# Individual Final project\_wangxiao19451539

May 8, 2020

## 1 Final Project-Competition from Kaggle

Description of the Challenges of Expedia Planning your dream vacation, or even a weekend escape, can be an overwhelming affair. With hundreds, even thousands, of hotels to choose from at every destination, it's difficult to know which will suit your personal preferences. Should you go with an old standby with those pillow mints you like, or risk a new hotel with a trendy pool bar?

Expedia wants to take the proverbial rabbit hole out of hotel search by providing personalized hotel recommendations to their users. This is no small task for a site with hundreds of millions of visitors every month! Currently, Expedia uses search parameters to adjust their hotel recommendations, but there aren't enough customer specific data to personalize them for each user. In this competition, Expedia is challenging Kagglers to contextualize customer data and predict the likelihood a user will stay at 100 different hotel groups. The data in this competition is a random selection from Expedia and is not representative of the overall statistics.

https://www.kaggle.com/c/expedia-hotel-recommendations

Name: Wang Xiao 19451539

```
[1]: #numpy,matplotlib,pandas and seaborn
import pandas as pd
import numpy as np
import seaborn as sns
%matplotlib inline
import matplotlib.pyplot as plt
import datetime
import statistics
import scipy
```

#### 1.1 Read Data

```
[2]: time_col = ['date_time', 'srch_ci', 'srch_co']
    train_set = pd.read_csv("train_hotel.csv",parse_dates=time_col)
    test_set = pd.read_csv("test_hotel.csv",parse_dates=time_col)
    destinations_df = pd.read_csv('destinations.csv')
```

## 1.2 Exploratory Data Analysis

```
[3]: train_set.shape, test_set.shape, destinations_df.shape
[3]: ((753406, 24), (75341, 24), (62106, 150))
[4]: train_set.head()
[4]:
                  date_time
                             site_name posa_continent user_location_country \
     0 2013-10-29 09:25:27
                                     34
                                                       3
                                                                              205
     1 2014-07-06 00:17:02
                                      2
                                                       3
                                                                               66
                                                       3
     2 2014-07-12 19:02:33
                                     11
                                                                              205
                                      2
     3 2014-03-12 08:32:59
                                                       3
                                                                               66
     4 2013-11-03 22:15:17
                                                       3
                                                                              231
        user_location_region user_location_city orig_destination_distance
     0
                          354
                                               1666
                          174
                                               8124
                                                                      5538.8566
     1
     2
                          343
                                              37594
                                                                        346.1719
     3
                          435
                                              40631
                                                                          4.8720
     4
                           70
                                              11644
                                                                             NaN
        user_id is_mobile
                             is_package
                                              srch_children_cnt srch_rm_cnt
     0
         313095
                          0
                                       0
                                                               0
                                                                            1
                          0
                                                                            1
     1
         628718
                                       1
                                                               1
     2
       1064708
                          0
                                       0
                                                               0
                                                                            1
     3
         285636
                          0
                                       0
                                                               0
                                                                            1
                          0
                                       0
         183708
       srch_destination_id srch_destination_type_id
                                                         is_booking
     0
                      14875
                                                      1
                                                                         1
     1
                       8747
                                                      1
                                                                   1
                                                                         1
                                                      6
                                                                   0
     2
                      25544
                                                                         1
                      12364
                                                      5
                                                                   0
     3
                                                                         1
     4
                       1833
                                                      6
                                                                   1
                                                                         1
        hotel_continent
                          hotel_country hotel_market
                                                         hotel_cluster
     0
                       2
                                     198
                                                    750
                                                                     98
                       3
                                     106
     1
                                                    107
                                                                     25
     2
                       2
                                      50
                                                   1094
                                                                     35
                       2
     3
                                      50
                                                                     39
                                                    647
     4
                       3
                                      99
                                                   1225
                                                                     82
     [5 rows x 24 columns]
```

[5]: train\_set.info()

<sup>&</sup>lt;class 'pandas.core.frame.DataFrame'>

RangeIndex: 753406 entries, 0 to 753405 Data columns (total 24 columns): date\_time 753406 non-null datetime64[ns] site\_name 753406 non-null int64 posa continent 753406 non-null int64 user\_location\_country 753406 non-null int64 user location region 753406 non-null int64 user\_location\_city 753406 non-null int64 orig\_destination\_distance 482736 non-null float64 753406 non-null int64 user\_id 753406 non-null int64 is\_mobile 753406 non-null int64 is\_package 753406 non-null int64 channel 752449 non-null datetime64[ns] srch\_ci srch\_co 752450 non-null datetime64[ns] 753406 non-null int64 srch\_adults\_cnt srch\_children\_cnt 753406 non-null int64 753406 non-null int64 srch\_rm\_cnt srch\_destination\_id 753406 non-null int64 srch\_destination\_type\_id 753406 non-null int64 is booking 753406 non-null int64 cnt753406 non-null int64 hotel\_continent 753406 non-null int64 753406 non-null int64 hotel\_country 753406 non-null int64 hotel\_market hotel\_cluster 753406 non-null int64 dtypes: datetime64[ns](3), float64(1), int64(20) memory usage: 138.0 MB <class 'pandas.core.frame.DataFrame'>

#### [6]: test\_set.info()

RangeIndex: 75341 entries, 0 to 75340 Data columns (total 24 columns): date\_time 75341 non-null datetime64[ns] 75341 non-null int64 site\_name posa\_continent 75341 non-null int64 user\_location\_country 75341 non-null int64 user\_location\_region 75341 non-null int64 user\_location\_city 75341 non-null int64 orig\_destination\_distance 48252 non-null float64 75341 non-null int64 user\_id is mobile 75341 non-null int64 is\_package 75341 non-null int64 75341 non-null int64 channel 75243 non-null datetime64[ns] srch\_ci srch\_co 75243 non-null datetime64[ns] srch\_adults\_cnt 75341 non-null int64

```
75341 non-null int64
srch_children_cnt
srch_rm_cnt
                             75341 non-null int64
srch_destination_id
                             75341 non-null int64
srch_destination_type_id
                             75341 non-null int64
is booking
                             75341 non-null int64
cnt
                             75341 non-null int64
hotel continent
                             75341 non-null int64
hotel_country
                             75341 non-null int64
hotel_market
                             75341 non-null int64
                             75341 non-null int64
hotel_cluster
dtypes: datetime64[ns](3), float64(1), int64(20)
```

memory usage: 13.8 MB

#### [7]: destinations\_df.info()

<class 'pandas.core.frame.DataFrame'> RangeIndex: 62106 entries, 0 to 62105

Columns: 150 entries, srch\_destination\_id to d149

dtypes: float64(149), int64(1)

memory usage: 71.1 MB

#### [8]: train set.corr()['is booking']

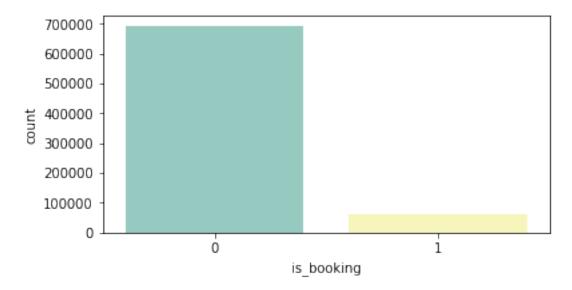
[8]: site\_name -0.012032 posa\_continent 0.010616 user\_location\_country 0.006960 user\_location\_region 0.007495 user\_location\_city 0.001340 orig\_destination\_distance -0.038670 user\_id 0.002575 is mobile -0.030734 is\_package -0.077729 channel 0.025615 srch\_adults\_cnt -0.050452srch\_children\_cnt -0.023582 0.009334 srch\_rm\_cnt srch\_destination\_id 0.024123 srch\_destination\_type\_id 0.041880 is\_booking 1.000000 cnt -0.113414hotel\_continent -0.026935 hotel\_country -0.003840 hotel\_market 0.011368 hotel cluster -0.021731 Name: is\_booking, dtype: float64

```
[9]: train_set.corr().style.format("{:.4}").background_gradient(cmap=plt.

→get_cmap('coolwarm'), axis=1)
```

[9]: <pandas.io.formats.style.Styler at 0x2bc43a94208>

```
[10]: fig = plt.figure(figsize=(6,3))
sns.countplot(x='is_booking',data=train_set, order=[0,1],palette="Set3")
plt.show()
```



## 1.3 Data Processing

```
def process_date_info(df):
    df['srch_ci_day'] = df["srch_ci"].apply(lambda x: x.day)
    df['srch_ci_month'] = df["srch_ci"].apply(lambda x: x.month)
    df['srch_ci_year'] = df["srch_ci"].apply(lambda x: x.year)

df['date_time_day'] = df["date_time"].apply(lambda x: x.day)
    df['date_time_month'] = df["date_time"].apply(lambda x: x.month)
    df['date_time_year'] = df["date_time"].apply(lambda x: x.year)

df['stay_dur'] = (df['srch_co'] - df['srch_ci']).astype('timedelta64[h]')
```

```
[12]: process_date_info(train_set)
process_date_info(test_set)
```

```
[13]: train_set.dropna(axis=0, inplace=True)
test_set.dropna(axis=0, inplace=True)
```

```
[14]: train set = pd.merge(train set, destinations_df, on='srch_destination_id')
     test_set = pd.merge(test_set, destinations_df, on='srch_destination_id')
     train_set.drop(['orig_destination_distance', 'date_time', 'srch_ci', 'srch_co', _
      test_set.drop(['orig_destination_distance', 'date_time', 'srch_ci', 'srch_co', |
      [15]: train_set.head()
[15]:
        site_name
                  posa_continent user_location_country user_location_region \
                                                                        174
     0
                2
                               3
                                                    66
     1
                2
                               3
                                                    66
                                                                        246
     2
                2
                               3
                                                    66
                                                                        246
               34
                               3
                                                   205
     3
                                                                        354
                2
                               3
                                                    66
                                                                        348
        user_location_city is_mobile is_package
                                                channel
                                                          srch adults cnt \
     0
                     8124
                                   0
                                              1
                                                       9
                    50661
                                   0
                                                       9
                                                                       2
     1
                                              1
     2
                    50661
                                   0
                                              0
                                                       3
                                                                       4
                                   0
                                              0
                                                       9
                                                                       1
     3
                    25315
     4
                                   1
                                              0
                                                       9
                                                                       2
                    37377
        srch_children_cnt ...
                                 d140
                                          d141
                                                   d142
                                                             d143
                                                                      d144 \
     0
                       1 ... -2.279495 -2.274158 -2.25451 -2.278753 -2.279495
                       0 ... -2.279495 -2.274158 -2.25451 -2.278753 -2.279495
     1
                       0 ... -2.279495 -2.274158 -2.25451 -2.278753 -2.279495
     2
     3
                       0 ... -2.279495 -2.274158 -2.25451 -2.278753 -2.279495
                       0 ... -2.279495 -2.274158 -2.25451 -2.278753 -2.279495
                     d146
            d145
                               d147
                                        d148
                                                  d149
     0 -2.279495 -2.279495 -2.279495 -2.279495 -2.262535
     1 -2.279495 -2.279495 -2.279495 -2.279495 -2.262535
     2 -2.279495 -2.279495 -2.279495 -2.279495 -2.262535
     3 -2.279495 -2.279495 -2.279495 -2.279495 -2.262535
     4 -2.279495 -2.279495 -2.279495 -2.279495 -2.262535
     [5 rows x 174 columns]
[16]: feature cols = train set.columns.tolist()
     feature_cols.remove('is_booking')
     label_col = 'is_booking'#as y variable to predict
[17]: from sklearn.model selection import train test split
     # split train_hotel dataset by 7 to 3
```

```
→train_set[label_col], test_size=0.3, random_state=2020)
[18]: X_train.isnull().sum()
[18]: site_name
                                0
                                0
      posa_continent
      user_location_country
                                0
      user_location_region
                                0
      user_location_city
                                0
                               . .
      d145
                                0
      d146
                                0
      d147
                                0
      d148
                                0
      d149
                                0
      Length: 173, dtype: int64
[19]: y_train.isnull().sum()
[19]: 0
[20]: X_test.isnull().sum()
[20]: site_name
                                0
      posa continent
                                0
      user_location_country
                                0
      user_location_region
                                0
      user_location_city
                                0
      d145
                                0
      d146
                                0
      d147
                                0
      d148
                                0
      d149
                                0
      Length: 173, dtype: int64
[21]: y_test.isnull().sum()
[21]: 0
```

X\_train, X\_test, y\_train, y\_test = train\_test\_split(train\_set[feature\_cols],\_

1.4 Q1: Wrangle with the dataset 1 and select any 4 algorithms, search out the "feature importance" to get the insight to design and conduct your AB test in part 2. The usual step of dividing the train\_hotel dataset into a "learning" set and "model testing" set, use the APIs from ski-learn package of python to find the "optimal" model based on your selection criteria of the confusion matrix. (10%)

## 1.4.1 Light GBM

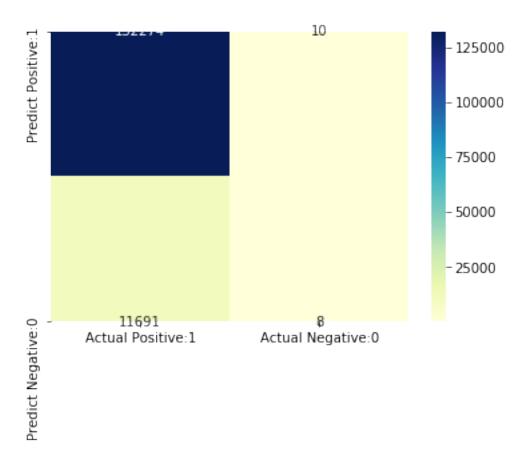
```
[22]: from sklearn.ensemble import RandomForestClassifier, GradientBoostingClassifier from sklearn.linear_model import LogisticRegression from sklearn.preprocessing import MinMaxScaler, StandardScaler import xgboost as xgb import lightgbm as lgb

from sklearn.metrics import confusion_matrix from sklearn import metrics from sklearn.metrics import accuracy_score, confusion_matrix,________precision_recall_fscore_support from sklearn.model_selection import KFold, cross_val_score, train_test_split
```

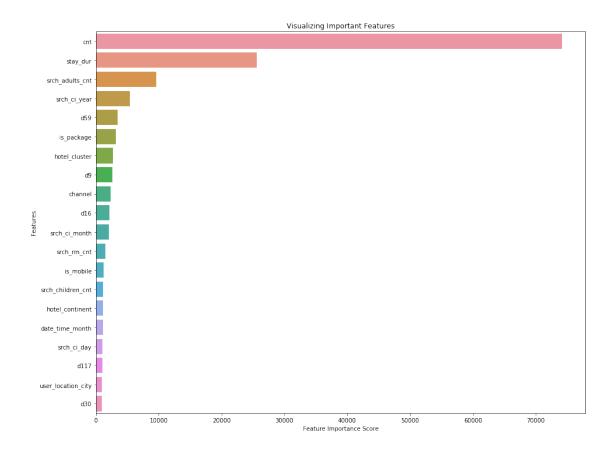
```
[23]: def plot_feature_importances(model,importances, feature_cols,__
       →features_num=None, figsize=(15,12), is_print=False):
          if features_num is None:
              features_num = len(feature_cols)
          indices = np.argsort(importances)[::-1]
          featurerank=[]
          for f in range(features_num):
              featurerank.append([feature_cols[indices[f]], importances[indices[f]]])
              if is print:
                  print("%d. feature %s (%f)" % (f + 1, feature_cols[indices[f]], __
       →importances[indices[f]]))
          plt.figure(figsize=figsize)
          feature_imp = pd.Series(importances,index=feature_cols).
       ⇔sort_values(ascending=False)
          feature_imp = pd.DataFrame(featurerank, columns=['name', 'importances'])
          sns.barplot(x=feature_imp['importances'], y= feature_imp['name'])
          plt.xlabel('Feature Importance Score')
          plt.ylabel('Features')
          plt.title("Visualizing Important Features")
          plt.show()
```

```
[24]: # n_estimators, learning_rate, max_depth,
model = lgb.LGBMClassifier( random_state=2020, importance_type='gain')
model.fit(X_train, y_train)
```

```
y_pred = model.predict(X_test)
      y_pred_prob = model.predict_proba(X_test)
[25]: auc = metrics.roc_auc_score(y_test,y_pred_prob[:, 1])
      print('The AUC is :{}'.format(auc))
     The AUC is :0.7747993013030329
[26]: cm = confusion_matrix(y_test, y_pred)
[26]: array([[132274,
                          10],
             [ 11691,
                           8]], dtype=int64)
[27]: print('Confusion matrix\n\n', cm)
      print('\nTrue Positives(TP) = ', cm[0,0])
      print('\nTrue Negatives(TN) = ', cm[1,1])
      print('\nFalse Positives(FP) = ', cm[0,1])
      print('\nFalse Negatives(FN) = ', cm[1,0])
     Confusion matrix
      [[132274
                   107
      [ 11691
                   8]]
     True Positives(TP) = 132274
     True Negatives(TN) = 8
     False Positives(FP) = 10
     False Negatives(FN) = 11691
[28]: cm_matrix = pd.DataFrame(data=cm, columns=['Actual Positive:1', 'Actual_
      →Negative:0'],
                                       index=['Predict Positive:1', 'Predict Negative:
      →0'])
      sns.heatmap(cm_matrix, annot=True, fmt='d', cmap='YlGnBu')
[28]: <matplotlib.axes._subplots.AxesSubplot at 0x2bc3623e948>
```



[29]: importances = model.feature\_importances\_
plot\_feature\_importances(model, importances, feature\_cols, features\_num=20)



For the lightGBM, the auc is 0.7747. Also, the Most important feature is cnt as the figure shows.

#### 1.4.2 Random Forest

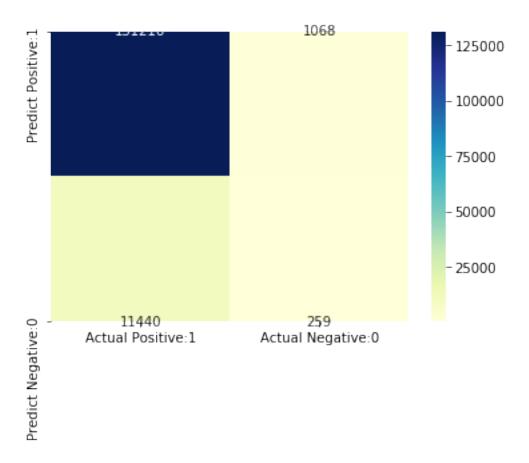
```
[30]: # Random Forest
model_rf = RandomForestClassifier(random_state=2020)
model_rf.fit(X_train, y_train)
y_pred_rf = model_rf.predict(X_test)
y_pred_prob_rf = model_rf.predict_proba(X_test)
```

C:\Users\maris\AppData\Local\Continuum\anaconda3\lib\sitepackages\sklearn\ensemble\forest.py:245: FutureWarning: The default value of
n\_estimators will change from 10 in version 0.20 to 100 in 0.22.
"10 in version 0.20 to 100 in 0.22.", FutureWarning)

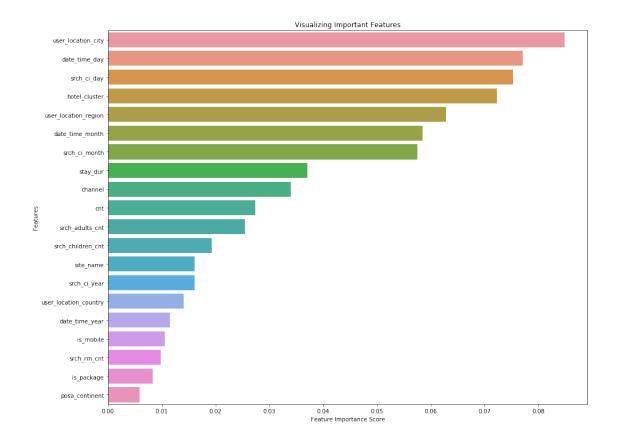
```
[31]: auc = metrics.roc_auc_score(y_test,y_pred_prob_rf[:, 1])
print('The AUC is :{}'.format(auc))
```

The AUC is :0.6398687619639043

```
[32]: cm = confusion_matrix(y_test, y_pred_rf)
      cm
[32]: array([[131216,
                        1068],
                        259]], dtype=int64)
             [ 11440,
[33]: print('Confusion matrix\n\n', cm)
      print('\nTrue Positives(TP) = ', cm[0,0])
      print('\nTrue Negatives(TN) = ', cm[1,1])
      print('\nFalse Positives(FP) = ', cm[0,1])
      print('\nFalse Negatives(FN) = ', cm[1,0])
     Confusion matrix
      [[131216
                 1068]
      [ 11440
                 259]]
     True Positives(TP) = 131216
     True Negatives(TN) = 259
     False Positives(FP) = 1068
     False Negatives(FN) = 11440
[34]: cm_matrix = pd.DataFrame(data=cm, columns=['Actual Positive:1', 'Actual_
      →Negative:0'],
                                       index=['Predict Positive:1', 'Predict Negative:
      →0'])
      sns.heatmap(cm_matrix, annot=True, fmt='d', cmap='YlGnBu')
[34]: <matplotlib.axes._subplots.AxesSubplot at 0x2bc38cc8108>
```



[35]: importances = model\_rf.feature\_importances\_
plot\_feature\_importances(model\_rf, importances, feature\_cols, features\_num=20)

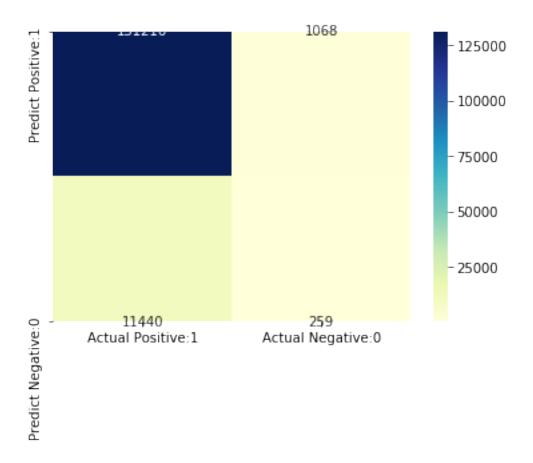


The AUC of the Random Forest classifier is 0.6399. The most important feature for the Random Forest is user\_location city

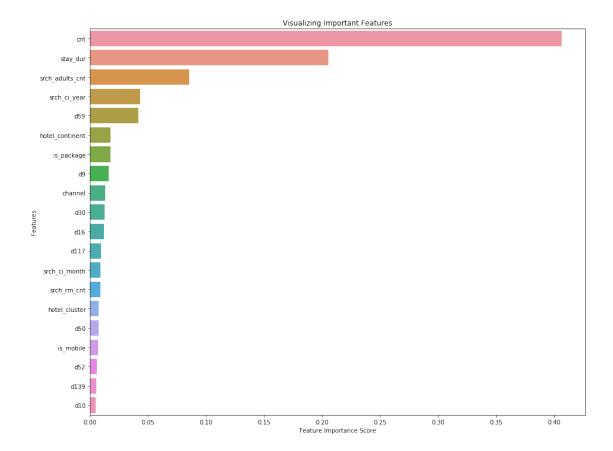
## 1.4.3 Gradient Boosting

```
[41]: print('Confusion matrix\n\n', cm2)
     print('\nTrue Positives(TP) = ', cm2[0,0])
      print('\nTrue Negatives(TN) = ', cm2[1,1])
      print('\nFalse Positives(FP) = ', cm2[0,1])
      print('\nFalse Negatives(FN) = ', cm2[1,0])
     Confusion matrix
      [[131216
                 1068]
      [ 11440
                 259]]
     True Positives(TP) = 131216
     True Negatives(TN) = 259
     False Positives(FP) = 1068
     False Negatives(FN) = 11440
[42]: cm2_matrix = pd.DataFrame(data=cm2, columns=['Actual Positive:1', 'Actual_
      →Negative:0'],
                                       index=['Predict Positive:1', 'Predict Negative:
      →0'])
      sns.heatmap(cm2_matrix, annot=True, fmt='d', cmap='YlGnBu')
```

[42]: <matplotlib.axes.\_subplots.AxesSubplot at 0x1ad8a3af708>



[43]: importances = model\_GB.feature\_importances\_
plot\_feature\_importances(model\_GB, importances, feature\_cols, features\_num=20)



The AUC of Gradient Boosting is 0.7705682676850936. The most important feature for GB is 'cnt'.

## 1.4.4 XGboost

```
[44]: # n_estimators, learning_rate, max_depth,
    model_xg = xgb.XGBClassifier(random_state=2020)
    model_xg.fit(X_train, y_train)
    y_pred_xg = model_xg.predict(X_test)
    y_pred_prob = model_xg.predict_proba(X_test)

[45]: auc = metrics.roc_auc_score(y_test,y_pred_prob[:, 1])
    print('The AUC is :{}'.format(auc))

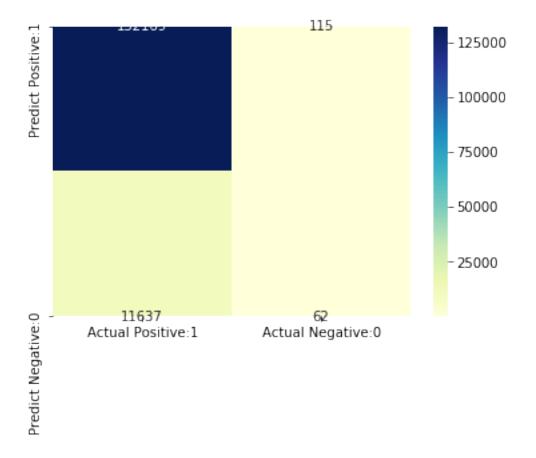
The AUC is :0.7709919873274798

The AUC for the XGboost is 0.771

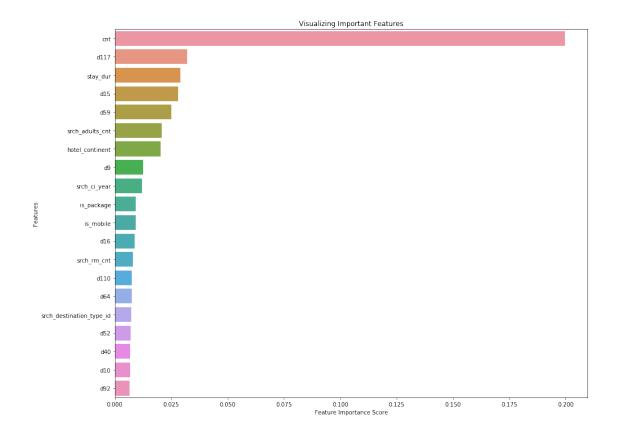
[46]: cm3 = confusion_matrix(y_test, y_pred_xg)
    cm3
```

[47]: <matplotlib.axes.\_subplots.AxesSubplot at 0x1ad8a760d08>

sns.heatmap(cm3\_matrix, annot=True, fmt='d', cmap='YlGnBu')



```
[48]: importances = model_xg.feature_importances_ plot_feature_importances(model_xg, importances, feature_cols, features_num=20)
```



The AUC of XGboost is 0.771. The most important feature for XGboost is 'cnt'

Q1 Conclusion: Based on the above models, we conclude that the most important feature is 'cnt'. For the model accuracy, the Light GBM is the best performance model which the AUC rate is 0.7747.

1.5 Q2: Now suppose you find out the "most" important feature (rank one), select a sample of at least 5000 customers from the test\_hotel dataset, (by a random seed number) with the identified important feature to conduct a AB test on the important feature. (10%)

Now, we got the most important feature 'cnt'. Then we want test how important feature affect the y label(is\_booking). So, we separate calculate the mean of is\_booking==1 and is\_booking ==0 respectively.

#### 1.6 Statistically

H0: The most important feature:cnt is no effect on is\_booking

Ha:The most important feature:cnt has effect on is booking

```
[38]: test_set.groupby(['is_booking']).cnt.mean()
```

```
[38]: is_booking
           1.516454
      1
           1.019395
     Name: cnt, dtype: float64
[39]: test_set.groupby(['is_booking']).cnt.std()
[39]: is_booking
      0
           1.195025
           0.157208
      1
     Name: cnt, dtype: float64
[40]: import statsmodels.stats.weightstats as st
      the_most_important_feature = 'cnt'
      idxs = np.random.randint(0, test_set.shape[1], size=5000)
      sample_test_set = test_set.iloc[idxs]
      arr = sample_test_set[(sample_test_set.
      →is_booking==0)][the_most_important_feature].values
      arr2 = sample_test_set[(sample_test_set.
       →is_booking==1)][the_most_important_feature].values
      stats, pval = st.ztest(arr, arr2, value=0)
      print('test statistic is: {} \npvalue of the t-test is: {}'.format(stats, pval))
     test statistic is: 9.218378906197856
     pvalue of the t-test is: 3.0162562970014014e-20
[41]: if pval<=0.05:
          print("reject the null hypothesis, statistically significant")
          print("Not reject the null hypothesis, statistically insignificant")
```

reject the null hypothesis, statistically significant

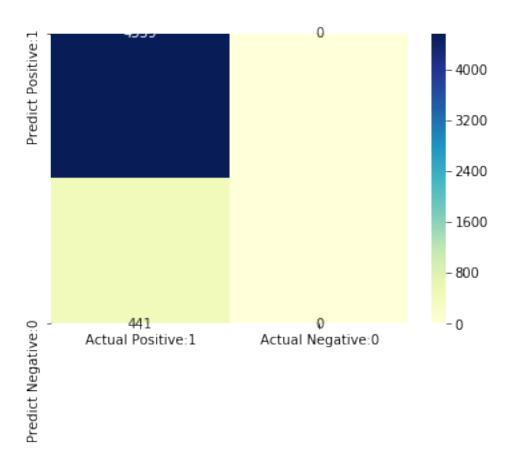
Q2 Conclusion: Since the p-value is too small, so we reject the null hypo which means the most important feature has such large effect on label "is\_booking".Cnt could affect the conversion of customer's booking

## 1.7 Another Way of ABtest without statistically(Optional)

### 1.7.1 A-test-with the most important feature-"cnt"

```
[42]: feature_cols = test_set.columns.tolist()
      feature_cols.remove('is_booking')
      label_col = 'is_booking'
      from sklearn.model_selection import train_test_split
      #split test set
      X_train, X_test, y_train, y_test = train_test_split(test_set[feature_cols],_
       →test_set[label_col], test_size=5000, random_state=0)
[43]: model_A = lgb.LGBMClassifier(random_state=2020, importance_type='gain')
      model_A.fit(X_train, y_train)
      y_pred_A = model.predict(X_test)
      y_pred_prob_A = model.predict_proba(X_test)
[44]: auc_1 = metrics.roc_auc_score(y_test,y_pred_prob_A[:, 1])
      print('The AUC is :{}'.format(auc_1))
     The AUC is :0.7833718557248154
[45]: cmA = confusion_matrix(y_test, y_pred_A)
      cmA
[45]: array([[4559,
                       0]], dtype=int64)
             [ 441,
[46]: cmA_matrix = pd.DataFrame(data=cmA, columns=['Actual Positive:1', 'Actual_
       →Negative:0'],
                                       index=['Predict Positive:1', 'Predict Negative:
       →0'])
      sns.heatmap(cmA_matrix, annot=True, fmt='d', cmap='YlGnBu')
```

[46]: <matplotlib.axes.\_subplots.AxesSubplot at 0x2bc38fc3748>



#### 1.7.2 B-test

model\_B.fit(X\_train, y\_train)

y\_pred\_B = model\_B.predict(X\_test)

y\_pred\_prob\_B = model\_B.predict\_proba(X\_test)

```
[49]: auc_2 = metrics.roc_auc_score(y_test,y_pred_prob_B[:, 1])
print('The AUC is :{}'.format(auc_2))
```

The AUC is :0.6634666580295129

```
[50]: auc_2-auc_1
```

[50]: -0.1199051976953025

The difference of with/without importance feature is 0.1168 on model accuracy. There is such effect on model accuracy with the most important feature 'cnt'.