test_list")
print(xgboost_test_list)
print("xgboost_train_list")
print(ygboost_train_list")
```

hi TIIC (V80003 C CI aTII TT3 C)

linear_test_list
[0.21728729981641215, 0.21269553870257157, 0.21515887974689324, 0.22339965057895933, 0.2
linear_train_list
[0.21839536922166575, 0.21891179510169684, 0.21860092138279866, 0.2176415231992329, 0.21
xgboost_test_list
[0.15189293472960064, 0.1417213869568442, 0.14471031626542455, 0.15174069222611156, 0.14
xgboost_train_list
[0.13830092450425827, 0.13933258836598014, 0.13897093939632646, 0.1386443248939275, 0.13

Double-click (or enter) to edit