Summary of Findings

Introduction

For this project, we will be looking at the ads dataset from 2019 and 2020, the same data we used for project03. We will be using regression to predict on the number of Impressions, our target variable, that each ad campaign recieves. Using the R-squared value from both models, we will assess their accuracy. We are using R^2 here because it gives us a good indication of how well our model predicted impressions, and that is primarily what we are concerned with.

Baseline Model

For the baseline model, we dropped columns, one-hot encoded columns, standardized columns, and manually binarized columns.

DROP: ADID, CreativeURL, StartDate, EndDate, CandidateBallotInformation, Electoral Districts(Excluded), OsType, Targetting Connection Type, Targetting Carrier (ISP), CreativeProperites

• We dropped these columns because they were either all/mostly NaN values or all unique values that would not provide use for the baseline model. Specifically for StartDate and EndDate, we did not use them because the Pipeline does not take in pd.datetime objects.

ONE-HOT: CurrencyCode, OrganizationName, BillingAddress, PayingAdvertiserName, Gender, CountryCode, Segments, Language

- We one-hot encoded these columns because there were relatively few number of unique values in each column and we could make sense of NaN values
- We also used TruncatedSVD to reduce the dimensions of the one-hot encoded columns due to the fact that some of the one-hot encoded columns may be perfectly correlated; we did not use PCA here because the matrix was too sparse

STANDARDIZED: Spend

• We standardized spend because it is a quantitative feature that would be utilized better by the ML model if it ranged from 0 to 1. We used StdScaler to do this.

BINARY(NaN to 0, non-Nan to 1): Interests, AdvancedDemographics, All Included/Excluded columns (except Electoral Districts(Excluded))

We made all of the Included/Excluded columns (except Electoral Districts(Excluded)) so we could
distinguish between ad campaigns that had some sort of filter in these columns and ad campaigns that did
not use a filter for these columns. This would help us see if ANY targetting by Region, Elec. Districts,
Radius, Metros, Postal Codes, or Location Categories had an effect on Impression count, our target
variable.

Model Used: Decision Tree Regressor

Our model had 22 variables. 1 quantitative, 0 ordinal, and 21 nominal. It had an R-squared value of 0.4139 on average. This is okay, considering the fact that we did not feature engineer anything yet and a lot of data was based on one-hot encoded columns.

Final Model

For our final model, we built upon our baseline model by creating 3 feature engineered columns: days_running, startAge, and endAge; we also used did hyperparameter tuning. We also decided to use the DecisionTreeRegressor

- For days_running, we used the startDate and endDate and found the number of days the campaign was running. If the endDate was null, we considered the ad to be still running and imputed it with the date in which we downloaded the data as this is a consistently updated dataset.
- For startAge and endAge, we took the AgeBracket column and split it into these columns so we could make sense of it and provide our final model with more quantitative features. Also, if the AgeBracket had a value such as '18+' we filled engAge with 75. Through research, we found that 75 is roughly the average life expectancy of any person. We also set the minimum of the startAge column to 10 because we believe no one under the age of 10 is necessarily targetted in Snapchat Ads. So for values such as '17-' or NaN, startAge is 10.
- We then normalized our engineered features
- We also did hyperparameter tuning for the DecisionTreeRegressor and the TruncatedSVD
- We also looked into LogisticRegression and did hyperparameter tuning for that, but in the end DEcisionTreeRegressor gave us a better accuracy, probably due to the fact that DecisionTreeRegressor is pretty good at generalizing.

These engineered features are good for our data because they provide more quantitative variables for our model. Also, we weren't able to capture the date fields in our baseline model since the Pipeline did not accept datetime objects. Thus, by having days_running, we believe this will provide useful data for the model to predict on number of Impressions, our target variable. Similarly with AgeBracket, we now can optimaize the data found in that column by splitting it in two and creating a definition for values such as '18+' or '17-'. We chose best parameters by looking at max_depth, min_samples_leaf, and min_samples_split for our DecisionTreeRegressor which had the best respective values of 5, 5, and 3. We also looked at what type of algorithm parameter works best for TruncatedSVD, and it turns out 'arpack' performed best with this set of DecisionTreeRegressor parameters. We accomplished this using GridSearchCV. We did not use other hyperparameters because the computation cost was too high.

Fairness Evaluation

To evaluate our method for fairness we look to the age bracket that the ad was targetting, specifically the feature engineered startAge column. Using this column, we create startAgebracket, binning the column into brackets of 5 years. Our metric is the mean of differences of RMSE of each bracket. We are using this metric as our parity measure because it deals with accuracy (how different our predicted vs. actual values are). If we are to see that the mean of differences of RMSEs of each startAgeBracket be significantly different after running a permutation test, then we know our model is bias because it is making wildly wrong predictions for particular startAgebrackets; thus, we can say that our model is not fair in treating startAgebracket.

We then perform a permutation test. Our null hypothesis is that there is not a significant difference among the means of differences of RMSE of each bracket. Our alternative hypothesis is that there is a significant difference in this metrics. We use a significance value of 0.01.

After running our permutation test, we get a p-value of 0.06. Thus, we reject the null hypothesis and cannot

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Code

```
In [1]: import matplotlib.pyplot as plt
        import numpy as np
        import os
        import pandas as pd
        import seaborn as sns
        %matplotlib inline
        %config InlineBackend.figure format = 'retina' # Higher resolution figu
        res
In [2]: from sklearn.linear model import LinearRegression
        from sklearn.preprocessing import FunctionTransformer
        from sklearn.preprocessing import OneHotEncoder
        from sklearn.pipeline import Pipeline
        from sklearn.compose import ColumnTransformer
        from sklearn.preprocessing import StandardScaler
        from sklearn.tree import DecisionTreeRegressor
        from sklearn.model selection import train test split
        from sklearn.preprocessing import OrdinalEncoder
        from sklearn.model selection import cross val score
        import re
        from sklearn.decomposition import TruncatedSVD
        from sklearn.model selection import GridSearchCV
In [3]: sc 2019 = pd.read csv('PoliticalAds 2019.csv')
        sc 2020 = pd.read csv('PoliticalAds 2020.csv')
In [4]: | ads = pd.concat([sc 2019, sc 2020], ignore index = True)
```

Imputing and cleaning specific columns

```
In [7]: #Imputing NaN values for differnt columns, so that sklearn does not erro
    r when it receives nan values
    # these values will just be one hot encoded later on anyways
    ads['Segments'] = ads['Segments'].fillna('unspecified') # to be used in
        one hot encoding
    ads['Language'] = ads['Language'].fillna('no lang') # nans mean no langu
    age criteria was used according to readme
    ads['Gender'] = ads['Gender'].fillna('all genders') #nans mean all gende
    rs according to readme
```

```
In [8]: # We want to have uniformity for the spend so coverting each ad spend to
        USD.
        def conversion(x):
            if x == 'USD':
                 return 1
            elif x == 'EUR':
                return 1.1
            elif x == 'GBP':
                 return 1.24
            elif x == 'CAD':
                return 0.71
            elif x == 'AUD':
                return 0.65
            elif x == 'SEK':
                 return 0.1
            elif x == 'NOK':
                return 0.098
```

Making certain columns binary (because too many unique values to one hot encode), then pass them through the pipeline

```
In [10]: def make_binary(x):
    '''converts features to binary based off if they are null or not '''
    if x != 0:
        x = 1
    return x
```

Feature Engineering

Using StartDate and EndDate to created days_running column

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```
In [13]: # The Z in the StartDate and EndDate columns stand for zero timezone, an
         d is offset by 0 from the
         # coordinated universal time
         #cleaning StartDate and EndDate, strip the z then convert to datetime
         ads['StartDate'] = pd.to datetime(ads['StartDate'].str.strip('Z'), forma
         t="%Y-%m-%dT%H:%M:%S")
         ads['StartDate'] = ads['StartDate'].astype('datetime64[ns]')
         ads['EndDate'] = pd.to datetime(ads['EndDate'].str.strip('Z'), format="%
         Y-%m-%dT%H:%M:%S")
         ads['EndDate'] = ads['EndDate'].astype('datetime64[ns]')
         # remove rows that have a startDate that comes before EndDate because th
         at makes no sense and creates
         # questions of faithfulness about these rows
         negative_days = ads[ads['StartDate'] > ads['EndDate']]
         print('there are ' + str(negative days.shape[0]) + " rows with faulty st
         art and end dates")
         print(ads.shape) # old shape
         ads = ads.drop(negative days.index, axis = 0)
         print(ads.shape) # new shape
         there are 37 rows with faulty start and end dates
         (5411, 34)
         (5374, 34)
In [14]: # add number of days adds is running
         # leave null values for endDate as is because do not want to assume null
         means the ad is still running
         exceed_curr_date = ads[ads['EndDate'] > pd.to_datetime('2020-05-11 00:0
         0:00')1
         print("There are currently " + str(exceed curr date.shape[0]) + " ads th
         at are for sure running right now")
         ads.loc[exceed curr date.index, 'EndDate'] = pd.to datetime('2020-05-11
          00:00:00')
         # compute number of days ad is running, if end date is null, impute the
          null value with may 9, 2020
         ads['EndDate'] = ads['EndDate'].fillna(pd.to datetime('2020-05-11 00:00:
         00'))
         # dtype will be int, converted datetime object to days, rounding up to n
         ext day to avoid instance where
         # 0 days may occur
         ads['days running'] = (ads['EndDate'] - ads['StartDate'])
         ads['days running'] = ads['days running'].apply(lambda x: convert to day
         s(x)
```

There are currently 287 ads that are for sure running right now

Dealing with Age Bracket - split it into start age and end age (if no end age specified, take average death age of the world which is 75

```
In [15]: def start age(x):
             start = '^[0-9]{2}' # regex
             if len(x) < 5 and x[2] == '-':
                 return 10
             else:
                 return re.search(start, x).group()
In [16]: def end age(x):
             end = [0-9]{2}
             if len(x) < 5:
                 if x[2] == '+':
                     return 75 # average death age of the world
                 elif x[2] == '-':
                     return x[:2]
             else:
                 return re.search(end, x).group()
In [55]: # creating columns startAge and endAge
         ads['startAge'] = ads['AgeBracket'].fillna('10-75').apply(lambda x: star
         tage(x))
         ads['endAge'] = ads['AgeBracket'].fillna('10-75').apply(lambda x: end ag
         e(x)
         ads['startAge'] = ads['startAge'].astype(int)
         ads['startAge'] = ads['startAge'].astype(int)
```

Baseline Model

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distinguish between ad campaigns that had some sort of filter in these columns and ad campaigns that did
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Radius, Metros, Postal Codes, or Location Categories had an effect on Impression count, our target
variable.

Model Used: Decision Tree Regressor

Our model had 22 variables. 1 quantitative, 0 ordinal, and 21 nominal. It had an R-squared value of 0.4139 on average (See final model section for code on computing average R^2 value). This is okay, considering the fact that we did not feature engineer anything yet and a lot of data was based on one-hot encoded columns.

```
In [19]: #baseline model - contains no hyperparameter tuning or featured engineer
         ohe_cols = ['CountryCode',
                      'Segments',
                      'Language',
                      'OrganizationName',
                      'Currency Code',
                      'PayingAdvertiserName',
                      'BillingAddress',
                      'Gender']
         # perform one hot encoding
         ohe transformer = Pipeline(steps = [('ohe', OneHotEncoder(handle_unknown
         = 'ignore')),
                                               ('tSVD', TruncatedSVD())
                                             1)
         normalize_cols = ['Spend']
         # perform normalization
         normalize_transformer = Pipeline(steps = [('scaler', StandardScaler()) #
         perform normalization for quant. cols
                                      1)
         passthrough_cols = ['Interests',
                             'AdvancedDemographics',
                             'Regions (Excluded)',
                             'Regions (Included)',
                             'Electoral Districts (Included)',
                             'Radius Targeting (Included)',
                             'Radius Targeting (Excluded)',
                             'Metros (Included)',
                             'Metros (Excluded)',
                             'Postal Codes (Included)',
                             'Postal Codes (Excluded)',
                             'Location Categories (Included)',
                             'Location Categories (Excluded)']
         # passthrough these columns into the model
         passthrough transfomer = Pipeline(steps=[
                  ("func-pass-through", FunctionTransformer(lambda x: x, validate
         = False))
             ])
         # putting it all together using columntransformer
         preproc = ColumnTransformer(transformers=[('ohe', ohe transformer, ohe c
         ols),
                                                    ('passthrough', passthrough tr
         ansfomer, passthrough cols),
                                                     ('scaler', normalize transform
         er, normalize cols)
                                                   1)
         # putting the preprocessing and the model into a single pipeline
         baseline pipe = Pipeline([('preprocessing', preproc), ('dtr', DecisionTr
         eeRegressor())])
```

Improved Model - contains engineered features

```
In [20]: # improved model with featured engineers- will be used for hyperparamete
         r tuning
         ohe_cols = ['CountryCode',
                      'Segments',
                      'Language',
                      'OrganizationName',
                      'Currency Code',
                      'PayingAdvertiserName',
                      'BillingAddress',
                      'Gender']
         # perform one hot encoding
         # TruncatedSVD to reduce dimensions
         ohe_transformer = Pipeline(steps = [('ohe', OneHotEncoder(handle_unknown
         = 'ignore')), # return sparse matrix
                                               ('tSVD', TruncatedSVD())
                                             1)
         normalize_cols = ['Spend', 'days_running', 'startAge', 'endAge'] # normal
         ize the engineered quant. features
         normalize transformer = Pipeline(steps = [('scaler', StandardScaler()) #
         perform normalization for quant. cols
                                      ])
         passthrough_cols = ['Interests',
                             'AdvancedDemographics',
                             'Regions (Excluded)',
                             'Regions (Included)',
                             'Electoral Districts (Included)',
                             'Radius Targeting (Included)',
                             'Radius Targeting (Excluded)',
                             'Metros (Included)',
                             'Metros (Excluded)',
                             'Postal Codes (Included)',
                             'Postal Codes (Excluded)',
                             'Location Categories (Included)',
                             'Location Categories (Excluded)',
                             'startAge',
                             'endAge']
         # to be passed through ML model
         passthrough transfomer = Pipeline(steps=[
                  ("func-pass-through", FunctionTransformer(lambda x: x, validate
         = False))
             ])
         # column transformer for preprocessing
         preproc = ColumnTransformer(transformers=[('ohe', ohe_transformer, ohe_c
         ols),
                                                     ('passthrough', passthrough tr
         ansfomer, passthrough cols),
                                                     ('scaler', normalize transform
         er, normalize cols)
                                                    ])
         # putting preprocessing and model into a single pipeline
```

Final Model

For our final model, we built upon our baseline model by creating 3 feature engineered columns: days_running, startAge, and endAge; we also used did hyperparameter tuning. We also decided to use the DecisionTreeRegressor

- For days_running, we used the startDate and endDate and found the number of days the campaign was running. If the endDate was null, we considered the ad to be still running and imputed it with the date in which we downloaded the data as this is a consistently updated dataset.
- For startAge and endAge, we took the AgeBracket column and split it into these columns so we could make sense of it and provide our final model with more quantitative features. Also, if the AgeBracket had a value such as '18+' we filled engAge with 75. Through research, we found that 75 is roughly the average life expectancy of any person. We also set the minimum of the startAge column to 10 because we believe no one under the age of 10 is necessarily targetted in Snapchat Ads. So for values such as '17-' or NaN, startAge is 10. (See work above in feature engineering section for code on how we derived the engineered features.
- We then normalized our engineered features
- We also did hyperparameter tuning for the DecisionTreeRegressor and the TruncatedSVD
- We also looked into LogisticRegression and did hyperparameter tuning for that, but in the end DEcisionTreeRegressor gave us a better accuracy, probably due to the fact that DecisionTreeRegressor is pretty good at generalization.

These engineered features are good for our data because they provide more quantitative variables for our model. Also, we weren't able to capture the date fields in our baseline model since the Pipeline did not accept datetime objects. Thus, by having days_running, we believe this will provide useful data for the model to predict on number of Impressions, our target variable. Similarly with AgeBracket, we now can optimaize the data found in that column by splitting it in two and creating a definition for values such as '18+' or '17-'. We chose best parameters by looking at max_depth, min_samples_leaf, and min_samples_split for our DecisionTreeRegressor which had the best respective values of 5, 5, and 3. We also looked at what type of algorithm parameter works best for TruncatedSVD, and it turns out 'arpack' performed best with this set of DecisionTreeRegressor parameters. We accomplished this using GridSearchCV. We did not use other hyperparameters because the computation cost was too high.

Hyperparameter Tuning

```
In [22]: parameters = {
        'dtr__max_depth': [2,3,4,5,7,10,13,15,18,None], # DecisionTreeRegres
        sor parameter
        'dtr__min_samples_split':[2,3,5,7,10,15,20], # DecisionTreeRegressor
        parameter
        'dtr__min_samples_leaf':[2,3,5,7,10,15,20], # DecisionTreeRegressor
        parameter
        'preprocessing_ohe_tSVD_algorithm': ['randomized','arpack'] # Tru
        ncatedSVD parameter
}
```

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```
In [23]: # using improved model to compute hyperparameters to be used for final m
         clf = GridSearchCV(improved pipe, parameters, cv = 5)
         clf.fit(X_train, y_train)
In [24]:
Out[24]: GridSearchCV(cv=5, error_score='raise-deprecating',
                       estimator=Pipeline(memory=None,
                                          steps=[('preprocessing',
                                                  ColumnTransformer(n_jobs=None,
                                                                     remainder='dr
         op',
                                                                     sparse_thresh
         old=0.3,
                                                                     transformer_w
         eights=None,
                                                                     transformers=
         [('ohe',
         Pipeline(memory=None,
         steps=[('ohe',
         OneHotEncoder(categorical features=None,
         categories=None,
         drop=None,
         dtype=<class 'numpy.float64'>,
         h...
                                                                         random st
         ate=None,
                                                                         splitter
         ='best'))],
                                          verbose=False),
                       iid='warn', n jobs=None,
                       param grid={'dtr max depth': [2, 3, 4, 5, 7, 10, 13, 15,
         18,
                                                      None],
                                   'dtr min samples leaf': [2, 3, 5, 7, 10, 15,
         201,
                                   'dtr min samples split': [2, 3, 5, 7, 10, 15,
         20],
                                   'preprocessing ohe tSVD algorithm': ['rando
         mized',
                                                                            'arpac
         k']},
                       pre dispatch='2*n jobs', refit=True, return train score=Fa
         lse,
                       scoring=None, verbose=0)
```

```
In [25]: # find best parameters
    best_params = clf.best_params_
    best_params

Out[25]: {'dtr__max_depth': 5,
    'dtr__min_samples_leaf': 5,
    'dtr__min_samples_split': 3,
    'preprocessing_ohe_tSVD_algorithm': 'arpack'}
```

Final Model

```
In [26]: # final model - contains engineered features and hyperparameter tuning
         ohe cols = ['CountryCode',
                      'Segments',
                      'Language',
                      'OrganizationName',
                      'Currency Code',
                      'PayingAdvertiserName',
                      'BillingAddress',
                      'Gender']
         # perform one hot encoding
         # TruncatedSVD to reduce dimensions
         ohe transformer = Pipeline(steps = [('ohe', OneHotEncoder(handle_unknown
         = 'ignore')), # return sparse matrix
                                               ('tSVD', TruncatedSVD(algorithm =
                                                                      best params[
         'preprocessing ohe tSVD algorithm']))
                                             1)
         normalize_cols = ['Spend', 'days_running', 'startAge','endAge'] # normal
         ize the engineered quant. features
         normalize transformer = Pipeline(steps = [('scaler', StandardScaler()) #
         perform normalization for quant. cols
         passthrough cols = ['Interests',
                             'AdvancedDemographics',
                             'Regions (Excluded)',
                             'Regions (Included)',
                             'Electoral Districts (Included)',
                             'Radius Targeting (Included)',
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                             'Postal Codes (Excluded)',
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                             'Location Categories (Excluded)',
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         # to be passed through ML model
         passthrough transfomer = Pipeline(steps=[
                  ("func-pass-through", FunctionTransformer(lambda x: x, validate
         = False))
             ])
         # column transformer for preprocessing
         preproc = ColumnTransformer(transformers=[('ohe', ohe_transformer, ohe_c
         ols),
                                                    ('passthrough', passthrough tr
         ansfomer, passthrough cols),
                                                    ('scaler', normalize transform
         er, normalize cols)
                                                   ])
         # putting all the preprocessing and model in a single pipeline
```

```
In [27]: # make arrays to hold r^2 values for respective models
         r2 base = []
         r2 final = []
         #find average r^2 for 100 different training and test sets
         for i in range(100):
             X_train, X_test, y_train, y_test = train_test_split(X,y) # use same
          training and test data
             baseline pipe.fit(X train, y train)
             final pipe.fit(X train, y train)
             r2 base.append(baseline pipe.score(X test, y test)) # calculate r^2
          for baseline
             r2 final.append(final pipe.score(X test, y test)) # calculate r^2 fo
         r final
         print("The average r^2 score for baseline model was: " + str(np.mean(r2_
         print("The average r^2 score for final model was: " + str(np.mean(r2 fin
         al)))
```

The average r^2 score for baseline model was: 0.4138509995428252 The average r^2 score for final model was: 0.43208828245200026

Fairness Evaluation

To evaluate our method for fairness we look to the age bracket that the ad was targetting, specifically the feature engineered startAge column. Using this column, we create startAgebracket, binning the column into brackets of 5 years. Our metric is the mean of differences of RMSE of each bracket. We are using this metric as our parity measure because it deals with accuracy (how different our predicted vs. actual values are). If we are to see that the mean of differences of RMSEs of each startAgeBracket be significantly different after running a permutation test, then we know our model is bias because it is making wildly wrong predictions for particular startAgebrackets; thus, we can say that our model is not fair in treating startAgebracket.

We then perform a permutation test. Our null hypothesis is that there is not a significant difference among the means of differences of RMSE of each bracket. Our alternative hypothesis is that there is a significant difference in this metrics. We use a significance value of 0.01.

After running our permutation test, we get a p-value of 0.06. Thus, we reject the null hypothesis and cannot conclude that there is no significant difference among the means of differences of RMSE of each bracket. This leads us to believe that our model is treating each of the values in the startAgebracket fairly.

Null Hypothesis: The mean difference of RMSEs for startAgebrackets are all relatively similar

Alternative: The mean difference of RMSEs for startAgebrackets are not simliar to one another

**Assume Significance Level of 0.01

```
In [58]: # create a dataframe, result, that contains the predicted and actual imp
    ressions
    result = X_test
    result['imp_val'] = y_test
    result['predictions'] = clf.predict(X_test)
```

/Users/peter/opt/anaconda3/lib/python3.7/site-packages/ipykernel_launch er.py:2: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame.

Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/user guide/indexing.html#returning-a-view-versus-a-copy

/Users/peter/opt/anaconda3/lib/python3.7/site-packages/ipykernel_launch er.py:3: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row_indexer,col_indexer] = value instead

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This is separate from the ipykernel package so we can avoid doing imports until

```
In [59]: # define a column startAgebracket which bins the startAge to bins 5 year
    s wide
    result['startAgebracket'] = result['startAge'].apply(lambda x:5*(x//5))
```

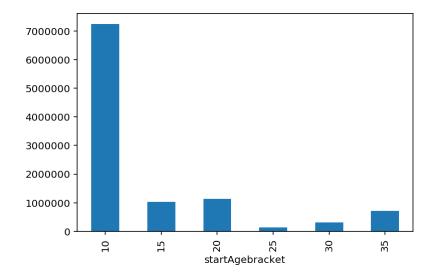
/Users/peter/opt/anaconda3/lib/python3.7/site-packages/ipykernel_launch er.py:1: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame.

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See the caveats in the documentation: http://pandas.pydata.org/pandas-d ocs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy """Entry point for launching an IPython kernel.

Out[60]: <matplotlib.axes._subplots.AxesSubplot at 0x1a25ec8310>

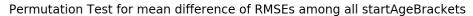


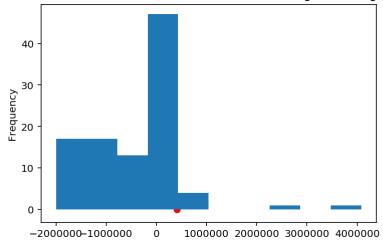
```
In [64]: # actual mean difference of RMSEs among the different startAgebrackets
  obs = result.groupby('startAgebracket').apply(lambda x: np.sqrt(np.squar
      e((x.imp_val - x.predictions)).mean())).diff().iloc[-1]
```

```
In [72]: # p-value
print(pd.Series(metrs >= obs).mean())
```

0.06

```
In [74]: pd.Series(metrs).plot(kind='hist', title='Permutation Test for mean diff
erence of RMSEs among all startAgeBrackets')
plt.scatter(obs, 0, c='r');
```





Conclusion: Because we acheived a p-value of 0.06, we fail to reject the null hypothesis, and thus are inclined to believe that the model is treating different startAgebrackets relatively the same

In []:	
In []:	
In []:	