Final Project

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First, we read and preprocess the data:

```
In [69]: import pandas as pd
         import numpy as np
         import seaborn as sns
         import matplotlib
         import matplotlib.pyplot as plt
         from scipy.stats import skew
         from scipy.stats.stats import pearsonr
         %config InlineBackend.figure_format = 'png'
         %matplotlib inline
         train = pd.read_csv("./data/train.csv")
         test = pd.read_csv("./data/test.csv")
         testID = test.Id
         train.head()
         print train.shape
         # from collections import Counter
         # Counter(train.MiscFeature)
         # Adjust House Price based on CPI index, Convert to 2010 December dollar
         s (CPI indices are from Bureau of Labor Statistics)
         train.ix[(train.YrSold == 2010) &
                   ((train.MoSold == 7) | (train.MoSold == 6) | (train.MoSold <= 4)),
                   'SalePrice' | = train.SalePrice * 1.01
         train.ix[(train.YrSold == 2009) &
                   ((train.MoSold == 1) | (train.MoSold == 6) | (train.MoSold <= 4)),
                   'SalePrice'] = train.SalePrice * 1.04
         train.ix[(train.YrSold == 2009) &
                   ((train.MoSold == 2) | (train.MoSold == 3) | (train.MoSold == 4)),
                   'SalePrice'] = train.SalePrice * 1.03
         train.ix[(train.YrSold == 2009) &
                   ((train.MoSold == 5)/(train.MoSold == 6)/(train.MoSold == 7)/(t
         rain.MoSold == 8)),
                   'SalePrice'] = train.SalePrice * 1.02
         train.ix[(train.YrSold == 2009) &
                   ((train.MoSold >= 9)),
                   'SalePrice'] = train.SalePrice * 1.01
         train.ix[(train.YrSold == 2008) &
                   ((train.MoSold == 1) | (train.MoSold == 12)),
                   'SalePrice'] = train.SalePrice * 1.04
         train.ix[(train.YrSold == 2008) &
```

```
((train.MoSold == 3) | (train.MoSold == 11)),
         'SalePrice' | = train.SalePrice * 1.03
train.ix[(train.YrSold == 2008) &
         ((train.MoSold == 5) | (train.MoSold == 10)),
         'SalePrice'] = train.SalePrice * 1.01
train.ix[(train.YrSold == 2007) &
         ((train.MoSold == 1) | (train.MoSold == 2)),
         'SalePrice'] = train.SalePrice * 1.08
train.ix[(train.YrSold == 2007) &
         ((train.MoSold == 3)),
         'SalePrice'] = train.SalePrice * 1.07
train.ix[(train.YrSold == 2007) &
         ((train.MoSold == 4)),
         'SalePrice'] = train.SalePrice * 1.06
train.ix[(train.YrSold == 2007) &
         ((train.MoSold == 5) | (train.MoSold == 6) | (train.MoSold == 7) | (t
rain.MoSold == 8) / (train.MoSold == 9) / (train.MoSold == 10)),
         'SalePrice'] = train.SalePrice * 1.05
train.ix[(train.YrSold == 2007) &
         ((train.MoSold == 11) | (train.MoSold == 12)),
         'SalePrice' | = train.SalePrice * 1.04
train.ix[(train.YrSold == 2006) &
         ((train.MoSold == 1)),
         'SalePrice'] = train.SalePrice * 1.11
train.ix[(train.YrSold == 2006) &
         ((train.MoSold == 2) | (train.MoSold == 3)),
         'SalePrice' | = train.SalePrice * 1.10
train.ix[(train.YrSold == 2006) &
         ((train.MoSold == 4) | (train.MoSold >= 10)),
         'SalePrice'] = train.SalePrice * 1.09
train.ix[(train.YrSold == 2006) &
         ((train.MoSold == 5)/(train.MoSold == 6)/(train.MoSold == 7)/(t
rain.MoSold == 9)),
         'SalePrice'] = train.SalePrice * 1.08
train.ix[(train.YrSold == 2006) &
         ((train.MoSold == 8)),
         'SalePrice' | = train.SalePrice * 1.07
11 11 11
# Converting features and filling missing values...
train['MSSubClass'] = train['MSSubClass'].astype(str)
test['MSSubClass'] = test['MSSubClass'].astype(str)
test['MSZoning'] = test['MSZoning'].fillna(train['MSZoning'].mode()[0])
train['LotFrontage'] =
train['LotFrontage'].fillna(train['LotFrontage'].mean())
test['LotFrontage'] = test['LotFrontage'].fillna(train['LotFrontage'].me
an())
train['Alley'] = train['Alley'].fillna('NoAlleyAccess')
test['Alley'] = test['Alley'].fillna('NoAlleyAccess')
train['MasVnrType'] = train['MasVnrType'].fillna(train['MasVnrType'].mod
e()[0])
test['MasVnrType'] =
test['MasVnrType'].fillna(train['MasVnrType'].mode()[0])
# Impute test data with the most common category
for col in ('BsmtFullBath','BsmtHalfBath','Exterior1st','Exterior2nd','F
unctional'):
```

```
test[col] = test[col].fillna(train[col].mode()[0])
# Impute test data with mean
test['BsmtUnfSF'] = test['BsmtUnfSF'].fillna(train['BsmtUnfSF'].mean())
train['Fence'] = train['Fence'].fillna('NoFence')
test['Fence'] = test['Fence'].fillna('NoFence')
for col in ('BsmtQual', 'BsmtCond', 'BsmtExposure', 'BsmtFinType1', 'Bsm
tFinType2'):
    train[col] = train[col].fillna('NoBasement')
    test[col] = test[col].fillna('NoBasement')
for col in ('BsmtFinSF1','BsmtFinSF2'):
    test[col] = test[col].fillna(0.0)
test['TotalBsmtSF'] = test['TotalBsmtSF'].fillna(0)
train['Electrical'] = train['Electrical'].fillna(train['Electrical'].mod
e()[0])
test['KitchenQual'] = test['KitchenQual'].fillna(train['KitchenQual'].mo
de()[0])
train['FireplaceQu'] = train['FireplaceQu'].fillna('NoFirePlace')
test['FireplaceQu'] = test['FireplaceQu'].fillna('NoFirePlace')
train['PoolQC'] = train['PoolQC'].fillna('NoPool')
test['PoolQC'] = test['PoolQC'].fillna('NoPool')
train['MiscFeature'] = train['MiscFeature'].fillna('NoMisc')
test['MiscFeature'] = test['PoolQC'].fillna('NoMisc')
for col in ('GarageType', 'GarageFinish', 'GarageQual', 'GarageCond', 'Gar
ageYrBlt'):
    train[col] = train[col].fillna('NoGarage')
    test[col] = test[col].fillna('NoGarage')
test['GarageCars'] = test['GarageCars'].fillna(0.0)
test['GarageArea'] = test['GarageArea'].fillna(0.0)
train['MasVnrArea'] = train['MasVnrArea'].fillna(0.0)
test['MasVnrArea'] = test['MasVnrArea'].fillna(0.0)
train['YrSold'] = train['YrSold'].astype(str)
test['MoSold'] = test['MoSold'].astype(str)
test['SaleType'] = test['SaleType'].fillna(train['SaleType'].mode()[0])
train = train.drop('Id',1)
test = test.drop('Id',1)
train = train.drop('Utilities',1)
test = test.drop('Utilities',1)
#print train.SalePrice
train len = len(train)
trainX = train.drop('SalePrice',1)
trainX = train[:int(train len * 0.75)]
testX = train[int(train len * 0.75):]
```

```
trainY = train.SalePrice[:int(train_len * 0.75)]
testY = train.SalePrice[int(train_len * 0.75):]

"""
trainX = train.drop('SalePrice',1)
trainY = train.SalePrice
testX = test
"""
trainX.head()
```

Out[69]:

	MSSubClass	MSZoning	LotFrontage	LotArea	Street	Alley	LotShape	Land
(60	RL	65.0	8450	Pave	NoAlleyAccess	Reg	Lvl
	20	RL	80.0	9600	Pave	NoAlleyAccess	Reg	Lvl
2	60	RL	68.0	11250	Pave	NoAlleyAccess	IR1	Lvl
(70	RL	60.0	9550	Pave	NoAlleyAccess	IR1	Lvl
4	60	RL	84.0	14260	Pave	NoAlleyAccess	IR1	Lvl

5 rows × 79 columns

(1460, 81)

Dummy code all categorical variables (46 out of 79 variables are categorical)

```
In [70]: #print train.LotArea.dtype
         count = 0
         train_len = len(train)
         alldata = pd.concat(objs=[trainX, testX], axis=0)
         for col in alldata.columns:
             if alldata[col].dtype != 'int64' and alldata[col].dtype !=
         'float64':
                 #count += 1
                 #print 'The attribute', col, 'is',alldata[col].dtype, ' not nume
         rical types. So we will drop it .. '
                 # concatenate the dummy variables and drop the duplicates
                 alldata =
         pd.concat([alldata,pd.get dummies(alldata[col]).iloc[:, 1:]], axis=1)
                 alldata = alldata.drop(col,1)
             else:
                 Xmin = min(alldata[:train len][col])
                 Xmax = max(alldata[:train len][col])
                 alldata[col] = [(x - Xmin+0.0)/(Xmax - Xmin) for x in alldata[co
         111
         # train preprocessed = dataset preprocessed[:train objs num]
         # test preprocessed = dataset preprocessed[train objs num:]
         #print count
         trainX = alldata[:int(train_len * 0.75)]
         trainX measure = alldata[int(train len * 0.75): train len]
         testX = alldata[int(train len * 0.75):]
         trainX = alldata[:train len]
         testX = alldata[train len:]
         print alldata.columns
         alldata.head()
```

Out[70]:

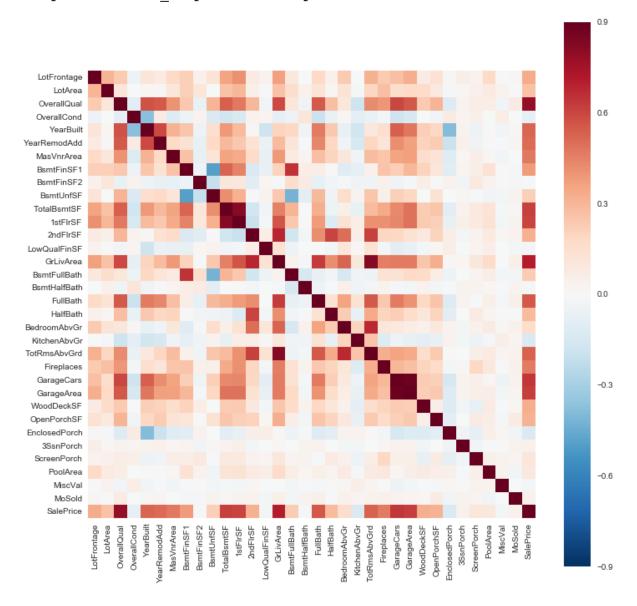
Ī		LotFrontage	LotArea	OverallQual	OverallCond	YearBuilt	YearRemodAdd	MasVnrAr
	0	0.150685	0.033420	0.666667	0.500	0.949275	0.883333	0.12250
	1	0.202055	0.038795	0.555556	0.875	0.753623	0.433333	0.00000
	2	0.160959	0.046507	0.666667	0.500	0.934783	0.866667	0.10125
ſ	3	0.133562	0.038561	0.666667	0.500	0.311594	0.333333	0.00000
	4	0.215753	0.060576	0.777778	0.500	0.927536	0.833333	0.21875

5 rows × 371 columns

Do some basic plots to see correlations

```
In [71]: # # Check numbers of NA..
         # NAs = pd.concat([train.isnull().sum(), test.isnull().sum()], axis=1, k
         eys=['Train', 'Test'])
         # print NAs[NAs.sum(axis=1) > 0]
         # # drop columns with over 500 missing values...
         # for mis in NAs[NAs.sum(axis=1) > 500].index:
               train = train.drop(mis,1)
         # Check numbers of NA..
         # NAs = pd.concat([train.isnull().sum(), test.isnull().sum()], axis=1, k
         eys=['Train', 'Test'])
         # print NAs[NAs.Train > 0]
         # Plot the correlation of Ground Living Area
         # Make a correlation map to determine which features are not very correl
         ated with SalePrice
         corrmat = train.corr()
         corrmat.head()
         plt.subplots(figsize=(12,12))
         sns.heatmap(corrmat, vmax=0.9, square=True)
```

Out[71]: <matplotlib.axes._subplots.AxesSubplot at 0x14b5d8d0>



```
In [72]: # See top 15 most important numerical features
    #Contributed by Wenxuan
    corrmat_val = corrmat.ix['SalePrice']
    corrmat_val.sort_values(inplace = True, ascending = False)
    most_correlated = corrmat_val[0:16]
    most_correlated
    core_attributes = []
    for x in most_correlated.index:
        core_attributes.append(x)
    train_core = train[[x for x in core_attributes]]
    train_core.head()
```

Out[72]:

	SalePrice	OverallQual	GrLivArea	GarageCars	GarageArea	TotalBsmtSF	1stFlrSF	Fι
0	208500	7	1710	2	548	856	856	2
1	181500	6	1262	2	460	1262	1262	2
2	223500	7	1786	2	608	920	920	2
3	140000	7	1717	3	642	756	961	1
4	250000	8	2198	3	836	1145	1145	2

Run Regularized Linear Regression on the selected attributes. We evaluate scoring metrics using mean squared error.

```
In [73]: | print 'Pairwise Correlation'
         sns.set()
         attributes = []
         for i in xrange(5):
              attributes.append(core_attributes[i])
         sns.pairplot(data=train,
                            x_vars=attributes,
                            y_vars=['SalePrice'])
         plt.show()
         sns.set()
         attributes = []
         for i in xrange(5,10):
              attributes.append(core attributes[i])
         sns.pairplot(data=train,
                            x_vars=attributes,
                            y_vars=['SalePrice'])
         plt.show()
         sns.set()
         attributes = []
         for i in xrange(10,15):
              attributes.append(core_attributes[i])
         sns.pairplot(data=train,
                            x_vars=attributes,
                            y_vars=['SalePrice'])
         plt.show()
```

Pairwise Correlation

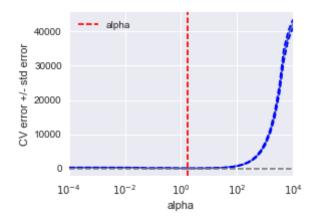


In [74]: # function to estimate alpha using cross validation
 from sklearn import metrics
 from sklearn import linear_model
 from sklearn.model_selection import cross_val_score
 from sklearn.model_selection import LeaveOneOut

```
def estimate alpha(alpha list, n folds):
    scores = list()
    scores std = list()
   min score = 100000
    # run the the list of alphas
    for alpha in alpha list:
        lassoModel = linear model.Lasso(alpha=alpha)
        this_scores = -cross_val_score(lassoModel, trainX, trainY, scori
ng="neg mean absolute error", cv=n folds, n jobs=1)
        scores.append(np.mean(this scores))
        scores std.append(np.std(this scores))
    # find the minimum of the scores and the index
    optAlphaIdx = np.argmin(scores)
    optAlpha = alpha list[optAlphaIdx]
    lowerBound = scores[optAlphaIdx] +
(scores std[optAlphaIdx]/np.sqrt(n folds))
    # get the smallest alpha within +/- std error
    for i, alpha in enumerate(alpha list):
        if scores[i] <= lowerBound and i>optAlphaIdx:
            oneStdAlpha = alpha
            break
    return scores, scores std, optAlpha, oneStdAlpha
# function to plot the cross-validation error curve
def plot cv curve(alphas, scores, scores std, optAlpha, n folds):
    scores, scores_std = np.array(scores), np.array(scores_std)
    plt.figure().set_size_inches(4, 3)
    plt.semilogx(alphas, scores)
    # plot error lines showing +/- std. errors of the scores
    std_error = scores_std / np.sqrt(n_folds)
    plt.semilogx(alphas, scores + std error, 'b--')
   plt.semilogx(alphas, scores - std error, 'b--')
    # alpha=0.2 controls the translucency of the fill color
    plt.fill between(alphas, scores + std error, scores - std error, alp
ha=0.2)
    plt.ylabel('CV error +/- std error')
    plt.xlabel('alpha')
    plt.axhline(np.min(scores), linestyle='--', color='.5')
    plt.axvline(optAlpha, linestyle='--', color='r', label='alpha')
    plt.legend()
    plt.xlim([alphas[0], alphas[-1]])
alphas = np.logspace(-4, 4, 50)
scores, scores_std, k5optalpha, k5osralpha = estimate_alpha(alphas, 5)
print ("usual rule: alpha = %f \none stand error rule: alpha = %f"%(k5op
talpha, k5osralpha))
```

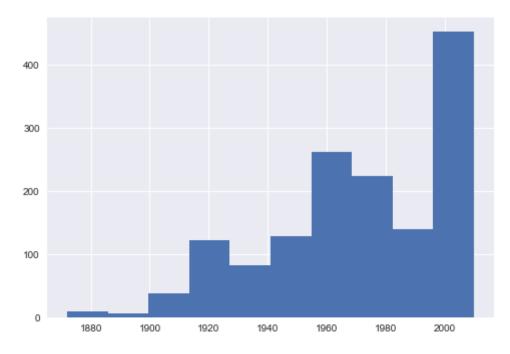
```
plot_cv_curve(alphas, scores, scores_std, k5optalpha, 5)
```

```
usual rule: alpha = 1.757511
one stand error rule: alpha = 2.559548
```



```
In [75]: train_core = pd.get_dummies(train_core)
    train_core = train_core.fillna(train_core.mean())
    train_core['YearBuilt'].hist()
```

Out[75]: <matplotlib.axes._subplots.AxesSubplot at 0x14b5df28>



Use the alpha from CV to do the regression for test set:

```
In [76]: lassoModel = linear_model.Lasso(alpha=0.001)
    lassoModel.fit(trainX, trainY)
    lasso_preds = lassoModel.predict(testX)
#print lasso_preds
```

```
In [78]: preds = lasso preds * 0.3 + XGBoost preds * 0.7
         print preds
          11 11 11
         multi = np.repeat(1.0, len(testID))
          for i, id in enumerate(testID):
              year = test.loc[i]['YrSold']
              mo = test.loc[i]['MoSold']
              if year == 2010 :
                  if (mo == 7) or (mo ==6) or (mo<=4):
                      multi[i] /=1.01
              elif year == 2009:
                  if (mo ==1) or (mo ==6) or (mo <=4):
                      multi[i] /= 1.04
                  elif (mo==2) or (mo==3) or (mo==4):
                      multi[i] /= 1.03
                  elif (mo==5) or (mo==6) or (mo==7) or (mo==8):
                       multi[i] /=1.02
                  elif mo >=9:
                       multi[i] /= 1.01
              elif year ==2008:
                  if (mo ==1) or (mo ==12):
                      multi[i] /= 1.04
                  elif (mo==3) or(mo==11):
                      multi[i] /= 1.03
                  elif (mo==5)or(mo==10):
                       multi[i] /=1.01
              elif year ==2007:
                  if (mo ==1) or (mo ==2):
                      multi[i] /= 1.08
                  elif (mo==3):
                      multi[i] /= 1.07
                  elif (mo==4):
                       multi[i] /=1.06
                  elif (mo>=5) and (mo<=10):
                      multi[i] /= 1.05
                  elif (mo>10):
                       multi[i] /=1.04
              elif year ==2006:
                  if (mo ==1):
                      multi[i] /= 1.11
                  elif (mo==2) or (mo==3):
                      multi[i] /= 1.10
                  elif (mo==4) or (mo>-10):
                       multi[i] /=1.09
                  elif ((mo>=5) and (mo<=7)) or (m0==9):
                      multi[i] /= 1.08
                  elif (mo==8):
                       multi[i] /=1.07
         preds = preds*multi
```

```
[ 176458.31472782
                   126928.21781292
                                     170058.20946741
                                                       128107.38752103
 157050.52998574
                    60017.12937774
                                     119522.42922282
                                                       135080.85442612
 159450.64320108
                   106119.71175407
                                     325093.70387128
                                                       179852.35658332
 274252.21555096
                   181015.95746145
                                     279942.88792462
                                                       187992.29787469
 204921.58417716
                   130021.9801795
                                     134421.27300636
                                                       116818.71906282
 319101.96265353
                   183875.26929799
                                     130034.33014036
                                                       140136.41693599
 133779.30979914
                   118213.87380213
                                     212938.8526323
                                                       111942.53563428
                                     114959.31546996
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                   163872.21622421
                                                       174049.26083642
 259240.3486446
                   214993.16289395
                                     140151.53608052
                                                       135137.59949318
  93816.44648497
                   117503.7964411
                                     239774.52397833
                                                       169152.2557578
 101700.93126424
                   119099.76067231
                                      94030.14966513
                                                       195933.27250095
 143917.55522561
                   139020.36915761
                                     197616.29606144
                                                       425589.4614057
  79745.65202502
                    80096.6422044
                                     149220.34798709
                                                       180179.52510091
 174813.03025503
                   116714.31183638
                                     142928.48103548
                                                       123882.19462821
 150222.2685639
                                     120506.32044293
                                                       202282.43509486
                   229810.72087984
 217194.48618542
                   179919.87501079
                                     230013.09285531
                                                       235301.13421205
 185095.56696029
                   146044.36723494
                                     223874.69005199
                                                       129027.69580338
 108887.46307776
                   194081.68214462
                                                       245746.48568887
                                     233211.28733563
 173019.17146017
                   235106.60001798
                                     644988.11716107
                                                       172063.24203105
 162580.00323323
                   172164.88244847
                                     200489.39793475
                                                       239066.45631664
 285908.19000274
                                     115032.45796346
                   119592.62003887
                                                       154741.32517724
  92794.5189346
                   250132.08988284
                                     391720.5232667
                                                       713264.94344442
 119883.78544251
                   186509.96206394
                                     105028.2464989
                                                        95201.44529427
 262554.69756101
                   194991.82514267
                                     188858.90999683
                                                       167574.99135957
 174001.46980492
                   124784.46955239
                                     165033.78243064
                                                       157742.6584008
                   219505.22363187
 175995.08332671
                                     143996.36992444
                                                       178068.90593753
 148096.35062313
                   115902.67022243
                                     197931.30024361
                                                       116880.72570671
 212962.75911178
                   153415.64144841
                                     273317.51301025
                                                       106991.80035121
 200051.17793944
                   140039.10801295
                                     289623.40866946
                                                       188795.7108632
                   112999.36590993
                                                       134281.28070246
 164075.77831483
                                     144787.03564522
 124820.56480297
                   112006.8473788
                                     229247.76465068
                                                        80083.18606345
  91676.05067261
                   115094.29067994
                                     134052.71080094
                                                       143039.7755467
                   183872.52292033
 137818.63133938
                                     144975.95624319
                                                       213891.05360457
 146756.66421626
                   368679.29636195
                                     126919.22053684
                                                       190220.85248795
 132644.68545507
                   101728.97046131
                                     141980.17267909
                                                       130218.6000453
 139116.78840403
                   175335.47349673
                                                       142665.02321111
                                     194855.52601592
                                                       170047.37007928
 265944.66253284
                   224960.4511954
                                     248413.90639903
 472556.57999086
                   230054.33059816
                                     178091.15527002
                                                       186099.7638996
 170115.1072873
                   129197.62547459
                                     119060.33498478
                                                       245205.88707081
                   130099.99561017
                                     293332.69064992
                                                       165433.74472033
 171530.1676054
 127228.61878448
                   301299.61127663
                                      99865.31583248
                                                       189991.02711129
 150930.59876184
                   181188.03318001
                                     128901.08502884
                                                       161540.79213385
 180443.72065716
                   181076.3924318
                                     183821.93392598
                                                       121820.06192135
 378242.54029787
                   380287.51888671
                                     144119.93328279
                                                       259310.25126456
                                                       139003.22285677
 185728.64241373
                   137105.58555429
                                     176869.00605619
 137154.83940253
                   161912.27079975
                                     197933.04546862
                                                       236717.0058302
  68365.93842736
                   227107.08517892
                                     179960.48782698
                                                       150729.36333679
 138970.0618176
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82163.45399299

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            175022.41139357
                             209998.49728605
                                               265874.0343295
                                                                 141911.21789913
            147938.722482311
Out[78]: "\nmulti = np.repeat(1.0, len(testID))\nfor i,id in enumerate(testI
         D):\n
                   year = test.loc[i]['YrSold']\n
                                                       mo = test.loc[i]['MoSold']\n
                                                if (mo == 7) or (mo == 6) or (mo <=
              \n
                    if year == 2010 :\n
                                                    elif year == 2009:\n
          4):\n
                           multi[i] /=1.01 \n
                                                                                 if
           (mo ==1) or (mo ==6) or (mo <=4): \n
                                                          multi[i] /= 1.04\n
         elif (mo==2) or (mo==3) or (mo==4):\n
                                                            multi[i] /= 1.03\n
             elif (mo==5) or (mo==6) or (mo==7) or (mo==8): \n
                                                                      multi[i] /=1.
          02\n
                      elif mo \geq =9:\n
                                                  multi[i] /= 1.01\n
                                                                          elif year
           ==2008:\n
                            if (mo ==1) or (mo ==12):\n
                                                                     multi[i] /= 1.
                      elif (mo==3) or (mo==11): \n
                                                              multi[i] /= 1.03\n
               elif (mo==5) or (mo==10):\n
                                                       multi[i] /=1.01\n
                                                                             elif ye
         ar ==2007:\n
                               if (mo ==1) or (mo ==2):\n
                                                                      multi[i] /=
           1.08\n
                         elif (mo==3):\n
                                                      multi[i] /= 1.07\n
          f (mo==4):\n
                                    multi[i] /=1.06\n
                                                              elif (mo>=5) and (mo<=
                            multi[i] /= 1.05\n
                                                        elif (mo>10):\n
          10):\n
         multi[i] /=1.04\n
                                elif year ==2006:\n
                                                            if (mo ==1): \n
             multi[i] /= 1.11\n
                                        elif (mo==2) or (mo==3):\n
                                                                                mult
          i[i] /= 1.10 \n
                                 elif (mo==4) or (mo>-10):\n
                                                                           multi[i]
           /=1.09\n
                           elif ((mo>=5) \text{ and } (mo<=7)) \text{ or } (m0==9):\n
                                                                                 mul
         ti[i] /= 1.08\n
                                  elif (mo==8):\n
                                                               multi[i] /=1.07\n
               \npreds = preds*multi\n"
```