model

June 1, 2021

```
[2]: import numpy as np
     import matplotlib.pyplot as plt
     import seaborn as sns
     import pandas as pd
     %matplotlib inline
[4]: fpath = 'data/SUS_project_training_data.csv'
     file = open(fpath, 'r', encoding='latin-1')
     nrecords = sum(1 for line in file) - 1
     sample_size = 40000
     skip = np.random.choice(np.arange(1, nrecords),
                             size=nrecords-sample_size,
                             replace=False)
     skip = sorted(skip)
     df_X = pd.read_csv(fpath, sep=';',
                        encoding='latin-1', skiprows=skip)
     df_y = pd.read_csv('data/training_targets.txt', sep=';',
                        encoding='latin-1', header=None, skiprows=skip)
[5]: df_X
[5]:
                                                                      category_name
                          company_id
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     0
            5bacd51926a9cb3d33cf4c1f
                                      5a6f110ca0899f5ca2f7d6e9
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     [40000 rows x 82 columns]
[6]: categorical = df_X.dtypes[df_X.dtypes == object].index
     numerical = df_X.dtypes[df_X.dtypes != object].index
[7]: df_X[categorical].head()
[7]:
                      company_id
                                               category_id
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     0 5bacd51926a9cb3d33cf4c1f
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[8]: from sklearn.preprocessing import FunctionTransformer, OneHotEncoder
     from sklearn.impute import SimpleImputer
     from sklearn.compose import ColumnTransformer
     from sklearn.pipeline import Pipeline
     from sklearn.decomposition import TruncatedSVD
     ct = ColumnTransformer([
         ('num', SimpleImputer(), numerical),
         ('cat', OneHotEncoder(handle_unknown='ignore'), categorical),
    ])
[7]: # from sklearn.metrics import r2_score
     # from sklearn.model_selection import RandomizedSearchCV
```

```
# from sklearn.linear_model import SGDRegressor
# from sklearn.linear model import ElasticNetCV
# hyper_dist = {
      'model__loss': ['squared_loss', 'huber', 'epsilon_insensitive',
#
               'squared_epsilon_insensitive'],
      'model__penalty': ['l1', 'l2', 'elasticnet'],
#
      'model__alpha': np.geomspace(1e-4, 1e4, 8),
#
      'model learning rate': ['constant', 'optimal', 'invscaling', 'adaptive']
# }
# prep = Pipeline([
     ('prep', ct),
      ('pca', TruncatedSVD(n_components=64)),
# ])
# model = Pipeline([
    ('model', SGDRegressor())
# ])
# # cv = RandomizedSearchCV(model, hyper_dist, n_iter=50, verbose=10, cv=5,
# #
                            scoring='r2', n_jobs=4)
# prep X = prep.fit transform(df X)
# # cv.fit(prep_X, df_y.to_numpy().ravel())
```

```
from sklearn.model_selection import GridSearchCV
from sklearn.linear_model import ElasticNetCV

X_p = ct.fit_transform(df_X)
y = df_y.to_numpy().ravel()

ratios = [0.1, 0.5, 0.7, 0.9, 0.95, 0.99, 1]
cv = ElasticNetCV(l1_ratio=ratios, n_jobs=5, selection='random', verbose=1)
cv.fit(X_p, y)
```

 $[Parallel(n_jobs=5)]: \ Using \ backend \ Threading Backend \ with \ 5 \ concurrent \ workers.$

...

```
...[Parallel(n_jobs=5)]
     : Done \, 35 out of \, 35 | elapsed: \, 5.1min finished
[32]: ElasticNetCV(l1_ratio=[0.1, 0.5, 0.7, 0.9, 0.95, 0.99, 1], n_jobs=5,
                   selection='random', verbose=1)
[35]: from sklearn.linear_model import ElasticNet
      from sklearn.model_selection import cross_val_score
      model = ElasticNet(alpha=cv.alpha_, l1_ratio=cv.l1_ratio_)
      cross_val_score(model, X_p, y, cv=5, scoring='r2', n_jobs=5)
[35]: array([0.23505015, 0.19704505, 0.22689631, 0.30656144, 0.28083896])
```

```
[37]: df_test_X = pd.read_csv('data/SUS_project_test_data.csv', sep=';', □ ⇔encoding='latin-1')

prep_test = ct.transform(df_test_X)
df_test_y = pd.DataFrame(cv.predict(prep_test))
df_test_y[df_test_y < 0] = 0
df_test_y.to_csv('data/y.txt', index=False, header=False)

[]:
```