## Project

## December 6, 2023

```
[1]: from __future__ import print_function
     from packaging.version import parse as Version
     from platform import python_version
     OK = ' \times 1b[42m[OK] \times 1b[Om']
     FAIL = "\x1b[41m[FAIL]\x1b[0m"]
     try:
         import importlib
     except ImportError:
         print(FAIL, "Python version 3.11 is required,"
                     " but %s is installed." % sys.version)
     def import_version(pkg, min_ver, fail_msg=""):
         mod = None
         try:
             mod = importlib.import_module(pkg)
             if pkg in {'PIL'}:
                 ver = mod.VERSION
             else:
                 ver = mod.__version__
             if Version(ver) == Version(min_ver):
                 print(OK, "%s version %s is installed."
                       % (lib, min_ver))
             else:
                 print(FAIL, "%s version %s is required, but %s installed."
                       % (lib, min_ver, ver))
         except ImportError:
             print(FAIL, '%s not installed. %s' % (pkg, fail_msg))
         return mod
     # first check the python version
     pyversion = Version(python_version())
     if pyversion >= Version("3.11.4"):
         print(OK, "Python version is %s" % pyversion)
```

OK Python version is 3.11.4

```
[ OK ] numpy version 1.24.4 is installed.
[ OK ] matplotlib version 3.7.2 is installed.
[ OK ] sklearn version 1.3.0 is installed.
[ OK ] pandas version 2.0.3 is installed.
[ OK ] xgboost version 1.7.6 is installed.
[ OK ] shap version 0.42.1 is installed.
[ OK ] seaborn version 0.12.2 is installed.
```

Using `tqdm.autonotebook.tqdm` in notebook mode. Use `tqdm.tqdm` instead to force console mode (e.g. in jupyter console)

```
[2]:
                    timestamp
                                cnt t1
                                         t2
                                               hum wind_speed weather_code \
           2015-01-04 00:00:00
                                182 3.0 2.0
                                               93.0
    0
                                                            6.0
                                                                         3.0
    1
           2015-01-04 01:00:00
                                138 3.0 2.5
                                               93.0
                                                            5.0
                                                                         1.0
    2
           2015-01-04 02:00:00
                                134 2.5 2.5
                                               96.5
                                                            0.0
                                                                         1.0
           2015-01-04 03:00:00
                                 72 2.0 2.0 100.0
    3
                                                            0.0
                                                                         1.0
    4
           2015-01-04 04:00:00
                                 47 2.0 0.0
                                                            6.5
                                               93.0
                                                                         1.0
```

```
17409
      2017-01-03 19:00:00 1042 5.0
                                      1.0
                                             81.0
                                                         19.0
                                                                         3.0
17410
      2017-01-03 20:00:00
                             541
                                  5.0
                                      1.0
                                             81.0
                                                         21.0
                                                                         4.0
      2017-01-03 21:00:00
                                                         24.0
                                                                         4.0
17411
                             337
                                  5.5
                                      1.5
                                             78.5
17412 2017-01-03 22:00:00
                             224 5.5 1.5
                                             76.0
                                                         23.0
                                                                         4.0
17413 2017-01-03 23:00:00
                             139 5.0 1.0
                                             76.0
                                                         22.0
                                                                         2.0
       is_holiday is_weekend season
0
              0.0
                          1.0
                                  3.0
1
              0.0
                          1.0
                                  3.0
2
              0.0
                          1.0
                                  3.0
3
              0.0
                          1.0
                                  3.0
4
              0.0
                          1.0
                                  3.0
17409
              0.0
                          0.0
                                  3.0
17410
              0.0
                          0.0
                                  3.0
                          0.0
                                  3.0
17411
              0.0
17412
              0.0
                          0.0
                                  3.0
17413
              0.0
                          0.0
                                  3.0
```

[17414 rows x 10 columns]

## [3]: # print data types print(df.dtypes) df.info()

timestamp	object
cnt	int64
t1	float64
t2	float64
hum	float64
wind_speed	float64
weather_code	float64
is_holiday	float64
is_weekend	float64
season	float64

dtype: object

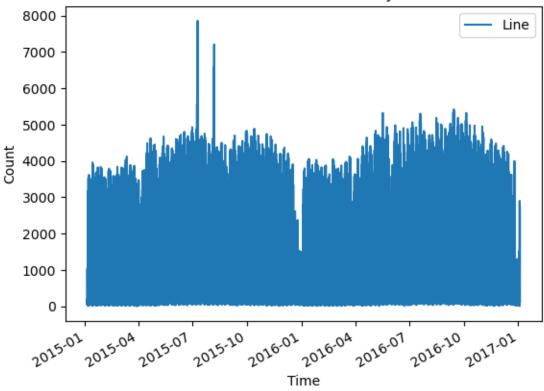
<class 'pandas.core.frame.DataFrame'> RangeIndex: 17414 entries, 0 to 17413

Data columns (total 10 columns):

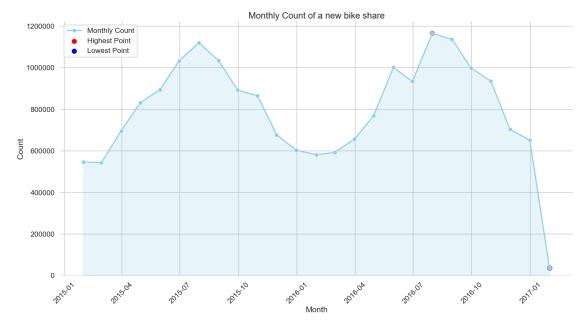
#	Column	Non-Null Count	Dtype
0	timestamp	17414 non-null	object
1	cnt	17414 non-null	int64
2	t1	17414 non-null	float64
3	t2	17414 non-null	float64
4	hum	17414 non-null	float64
5	wind_speed	17414 non-null	float64

```
6
         weather_code 17414 non-null float64
     7
         is_holiday
                       17414 non-null float64
     8
                       17414 non-null float64
         is_weekend
         season
                       17414 non-null float64
    dtypes: float64(8), int64(1), object(1)
    memory usage: 1.3+ MB
[4]: # count
     print(df['cnt'].value_counts())
     print(df['cnt'].describe())
     # Convert 'timestamp' column to datetime
     df['timestamp'] = pd.to_datetime(df['timestamp'])
     # Create a line plot using 'timestamp' as x-axis and 'cnt' as y-axis
     df.plot(x='timestamp', y='cnt', kind='line')
     plt.xlabel('Time')
     plt.ylabel('Count')
     plt.title('Count of a new bike share by hours')
     plt.legend(['Line'])
    plt.show()
    cnt
    46
            46
    53
            39
    33
            36
    70
            36
    120
            36
    3022
             1
    3112
             1
    1338
             1
    3270
             1
    2220
    Name: count, Length: 3781, dtype: int64
    count
             17414.000000
              1143.101642
    mean
    std
              1085.108068
                 0.000000
    min
    25%
               257.000000
    50%
               844.000000
    75%
              1671.750000
              7860.000000
    max
    Name: cnt, dtype: float64
```

## Count of a new bike share by hours



```
[5]: import seaborn as sns
     import matplotlib.pyplot as plt
     import matplotlib.ticker as ticker
     df['timestamp'] = pd.to_datetime(df['timestamp'])
     monthly_count = df.resample('M', on='timestamp').sum()['cnt']
     data_plot = monthly_count.reset_index(name='cnt')
     sns.set_style("whitegrid")
     sns.set_context("talk")
     # Choose a color palette
     palette = sns.color_palette("coolwarm", n_colors=len(data_plot))
     plt.figure(figsize=(18, 10))
     sns.lineplot(x='timestamp', y='cnt', data=data_plot, marker='o', linestyle='-', u
      ⇔color="skyblue", linewidth=2.5, label='Monthly Count')
     plt.fill_between(data_plot['timestamp'], data_plot['cnt'], color="skyblue",_
     ⇒alpha=0.2)
     max_idx = data_plot['cnt'].idxmax()
     min_idx = data_plot['cnt'].idxmin()
```



```
[6]: # no duplicated rows
df.duplicated().sum()
```

[6]: 0

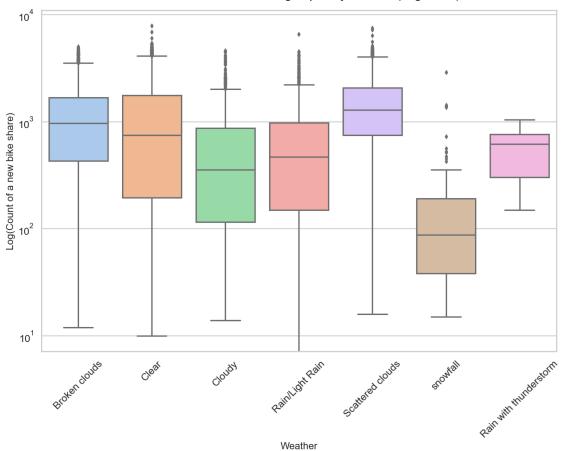
```
df['season'].replace(0, 'Spring', inplace=True)
df['season'].replace(1, 'Summer', inplace=True)
df['season'].replace(2, 'Fall', inplace=True)
df['season'].replace(3, 'Winter', inplace=True)
```

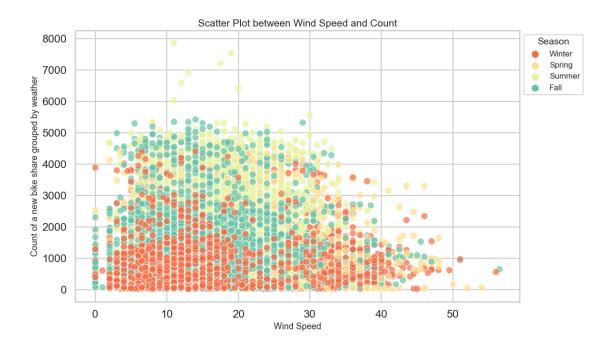
```
[8]: #Is Holiday
      df['is_holiday'].replace(1, 'Yes', inplace=True)
      df['is_holiday'].replace(0, 'No', inplace=True)
 [9]: # Is weekend
      df['is_weekend'].replace(1, 'Yes', inplace=True)
      df['is weekend'].replace(0, 'No', inplace=True)
[10]: #Weather Codes
      df['weather_code'].replace(1, 'Clear', inplace=True)
      df['weather_code'].replace(2, 'Scattered clouds', inplace=True)
      df['weather_code'].replace(3, 'Broken clouds', inplace=True)
      df['weather_code'].replace(4, 'Cloudy', inplace=True)
      df['weather_code'].replace(7, 'Rain/Light Rain', inplace=True)
      df['weather_code'].replace(10, 'Rain with thunderstorm', inplace=True)
      df['weather_code'].replace(26, 'snowfall', inplace=True)
[11]: # check the dataset again
      df.head(10)
[11]:
                                                   wind_speed
                                                                weather_code \
                  timestamp cnt
                                   t1
                                        t2
                                              hum
      0 2015-01-04 00:00:00
                             182
                                  3.0
                                             93.0
                                                               Broken clouds
                                       2.0
                                                          6.0
      1 2015-01-04 01:00:00
                            138
                                  3.0
                                       2.5
                                             93.0
                                                          5.0
                                                                       Clear
      2 2015-01-04 02:00:00
                             134
                                  2.5 2.5
                                             96.5
                                                          0.0
                                                                       Clear
      3 2015-01-04 03:00:00
                             72 2.0 2.0
                                            100.0
                                                          0.0
                                                                       Clear
                              47 2.0 0.0
                                                                       Clear
      4 2015-01-04 04:00:00
                                             93.0
                                                          6.5
                              46 2.0 2.0
      5 2015-01-04 05:00:00
                                                          4.0
                                                                       Clear
                                             93.0
      6 2015-01-04 06:00:00
                              51 1.0 -1.0
                                            100.0
                                                          7.0
                                                                      Cloudy
      7 2015-01-04 07:00:00
                              75 1.0 -1.0
                                            100.0
                                                          7.0
                                                                      Cloudy
      8 2015-01-04 08:00:00
                             131 1.5 -1.0
                                             96.5
                                                          8.0
                                                                      Cloudy
      9 2015-01-04 09:00:00
                             301 2.0 -0.5 100.0
                                                          9.0 Broken clouds
        is_holiday is_weekend season
                              Winter
      0
                No
                          Yes
      1
                No
                          Yes Winter
      2
                No
                          Yes Winter
      3
                No
                          Yes Winter
      4
                No
                          Yes Winter
      5
                          Yes Winter
                No
      6
                No
                          Yes Winter
      7
                          Yes Winter
                No
                          Yes Winter
      8
                No
                No
                          Yes Winter
```

```
[12]: df['timestamp'].head()
      print(df['weather_code'].value_counts())
     weather_code
     Clear
                                6150
     Scattered clouds
                                4034
     Broken clouds
                                3551
     Rain/Light Rain
                                2141
                                1464
     Cloudy
     snowfall
                                  60
     Rain with thunderstorm
                                  14
     Name: count, dtype: int64
[13]: sns.set_style("whitegrid")
      sns.set_palette("pastel")
      fig, ax = plt.subplots(figsize=(15, 10))
      sns.boxplot(x='weather_code', y='cnt', data=df, ax=ax)
      plt.xticks(rotation=45)
      ax.set_yscale('log')
      ax.set_xlabel('Weather', fontsize=16)
      ax.set_ylabel('Log(Count of a new bike share)', fontsize=16)
      ax.set_title('Count of a new bike share grouped by weather (Log Scale)', u
       ⇔fontsize=20, pad=20)
```

[13]: Text(0.5, 1.0, 'Count of a new bike share grouped by weather (Log Scale)')







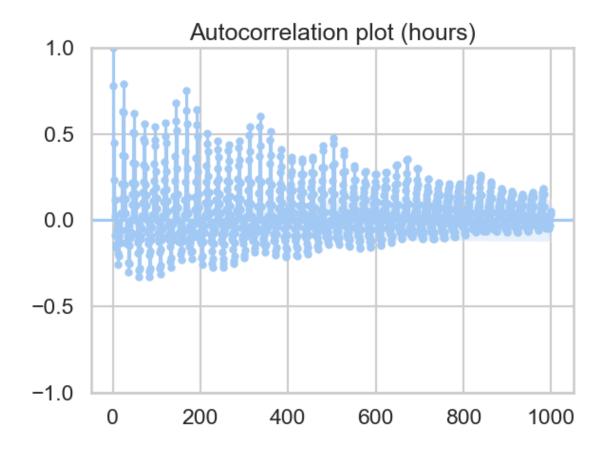
```
[15]: import statsmodels.api as sm

plt.figure(figsize=(4,4))

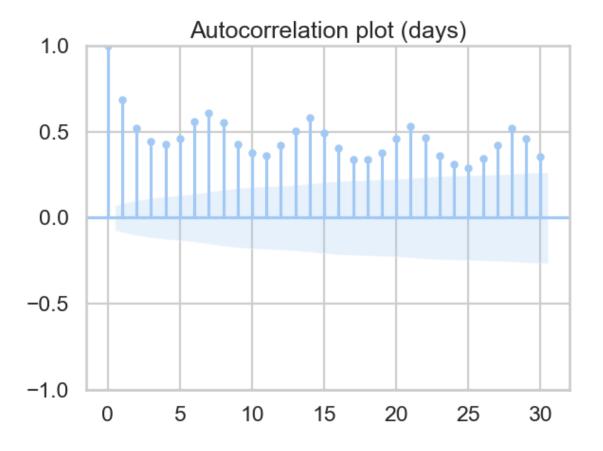
sm.graphics.tsa.plot_acf(df['cnt'], lags=1000)
plt.title("Autocorrelation plot (hours)")
plt.tight_layout()
plt.show()

daily_df = df.resample('D', on='timestamp').sum() # Assuming 'timestamp' is_\( \text{she} \) the column with datetime data.
plt.figure(figsize=(10,6))
sm.graphics.tsa.plot_acf(daily_df['cnt'], lags=30) # For example, here it's_\( \text{showing 30 days of lags.} \)
plt.title("Autocorrelation plot (days)")
plt.tight_layout()
plt.show()
```

<Figure size 400x400 with 0 Axes>



<Figure size 1000x600 with 0 Axes>



```
[16]: import pandas as pd
      import numpy as np
      from datetime import datetime
      from sklearn.ensemble import RandomForestRegressor, GradientBoostingRegressor
      from sklearn.linear_model import Ridge
      from sklearn.neighbors import KNeighborsRegressor
      from sklearn.svm import SVR
      from sklearn.model_selection import train_test_split, GridSearchCV, u
       ⇔cross_val_score, TimeSeriesSplit
      from sklearn.metrics import mean_squared_log_error
      from sklearn.compose import ColumnTransformer
      from sklearn.pipeline import Pipeline
      from sklearn.preprocessing import StandardScaler, OneHotEncoder, MinMaxScaler
      import matplotlib.pyplot as plt
      import warnings
      from sklearn.dummy import DummyRegressor
      warnings.filterwarnings("ignore")
      %matplotlib inline
```

```
data = pd.read_csv("/Users/yingyizhu/Desktop/DATA1030/DATA1030-Fall2023/Midterm_
       ⇔Project/london_merged.csv")
[17]: # Convert 'timestamp' to datetime and extract features
     data['timestamp'] = pd.to_datetime(data['timestamp'])
     data['hour'] = data['timestamp'].dt.hour
     data['day'] = data['timestamp'].dt.day
     data['month'] = data['timestamp'].dt.month
     data['year'] = data['timestamp'].dt.year
     data['day_of_week'] = data['timestamp'].dt.dayofweek
     # Create lagged features
     lag_hours = [3, 2, 1]
     for lag in lag_hours:
         data[f'lag_{lag}_hour'] = data['cnt'].shift(lag)
     # Drop rows with NaN values and the original 'timestamp' column
     data.dropna(inplace=True)
     data.drop('timestamp', axis=1, inplace=True)
[18]: onehot ftrs = ['weather code', 'is holiday', 'is weekend', 'season']
     minmax ftrs = ['hum']
     std_ftrs = ['t1', 't2', 'lag_3_hour', 'lag_2_hour', 'lag_1_hour']
     preprocessor = ColumnTransformer(
         transformers=[
             ('onehot', OneHotEncoder(handle_unknown='ignore'), onehot_ftrs),
             ('minmax', MinMaxScaler(), minmax_ftrs),
             ('std', StandardScaler(), std_ftrs)])
     clf = Pipeline(steps=[('preprocessor', preprocessor)])
     # Train-test split
     X = data.drop('cnt', axis=1)
     y = np.log1p(data['cnt']) # Log transformation of 'cnt'
     →random state=42)
     # Apply preprocessing
     X_train_prep = clf.fit_transform(X_train)
     X_test_prep = clf.transform(X_test)
[19]: print(X_train_prep)
     [[ 0.
                               0.
                                         ... -0.16636878 -0.31807903
       -0.34518542]
      Г1.
                   0.
                               0.
                                         ... 1.24199525 2.8617132
```

# Load the dataset

```
2.520703031
      ΓΟ.
                                 0.
                                            ... -0.9692939 -0.9809583
                    0.
       -0.99706701]
      Г1.
                                 0.
                                            ... -0.92942579 -0.43608814
                    0.
        0.89513653]
      ΓΟ.
                                 0.
                                            ... -0.74862857 -0.82791524
       -0.884895571
      ΓΟ.
                                 1.
                                            ... 0.23231228 0.5337992
        0.5852859 11
[20]: print(X_test_prep)
     [[ 1.
                                 0.
                                            ... -0.98227421 -0.96805106
       -1.00993915
      ΓΟ.
                    0.
                                 0.
                                            ... -0.69485298 -0.41027364
       -0.26703319]
      [ 0.
                                 0.
                                            ... -0.52518174 -0.69331111
                    1.
       -0.41138496]
      Г1.
                                 0.
                    0.
                                            ... 2.51777465 2.13982937
        1.58931227]
      Г1.
                    0.
                                 0.
                                            ... 0.33337329 0.20650832
        0.38025121]
      ΓО.
                                 1.
                                            ... 0.5920524
                                                           0.22955698
       -0.21554466]]
[21]: def rmsle(y_true, y_pred):
          return np.sqrt(mean_squared_log_error(np.exp(y_true), np.exp(y_pred)))
      def tune_and_evaluate_model(model, params, X, y, model_name):
          tscv = TimeSeriesSplit(n_splits=5)
          grid_search = GridSearchCV(model, params, cv=tscv,__

¬scoring='neg_mean_squared_log_error', n_jobs=-1)
          grid search.fit(X, y)
          best_model = grid_search.best_estimator_
          scores = cross_val_score(best_model, X, y, cv=tscv,__
       ⇔scoring='neg_mean_squared_log_error')
          mean_rmsle = np.mean(np.sqrt(-scores))
          std_rmsle = np.std(np.sqrt(-scores))
          print(f"{model_name} - Best Params: {grid_search.best_params_}")
          print(f"{model_name} - RMSLE: {rmsle(y, best_model.predict(X))}")
          print(f"{model_name} - Mean RMSLE: {mean_rmsle}, Std RMSLE: {std_rmsle}\n")
          return best_model, mean_rmsle, std_rmsle
```

```
[22]: # Ridge Regression Model
     print("Ridge Regression Model")
     ridge_params = {'alpha': [0.1, 1, 10, 50, 100, 200]}
     ridge_best_model, ridge_mean_rmsle, ridge_std_rmsle =__
       →tune_and_evaluate_model(Ridge(), ridge_params, X_train_prep, y_train, "Ridge_
       →Regression")
     Ridge Regression Model
     Ridge Regression - Best Params: {'alpha': 0.1}
     Ridge Regression - RMSLE: 0.777290231095798
     Ridge Regression - Mean RMSLE: 0.11724054819499727, Std RMSLE:
     0.000733474628509329
[23]: print("Random Forest Model")
     rf_params = {
          'n_estimators': [100, 200],
          'max_depth': [10, 20, None]
     rf_best_model, rf_mean_rmsle, rf_std_rmsle =__
       →tune_and_evaluate_model(RandomForestRegressor(random_state=42), rf_params,__
       Random Forest Model
     Random Forest - Best Params: {'max_depth': 20, 'n_estimators': 200}
     Random Forest - RMSLE: 0.08727214801637538
     Random Forest - Mean RMSLE: 0.039257593135102076, Std RMSLE:
     0.001755653430975494
[24]: print("Support Vector Regression Model")
     svr_pipeline = Pipeline([
          ('scaler', StandardScaler()),
          ('svr', SVR())
     ])
     svr_params = {
          'svr__C': [0.1, 1, 10],
          'svr_gamma': ['scale', 'auto']
     svr_best_model, svr_mean_rmsle, svr_std_rmsle =_

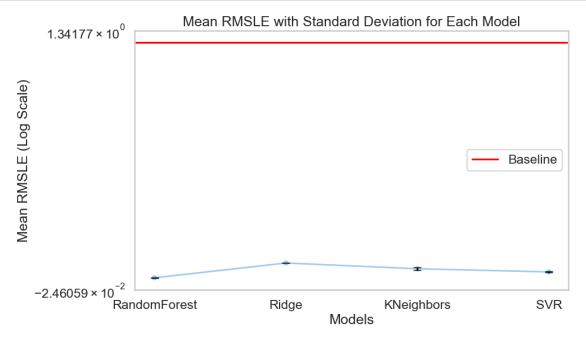
¬tune_and_evaluate_model(svr_pipeline, svr_params, X_train_prep, y_train,
□
       ⇔"Support Vector Regression")
     Support Vector Regression Model
     Support Vector Regression - Best Params: {'svr__C': 10, 'svr__gamma': 'scale'}
     Support Vector Regression - RMSLE: 0.39223715682574706
     Support Vector Regression - Mean RMSLE: 0.07024241270436024, Std RMSLE:
     0.002875009062252405
```

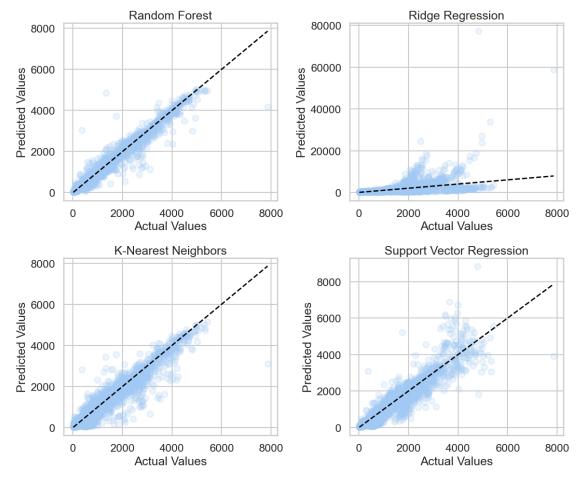
```
[25]: print("K-Neighbors Regressor Model")
      knn_params = {
          'n_neighbors': [3, 5, 7],
          'weights': ['uniform', 'distance']
      knn_best_model, knn_mean_rmsle, knn_std_rmsle = __ 
       →tune_and_evaluate_model(KNeighborsRegressor(), knn_params, X_train_prep,__

y_train, "K-Neighbors Regressor")
     K-Neighbors Regressor Model
     K-Neighbors Regressor - Best Params: {'n_neighbors': 5, 'weights': 'distance'}
     K-Neighbors Regressor - RMSLE: 0.0
     K-Neighbors Regressor - Mean RMSLE: 0.0869649993926992, Std RMSLE:
     0.00731023548406084
[26]: print("Baseline Model")
      baseline_model = DummyRegressor(strategy="mean")
      baseline_rmsle = rmsle(y_train, baseline_model.fit(X_train_prep, y_train).
       →predict(X_train_prep))
      print(f"Baseline Model - RMSLE: {baseline_rmsle}")
     Baseline Model
     Baseline Model - RMSLE: 1.2796591225393974
[27]: import matplotlib.pyplot as plt
      import seaborn as sns
      # Model names
      models = ['RandomForest', 'Ridge', 'KNeighbors', 'SVR']
      # Mean RMSLE values for each model (Replace these with your actual values)
      mean_rmsles = [rf_mean_rmsle, ridge_mean_rmsle, knn_mean_rmsle, svr_mean_rmsle]
      \# Standard deviation of RMSLE for each model (Replace these with your actual \sqcup
       ⇔values)
      std_rmsles = [rf_std_rmsle, ridge_std_rmsle, knn_std_rmsle, svr_std_rmsle]
      # Baseline RMSLE (Replace with your actual value)
      baseline_rmsle = baseline_rmsle
      # Plotting
      plt.figure(figsize=(10, 6))
      sns.pointplot(x=models, y=mean_rmsles, scale=0.5)
      plt.errorbar(x=models, y=mean_rmsles, yerr=std_rmsles, fmt='none', capsize=5,_
       ⇔color='black')
      plt.axhline(y=baseline_rmsle, color='r', linestyle='-', label='Baseline')
      plt.yscale('symlog') # Log scale for better visibility
```

```
plt.xlabel('Models')
plt.ylabel('Mean RMSLE (Log Scale)')
plt.title('Mean RMSLE with Standard Deviation for Each Model')
plt.legend()

# Save the plot
plt.savefig("mean_rmsle_with_std.png")
plt.show()
```





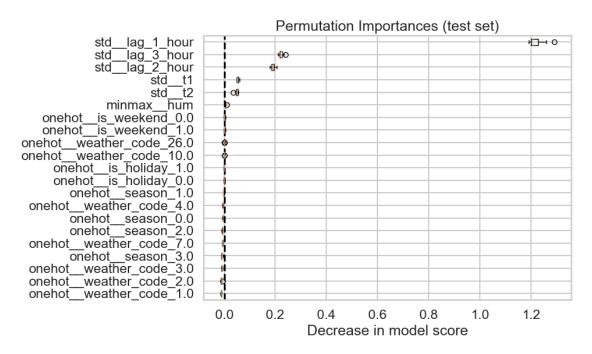
```
[31]: import numpy as np
import matplotlib.pyplot as plt
from sklearn.inspection import permutation_importance

np.random.seed(88)

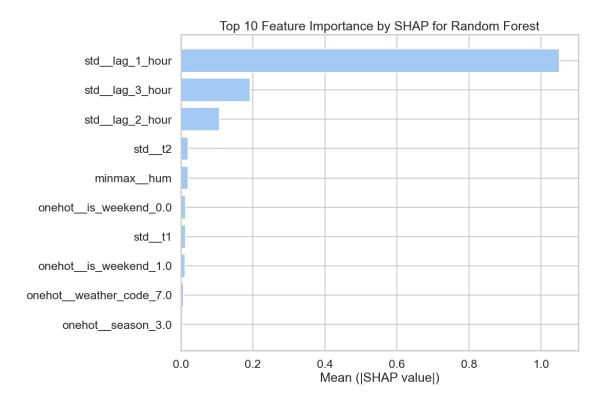
test_score = knn_best_model.score(X_test_prep, y_test)
print('Test score =', test_score)
```

```
# Perform permutation importance
result = permutation_importance(knn_best_model, X_test_prep, y_test,__
 on_repeats=10, random_state=88, n_jobs=-1)
# Extract feature names from the preprocessor in the pipeline
feature names = preprocessor.get feature names out()
# Sort the features by importance
sorted_idx = result.importances_mean.argsort()
# Plot
plt.figure(figsize=(10, 6))
plt.boxplot(result.importances[sorted_idx].T, vert=False,__
 →labels=feature_names[sorted_idx])
plt.axvline(0, color='k', linestyle='--')
plt.title("Permutation Importances (test set)")
plt.xlabel('Decrease in model score')
plt.tight_layout()
plt.savefig("permutation_importances.png")
plt.show()
```

Test score = 0.8552019393436402



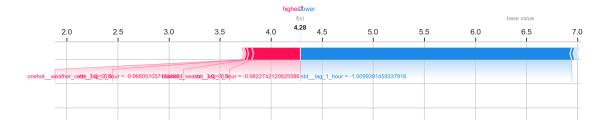
```
[33]: import shap
      import numpy as np
      import matplotlib.pyplot as plt
      # Initialize the SHAP explainer with your Random Forest model
      explainer = shap.TreeExplainer(rf_best_model)
      X_sample = shap.utils.sample(X_test_prep, 100) # Adjust the sample size as_
       \rightarrownecessary
      # Calculate SHAP values
      shap_values = explainer.shap_values(X_sample)
      # Calculate the mean absolute SHAP values for each feature
      shap_importance = np.abs(shap_values[0]).mean(axis=0) if___
       sisinstance(shap_values, list) else np.abs(shap_values).mean(axis=0)
      # Sorting the feature indices by importance
      sorted_indices = np.argsort(shap_importance)
      # Plotting
      plt.figure(figsize=(10, 8))
      plt.barh(np.array(feature_names)[sorted_indices][-10:],__
       →shap_importance[sorted_indices][-10:])
      plt.xlabel('Mean (|SHAP value|)')
      plt.title('Top 10 Feature Importance by SHAP for Random Forest')
      plt.show()
```



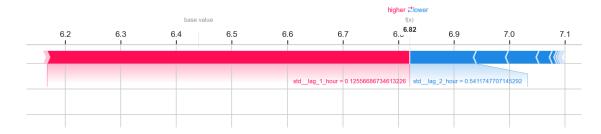
```
[37]: # Choose specific data points for the force plot
      indices = [0, 100, 200] # Adjust the indices as per your data
      specific_data_points = pd.DataFrame(X_test_prep[indices], columns=feature_names)
      # Calculate SHAP values for the specific data points
      specific_shap_values = explainer.shap_values(specific_data_points)
      # Check if SHAP values are a list (for multi-output models) or an array (for \Box
      ⇔single-output models)
      is_shap_values_list = isinstance(specific_shap_values, list)
      # SHAP force plots for specific data points
      for i, index in enumerate(indices):
          shap_value = specific_shap_values[0][i, :] if is_shap_values_list else_u
       ⇔specific_shap_values[i, :]
          expected_value = explainer.expected_value[0] if is_shap_values_list else_
       ⇒explainer.expected_value
          print(f"SHAP Force Plot for Data Point at Index {index}:")
          shap.force_plot(
              expected_value,
              shap_value,
              specific_data_points.iloc[i],
```

```
matplotlib=True,
link='identity',
show=True # This ensures the plot is displayed
)
```

SHAP Force Plot for Data Point at Index 0:



SHAP Force Plot for Data Point at Index 100:



SHAP Force Plot for Data Point at Index 200:

