# $EDA\_Springleaf\_screencast$

### December 23, 2019

This is a notebook, used in the screencast video. Note, that the data files are not present here in Jupyter hub and you will not be able to run it. But you can always download the notebook to your local machine as well as the competition data and make it interactive.

```
In [1]: import os
        import numpy as np
        import pandas as pd
        from tqdm import tqdm_notebook
        import matplotlib.pyplot as plt
        %matplotlib inline
        import warnings
        warnings.filterwarnings('ignore')
        import seaborn
In [2]: def autolabel(arrayA):
            ''' label each colored square with the corresponding data value.
            If value > 20, the text is in black, else in white.
            arrayA = np.array(arrayA)
            for i in range(arrayA.shape[0]):
                for j in range(arrayA.shape[1]):
                        plt.text(j,i, "%.2f"%arrayA[i,j], ha='center', va='bottom',color='w')
        def hist_it(feat):
            plt.figure(figsize=(16,4))
            feat[Y==0] .hist(bins=range(int(feat.min()),int(feat.max()+2)),normed=True,alpha=0.8)
            feat[Y==1] .hist(bins=range(int(feat.min()),int(feat.max()+2)),normed=True,alpha=0.5)
            plt.ylim((0,1))
        def gt_matrix(feats,sz=16):
            a = []
            for i,c1 in enumerate(feats):
                for j,c2 in enumerate(feats):
                    mask = (~train[c1].isnull()) & (~train[c2].isnull())
```

### 1 Read the data

### 2 Data overview

Probably the first thing you check is the shapes of the train and test matrices and look inside them.

```
In [6]: print 'Train shape', train.shape
        print 'Test shape', test.shape
Train shape (145231, 1934)
Test shape (145232, 1933)
In [10]: train.head()
Out[10]:
            ID VAR_0001
                          VAR_0002
                                    VAR_0003
                                               VAR_0004 VAR_0005
                                                                   VAR_0006
                                                                              VAR_0007 \
             2
                       Η
                               224
                                                                C
         0
                                            0
                                                    4300
                                                                         0.0
                                                                                   0.0
             4
                       Η
                                 7
                                           53
                                                    4448
                                                                В
                                                                         1.0
                                                                                   0.0
             5
                                                                 C
                       Η
                                116
                                            3
                                                    3464
                                                                         0.0
                                                                                   0.0
         3
             7
                       Η
                                240
                                          300
                                                    3200
                                                                 С
                                                                                   0.0
                                                                         0.0
             8
                       R
                                72
                                          261
                                                    2000
                                                                         0.0
                                                                                   0.0
           VAR_0008 VAR_0009
                                       VAR_1926 VAR_1927 VAR_1928
                                                                      VAR_1929 VAR_1930 \
```

| 0           | False           | False            |                  | 98               | 98          | 998 | 99999998  | 998 |
|-------------|-----------------|------------------|------------------|------------------|-------------|-----|-----------|-----|
| 1           | False           | False            |                  | 98               | 98          | 998 | 999999998 | 998 |
| 2           | False           | False            |                  | 98               | 98          | 998 | 999999998 | 998 |
| 3           | False           | False            |                  | 98               | 98          | 998 | 999999998 | 998 |
| 4           | False           | False            |                  | 98               | 98          | 998 | 999999998 | 998 |
|             |                 |                  |                  |                  |             |     |           |     |
|             |                 |                  |                  |                  |             |     |           |     |
|             | VAR_1931        | VAR_1932         | VAR_1933         | VAR_1934         | target      |     |           |     |
| 0           | VAR_1931<br>998 | VAR_1932<br>9998 | VAR_1933<br>9998 | VAR_1934<br>IAPS | target<br>O |     |           |     |
| 0           | <b>-</b>        | _                |                  |                  | 0           |     |           |     |
| 0<br>1<br>2 | 998             | 9998             | 9998             | IAPS             | 0           |     |           |     |
| 1           | 998<br>998      | 9998<br>9998     | 9998<br>9998     | IAPS<br>IAPS     | 0           |     |           |     |

[5 rows x 1934 columns]

In [11]: test.head()

| Out[11]: | II  | VAR_C  | 001 VA  | R_0002 | VAR_OC | 03 VA  | R_0004 | VAR_OO  | 05 V. | AR_0006 | VAR_000 | 7 \   |   |
|----------|-----|--------|---------|--------|--------|--------|--------|---------|-------|---------|---------|-------|---|
| C        | ) 1 | _      | R       | 360    |        | 25     | 2251   |         | В     | 2.0     | 2.      | 0     |   |
| 1        | . 3 | 3      | R       | 74     | 1      | .92    | 3274   |         | C     | 2.0     | 3.      | 0     |   |
| 2        | : 6 | 3      | R       | 21     |        | 36     | 3500   |         | C     | 1.0     | 1.      | 0     |   |
| 3        | 3   | )      | R       | 8      |        | 2      | 1500   |         | В     | 0.0     | 0.      | 0     |   |
| 4        | 10  | )      | H       | 91     |        | 39     | 84500  |         | C     | 8.0     | 3.      | 0     |   |
|          | VAF | 8_0008 | VAR_000 | 9      | . VA   | R_1925 | VAR_19 | 926 VAR | _1927 | VAR_19  | 28 VAR  | _1929 | \ |
| C        | )   | False  | Fals    | e      |        | 0      |        | 98      | 98    |         |         | 99998 |   |
| 1        |     | False  | Fals    | e      | •      | 0      |        | 98      | 98    | 9       | 98 9999 | 99998 |   |
| 2        | ?   | False  | Fals    | e      | •      | 0      |        | 98      | 98    | 9       | 98 9999 | 99998 |   |
| 3        | ;   | False  | Fals    | e      | •      | 0      |        | 98      | 98    | 9       | 98 9999 | 99998 |   |
| 4        | 1   | False  | Fals    | е      | •      | 0      |        | 98      | 98    | 9       | 98 9999 | 99998 |   |
|          | V.  | R_1930 | VAR_1   | 931 VA | R_1932 | VAR_1  | 933 V. | AR_1934 |       |         |         |       |   |
| C        | )   | 998    | }       | 998    | 9998   | 9      | 998    | IAPS    |       |         |         |       |   |
| 1        |     | 998    | }       | 998    | 9998   | 9      | 998    | IAPS    |       |         |         |       |   |
| 2        | )   | 998    | }       | 998    | 9998   | 9      | 998    | IAPS    |       |         |         |       |   |
| 3        | ;   | 998    | }       | 998    | 9998   | 9      | 998    | IAPS    |       |         |         |       |   |
| 4        | :   | 998    | ;       | 998    | 9998   | 9      | 998    | IAPS    |       |         |         |       |   |

[5 rows x 1933 columns]

There are almost 2000 anonymized variables! It's clear, some of them are categorical, some look like numeric. Some numeric feateures are integer typed, so probably they are event conters or dates. And others are of float type, but from the first few rows they look like integer-typed too, since fractional part is zero, but pandas treats them as float since there are NaN values in that features.

From the first glance we see train has one more column target which we should not forget to drop before fitting a classifier. We also see ID column is shared between train and test, which sometimes can be successfully used to improve the score.

It is also useful to know if there are any NaNs in the data. You should pay attention to columns with NaNs and the number of NaNs for each row can serve as a nice feature later.

```
In [13]: # Number of NaNs for each object
         train.isnull().sum(axis=1).head(15)
Out[13]: 0
               25
         1
               19
         2
               24
         3
               24
         4
               24
         5
               24
         6
               24
         7
               24
         8
               16
         9
               24
         10
               22
         11
               24
         12
               17
         13
               24
         14
               24
         dtype: int64
In [14]: # Number of NaNs for each column
         train.isnull().sum(axis=0).head(15)
Out[14]: ID
                       0
         VAR_0001
                       0
         VAR_0002
                       0
         VAR_0003
                       0
         VAR_0004
                       0
         VAR_0005
                       0
         VAR_0006
                      56
         VAR_0007
                      56
         VAR_0008
                      56
         VAR_0009
                      56
         VAR_0010
                      56
         VAR_0011
                      56
         VAR_0012
                      56
         VAR_0013
                      56
         VAR_0014
                      56
         dtype: int64
```

Just by reviewing the head of the lists we immediately see the patterns, exactly 56 NaNs for a set of variables, and 24 NaNs for objects.

### 3 Dataset cleaning

#### 3.0.1 Remove constant features

All 1932 columns are anonimized which makes us to deduce the meaning of the features ourselves. We will now try to clean the dataset.

It is usually convenient to concatenate train and test into one dataframe and do all feature engineering using it.

```
In [15]: traintest = pd.concat([train, test], axis = 0)
```

First we schould look for a constant features, such features do not provide any information and only make our dataset larger.

```
In [16]: # `dropna = False` makes nunique treat NaNs as a distinct value
         feats_counts = train.nunique(dropna = False)
In [17]: feats_counts.sort_values()[:10]
Out[17]: VAR_0213
         VAR_0207
         VAR_0840
         VAR_0847
                     1
         VAR_1428
                    1
         VAR_1165
         VAR_0438
                     2
         VAR_1164
         VAR_1163
         VAR 1162
         dtype: int64
```

We found 5 constant features. Let's remove them.

### 3.0.2 Remove duplicated features

Fill NaNs with something we can find later if needed.

```
In [19]: traintest.fillna('NaN', inplace=True)
```

Now let's encode each feature, as we discussed.

We could also do something like this:

```
In [33]: # train_enc[col] = train[col].map(train[col].value_counts())
```

The resulting data frame is very very large, so we cannot just transpose it and use .duplicated. That is why we will use a simple loop.

```
In [36]: dup_cols
Out[36]: {'VAR_0009': 'VAR_0008',
          'VAR_0010': 'VAR_0008',
          'VAR_0011': 'VAR_0008',
          'VAR_0012': 'VAR_0008',
          'VAR_0013': 'VAR_0006',
          'VAR_0018': 'VAR_0008',
          'VAR_0019': 'VAR_0008',
          'VAR_0020': 'VAR_0008',
          'VAR_0021': 'VAR_0008',
          'VAR_0022': 'VAR_0008',
          'VAR_0023': 'VAR_0008',
          'VAR_0024': 'VAR_0008',
          'VAR_0025': 'VAR_0008',
          'VAR_0026': 'VAR_0008',
          'VAR_0027': 'VAR_0008',
          'VAR_0028': 'VAR_0008',
          'VAR_0029': 'VAR_0008',
          'VAR_0030': 'VAR_0008',
          'VAR_0031': 'VAR_0008',
          'VAR_0032': 'VAR_0008',
          'VAR_0038': 'VAR_0008',
          'VAR_0039': 'VAR_0008',
```

```
'VAR_0041': 'VAR_0008',
          'VAR_0042': 'VAR_0008',
          'VAR_0043': 'VAR_0008',
          'VAR_0044': 'VAR_0008',
          'VAR_0181': 'VAR_0180',
          'VAR_0182': 'VAR_0180',
          'VAR_0189': 'VAR_0188',
          'VAR_0190': 'VAR_0188',
          'VAR_0196': 'VAR_0008',
          'VAR_0197': 'VAR_0008',
          'VAR_0199': 'VAR_0008',
          'VAR_0201': 'VAR_0051',
          'VAR_0202': 'VAR_0008',
          'VAR_0203': 'VAR_0008',
          'VAR_0210': 'VAR_0208',
          'VAR_0211': 'VAR_0208',
          'VAR_0215': 'VAR_0008',
          'VAR_0216': 'VAR_0008',
          'VAR_0221': 'VAR_0008',
          'VAR_0222': 'VAR_0008',
          'VAR_0223': 'VAR_0008',
          'VAR_0228': 'VAR_0227',
          'VAR_0229': 'VAR_0008',
          'VAR_0238': 'VAR_0089',
          'VAR_0239': 'VAR_0008',
          'VAR_0357': 'VAR_0260',
          'VAR_0394': 'VAR_0246',
          'VAR_0438': 'VAR_0246',
          'VAR_0446': 'VAR_0246',
          'VAR_0512': 'VAR_0506',
          'VAR_0527': 'VAR_0246',
          'VAR_0528': 'VAR_0246',
          'VAR_0529': 'VAR_0526',
          'VAR_0530': 'VAR_0246',
          'VAR_0672': 'VAR_0670',
          'VAR_1036': 'VAR_0916'}
   Don't forget to save them, as it takes long time to find these.
In [37]: import cPickle as pickle
         pickle.dump(dup_cols, open('dup_cols.p', 'w'), protocol=pickle.HIGHEST_PROTOCOL)
```

'VAR\_0040': 'VAR\_0008',

Drop from traintest.

In [38]: traintest.drop(dup\_cols.keys(), axis = 1,inplace=True)

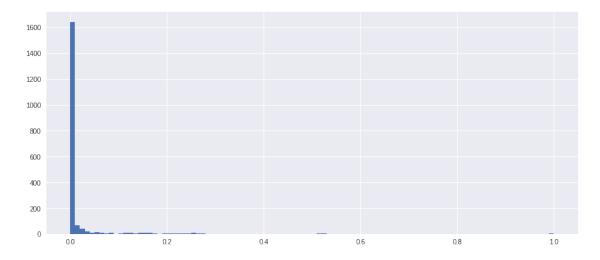
# 4 Determine types

Let's examine the number of unique values.

| In [50]: | nunique = nunique | train.nunique(dropna=False) |
|----------|-------------------|-----------------------------|
| Out[50]: | ID                | 145231                      |
|          | VAR_0001          | 3                           |
|          | VAR_0002          | 820                         |
|          | VAR_0003          | 588                         |
|          | VAR_0004          | 7935                        |
|          | VAR_0005          | 4                           |
|          | VAR_0006          | 38                          |
|          | VAR_0007          | 36                          |
|          | VAR_0008          | 2                           |
|          | VAR_0009          | 2                           |
|          | VAR_0010          | 2                           |
|          | VAR_0011          | 2                           |
|          | VAR_0012          | 2                           |
|          | VAR_0013          | 38                          |
|          | VAR_0014          | 38                          |
|          | VAR_0015          | 27                          |
|          | VAR_0016          | 30                          |
|          | VAR_0017          | 26                          |
|          | VAR_0018          | 2                           |
|          | VAR_0019          | 2                           |
|          | VAR_0020          | 2                           |
|          | VAR_0021          | 2                           |
|          | VAR_0022          | 2                           |
|          | VAR_0023          | 2                           |
|          | VAR_0024          | 2                           |
|          | VAR_0025          | 2                           |
|          | VAR_0026          | 2                           |
|          | VAR_0027          | 2                           |
|          | VAR_0028          | 2                           |
|          | VAR_0029          | 2                           |
|          |                   |                             |
|          | VAR_1907          | 41                          |
|          | VAR_1908          | 37                          |
|          | VAR_1909          | 41                          |
|          | VAR_1910          | 37                          |
|          | VAR_1911          | 107                         |
|          | VAR_1912          | 16370                       |
|          | VAR_1913          | 25426                       |
|          | VAR_1914          | 14226                       |
|          | VAR_1915          | 1148                        |
|          | VAR_1916          | 8                           |

| VAR_1917       | 10           |
|----------------|--------------|
| VAR_1918       | 86           |
| VAR_1919       | 383          |
| VAR_1920       | 22           |
| VAR_1921       | 18           |
| VAR_1922       | 6798         |
| VAR_1923       | 2445         |
| VAR_1924       | 573          |
| VAR_1925       | 11           |
| VAR_1926       | 6            |
| VAR_1927       | 10           |
| VAR_1928       | 30           |
| VAR_1929       | 591          |
| VAR_1930       | 8            |
| VAR_1931       | 10           |
| VAR_1932       | 74           |
| VAR_1933       | 363          |
| VAR_1934       | 5            |
| target         | 2            |
| VAR_0004_mod50 | 50           |
| Length: 1935,  | dtype: int64 |

### and build a histogram of those values



Let's take a looks at the features with a huge number of unique values:

| 0+[61].  |        | TD            | WAR ASIA        | WAR 0007           |
|----------|--------|---------------|-----------------|--------------------|
| Out[61]: | ^      | ID<br>2       | VAR_0212<br>NaN | VAR_0227<br>311951 |
|          | 0      | 4             | 9.20713e+10     | 2.76949e+06        |
|          | 2      | 5             | 2.65477e+10     | 654127             |
|          | 3      | 5<br>7        | 7.75753e+10     | 3.01509e+06        |
|          | 4      | <i>1</i><br>8 | 6.04238e+10     | 118678             |
|          | 5      | 14            | 7.73796e+10     | 1.76557e+06        |
|          | 6      |               | 9.70303e+10     | 80151              |
|          | 7      | 16<br>20      | 3.10981e+10     | 853641             |
|          | 8      | 21            | 7.82124e+10     | 1.40254e+06        |
|          | 9      | 22            | 1.94014e+10     | 2.2187e+06         |
|          | 10     | 23            | 3.71295e+10     | 2.77679e+06        |
|          | 11     | 23<br>24      | 3.01203e+10     | 434300             |
|          | 12     | 25            | 1.80185e+10     | 1.48914e+06        |
|          | 13     | 26            | 9.83358e+10     | 686666             |
|          | 14     | 28            | 9.33087e+10     | 1.4847e+06         |
|          | 15     | 30            | 2.01715e+10     | 883714             |
|          | 16     | 31            | 4.15638e+10     | 2.6707e+06         |
|          | 17     | 32            | 9.17617e+10     | 2.65485e+06        |
|          | 18     | 35            | 3.81344e+10     | 487721             |
|          | 19     | 36            | NaN             | 2.54705e+06        |
|          | 20     | 37            | 3.27144e+10     |                    |
|          | 21     | 38            | 1.82142e+10     | 2.5813e+06         |
|          | 22     | 40            | 7.70153e+10     | 2.59396e+06        |
|          | 23     | 42            | 4.69701e+10     | 1.02977e+06        |
|          | 24     | 43            | 9.84442e+10     | 1.45101e+06        |
|          | 25     | 46            | NaN             | 2.37136e+06        |
|          | 26     | 50            | 9.25094e+10     | 665930             |
|          | 27     | 51            | 3.09094e+10     | 497686             |
|          | 28     | 52            |                 | 1.95816e+06        |
|          | 29     | 54            | 3.78768e+10     | 1.62591e+06        |
|          |        |               |                 |                    |
|          | 145201 | 290409        | 8.80126e+10     | 1.83053e+06        |
|          | 145202 | 290412        | 4.6152e+10      | 1.02024e+06        |
|          | 145203 | 290414        | 9.33055e+10     | 1.88151e+06        |
|          | 145204 | 290415        | 4.63509e+10     | 669351             |
|          | 145205 | 290417        | 2.36028e+10     | 655797             |
|          | 145206 | 290424        | 3.73293e+10     | 1.45626e+06        |
|          | 145207 | 290426        | 2.38892e+10     | 1.9503e+06         |
|          | 145208 | 290427        | 6.38632e+10     | 596365             |
|          | 145209 | 290429        | 3.00602e+10     | 572119             |
|          | 145210 | 290431        | 4.33429e+10     | 16120              |
|          | 145211 | 290432        | 3.86543e+10     | 2.08375e+06        |
|          | 145212 | 290434        | 9.21391e+10     | 1.89779e+06        |
|          | 145213 | 290436        | 3.07472e+10     | 2.94532e+06        |
|          | 145214 | 290439        | 7.83326e+10     | 2.54726e+06        |
|          | 145215 | 290440        | NaN             | 600318             |
|          | 145216 | 290441        | 2.78561e+10     | 602505             |
|          |        |               |                 |                    |

```
145217 290443 1.90952e+10 2.44184e+06
145218 290445 4.62035e+10 2.87349e+06
145219 290447
                      NaN 1.53493e+06
145220 290448 7.54282e+10 1.60102e+06
145221 290449 4.30768e+10 2.08415e+06
145222 290450 7.81325e+10 2.85367e+06
145223 290452 4.51061e+10 1.56506e+06
145224 290453 4.62223e+10 1.46815e+06
145225 290454 7.74507e+10 2.92811e+06
145226 290457 7.05088e+10 2.03657e+06
145227 290458 9.02492e+10 1.68013e+06
145228 290459 9.17224e+10 2.41922e+06
145229 290461 4.51033e+10 1.53960e+06
145230 290463 9.14114e+10
                          2.6609e+06
```

[145231 rows x 3 columns]

The values are not float, they are integer, so these features are likely to be even counts. Let's look at another pack of features.

| Out[64]: | VAR_0541 | VAR_0543  | VAR_0899 | VAR_1081 | VAR_1082  | VAR_1087 | \ |
|----------|----------|-----------|----------|----------|-----------|----------|---|
| 0        | 49463    | 116783    | 112871   | 76857    | 76857     | 116783   |   |
| 1        | 303472   | 346196    | 346375   | 341365   | 341365    | 346196   |   |
| 2        | 94990    | 122601    | 121501   | 107267   | 107267    | 121501   |   |
| 3        | 20593    | 59490     | 61890    | 45794    | 47568     | 59490    |   |
| 4        | 10071    | 35708     | 34787    | 20475    | 23647     | 34708    |   |
| 5        | 18877    | 28055     | 28455    | 21139    | 21139     | 28055    |   |
| 6        | 321783   | 333565    | 886886   | 327744   | 327744    | 333565   |   |
| 7        | 2961     | 5181      | 11084    | 4326     | 4326      | 5181     |   |
| 8        | 20359    | 30114     | 33434    | 24969    | 27128     | 30114    |   |
| 9        | 815      | 1300      | 7677     | 1197     | 1197      | 1300     |   |
| 10       | 6088     | 15233     | 15483    | 7077     | 7077      | 15233    |   |
| 11       | 432      | 1457      | 2000     | 621      | 621       | 757      |   |
| 12       | 383      | 539       | 860      | 752      | 1158      | 539      |   |
| 13       | 14359    | 47562     | 47562    | 17706    | 17706     | 47562    |   |
| 14       | 145391   | 218067    | 214836   | 176627   | 176627    | 216307   |   |
| 15       | 10040    | 12119     | 17263    | 10399    | 10399     | 12119    |   |
| 16       | 4880     | 9607      | 9607     | 9165     | 9165      | 9607     |   |
| 17       | 12900    | 35590     | 35781    | 26096    | 26096     | 35590    |   |
| 18       | 104442   | 139605    | 150505   | 136419   | 142218    | 139605   |   |
| 19       | 13898    | 25566     | 26685    | 20122    | 20122     | 25566    |   |
| 20       | 3524     | 10033     | 10133    | 5838     | 5838      | 10033    |   |
| 21       | 129873   | 204072    | 206946   | 183049   | 183049    | 204072   |   |
| 22       | 3591     | 11400     | 17680    | 5565     | 5565      | 11400    |   |
| 23       | 99999999 | 999999999 | -99999   | 99999999 | 999999999 | 99999999 |   |
|          |          |           |          |          |           |          |   |

| 24 | 1270      | 4955      | 12201     | 2490 | 2490 | 4955 |
|----|-----------|-----------|-----------|------|------|------|
| 25 | 2015      | 2458      | 2458      | 2015 | 2015 | 2458 |
|    |           |           |           |      |      |      |
|    | VAR_1179  | VAR_1180  | VAR_1181  |      |      |      |
| 0  | 76857     | 76857     | 76857     |      |      |      |
| 1  | 341365    | 341365    | 176604    |      |      |      |
| 2  | 107267    | 107267    | 58714     |      |      |      |
| 3  | 45794     | 47568     | 47568     |      |      |      |
| 4  | 20475     | 23647     | 23647     |      |      |      |
| 5  | 21139     | 21139     | 20627     |      |      |      |
| 6  | 327744    | 327744    | 163944    |      |      |      |
| 7  | 4326      | 4326      | 4326      |      |      |      |
| 8  | 24969     | 27128     | 27128     |      |      |      |
| 9  | 1197      | 1197      | 1197      |      |      |      |
| 10 | 7077      | 7077      | 4033      |      |      |      |
| 11 | 621       | 621       | 621       |      |      |      |
| 12 | 752       | 1158      | 1158      |      |      |      |
| 13 | 17706     | 17706     | 17706     |      |      |      |
| 14 | 175273    | 175273    | 91019     |      |      |      |
| 15 | 10399     | 10399     | 5379      |      |      |      |
| 16 | 9165      | 9165      | 9165      |      |      |      |
| 17 | 26096     | 26096     | 19646     |      |      |      |
| 18 | 136419    | 142218    | 142218    |      |      |      |
| 19 | 20122     | 20122     | 20122     |      |      |      |
| 20 | 5838      | 5838      | 5838      |      |      |      |
| 21 | 183049    | 183049    | 96736     |      |      |      |
| 22 | 5565      | 5565      | 5565      |      |      |      |
| 23 | 999999999 | 999999999 | 999999999 |      |      |      |
| 24 | 2490      | 2490      | 2490      |      |      |      |
| 25 | 2015      | 2015      | 1008      |      |      |      |

These look like counts too. First thing to notice is the 23th line: 99999.., -99999 values look like NaNs so we should probably built a related feature. Second: the columns are sometimes placed next to each other, so the columns are probably grouped together and we can disentangle that.

Our conclusion: there are no floating point variables, there are some counts variables, which we will treat as numeric.

And finally, let's pick one variable (in this case 'VAR\_0015') from the third group of features.

166

7.0

```
8.0
                         97
         -999.0
                         56
          9.0
                         51
          10.0
                         39
          11.0
                         18
          12.0
                         16
          13.0
                          9
          14.0
                          8
          15.0
                          8
          16.0
                          6
          22.0
                          3
          21.0
                          3
          19.0
                          1
          35.0
                          1
          17.0
                          1
          29.0
                          1
          18.0
                          1
          32.0
                          1
          23.0
                          1
         Name: VAR_0015, dtype: int64
In [5]: cat_cols = list(train.select_dtypes(include=['object']).columns)
```

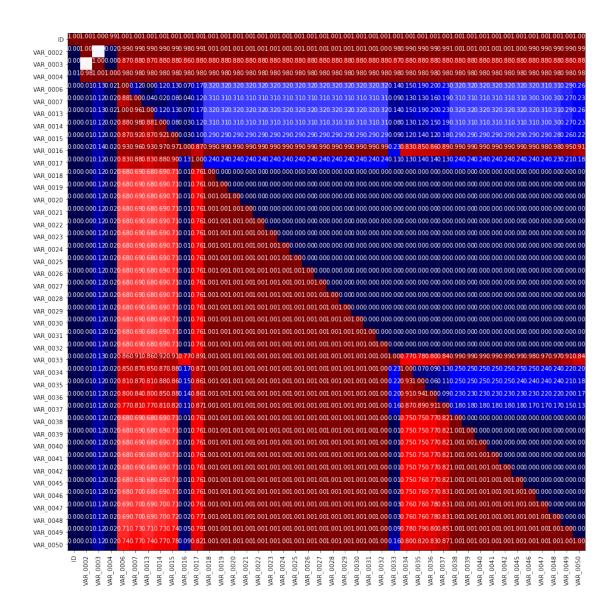
# 5 Go through

Let's replace NaNs with something first.

```
In [65]: train.replace('NaN', -999, inplace=True)
```

Let's calculate how many times one feature is greater than the other and create cross tabel out of it.

num\_cols = list(train.select\_dtypes(exclude=['object']).columns)

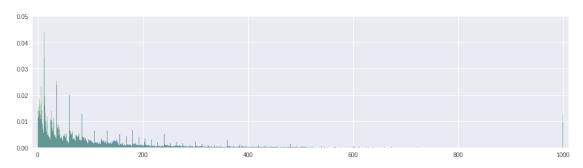


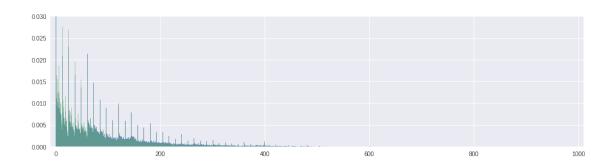
Indeed, we see interesting patterns here. There are blocks of geatures where one is strictly greater than the other. So we can hypothesize, that each column correspondes to cumulative counts, e.g. feature number one is counts in first month, second -- total count number in first two month and so on. So we immediately understand what features we should generate to make tree-based models more efficient: the differences between consecutive values.

### 5.1 VAR\_0002, VAR\_0003

```
plt.ylim((0,0.03))
plt.xlim((-10,1010))
```

Out[59]: (-10, 1010)





```
In [39]: train['VAR_0002'].value_counts()
```

```
Out[39]: 12
                  5264
          24
                  4763
          36
                 3499
          60
                  2899
          6
                  2657
          13
                  2478
          72
                  2243
          48
                  2222
          3
                  2171
          4
                  1917
          2
                  1835
          84
                  1801
          120
                  1786
          1
                  1724
          7
                  1671
          26
                  1637
          5
                  1624
```

```
14
                 1572
          18
                 1555
          8
                 1513
          999
                 1510
          25
                 1504
          96
                  1445
          30
                 1438
          9
                 1306
          144
                 1283
          15
                 1221
          27
                 1186
          38
                 1146
          37
                 1078
          877
                     1
          785
                     1
          750
                     1
          653
                     1
                     1
          784
          764
                     1
                     1
          751
          797
                     1
          926
                     1
          691
                     1
          808
                     1
          774
                     1
          902
                     1
          755
                     1
          656
                     1
          814
                     1
          813
                     1
          685
                     1
          739
                     1
          935
                     1
          906
                     1
          807
                     1
          550
                     1
          933
                     1
          804
                     1
          675
                     1
          674
                     1
          745
                     1
          778
                     1
                     1
          851
          Name: VAR_0002, Length: 820, dtype: int64
In [38]: train['VAR_0003'].value_counts()
Out[38]: 0
                 17436
```

| 24<br>12<br>60<br>36<br>72<br>48<br>6<br>1<br>3<br>84<br>2<br>999<br>4<br>120<br>7<br>13<br>18<br>96<br>14<br>8<br>5<br>9<br>30<br>25<br>144<br>15<br>61<br>26 | 3469<br>3271<br>3054<br>2498<br>2081<br>2048<br>1993<br>1797<br>1679<br>1553<br>1459<br>1428<br>1411<br>1356<br>1297<br>1296<br>1253<br>1228<br>1216<br>1189<br>1182<br>1100<br>1100<br>1090<br>1047<br>1008<br>929 |
|--|---|
| 560<br>552<br>550<br>804<br>543<br>668<br>794<br>537<br>531<br>664<br>632<br>709<br>597<br>965<br>852<br>648<br>596<br>466                                     | 921  1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1  |

```
592
           1
521
           1
533
            1
636
975
973
587
523
584
759
           1
583
           1
570
            1
Name: VAR_0003, Length: 588, dtype: int64
```

We see there is something special about 12, 24 and so on, sowe can create another feature x mod 12.

### 5.2 VAR\_0004

## 6 Categorical features

Let's take a look at categorical features we have.

```
In [57]: train.loc[:,cat_cols].head().T
Out [57]:
                                                  0
                                                                        1
                                                  Η
         VAR_0001
                                                                        Η
         VAR_0005
                                                  С
                                                                        В
                                                                    False
         VAR_0008
                                             False
         VAR_0009
                                             False
                                                                    False
```

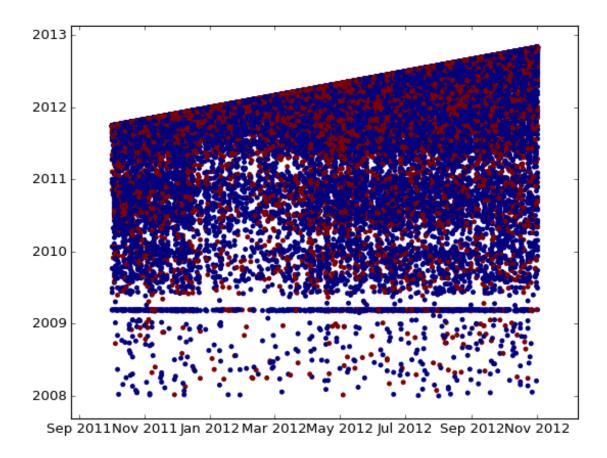
| VAR_0010 | False                         | False               |
|----------|-------------------------------|---------------------|
| VAR_0011 | False                         | False               |
|          |                               |                     |
| VAR_0012 | False                         | False               |
| VAR_0043 | False                         | False               |
|          |                               |                     |
| VAR_0044 | []                            | []                  |
| VAR_0073 | NaT                           | 2012-09-04 00:00:00 |
| VAR_0075 | 2011-11-08 00:00:00           | 2011-11-10 00:00:00 |
|          | NaT                           |                     |
| VAR_0156 |                               | NaT                 |
| VAR_0157 | NaT                           | NaT                 |
| VAR_0158 | NaT                           | NaT                 |
|          |                               |                     |
| VAR_0159 | NaT                           | NaT                 |
| VAR_0166 | NaT                           | NaT                 |
| VAR_0167 | NaT                           | NaT                 |
|          | NaT                           | NaT                 |
| VAR_0168 |                               |                     |
| VAR_0169 | NaT                           | NaT                 |
| VAR_0176 | NaT                           | NaT                 |
| VAR_0177 | NaT                           | NaT                 |
|          |                               |                     |
| VAR_0178 | NaT                           | NaT                 |
| VAR_0179 | NaT                           | NaT                 |
| VAR_0196 | False                         | False               |
|          |                               |                     |
| VAR_0200 | FT LAUDERDALE                 | SANTEE              |
| VAR_0202 | ${	t BatchInquiry}$           | ${	t BatchInquiry}$ |
| VAR_0204 | 2014-01-29 21:16:00           | 2014-02-01 00:11:00 |
|          |                               |                     |
| VAR_0214 | NaN                           | NaN                 |
| VAR_0216 | DS                            | DS                  |
| VAR_0217 | 2011-11-08 02:00:00           | 2012-10-02 02:00:00 |
|          |                               |                     |
| VAR_0222 | C6                            | C6                  |
| VAR_0226 | False                         | False               |
| VAR_0229 | False                         | False               |
|          | False                         | False               |
| VAR_0230 |                               |                     |
| VAR_0232 | True                          | False               |
| VAR_0236 | True                          | True                |
| VAR_0237 | FL                            | CA                  |
|          |                               |                     |
| VAR_0239 | False                         | False               |
| VAR_0274 | FL                            | MI                  |
| VAR_0283 | S                             | S                   |
|          |                               |                     |
| VAR_0305 | S                             | S                   |
| VAR_0325 | -1                            | H                   |
| VAR_0342 | CF                            | EC                  |
|          |                               |                     |
| VAR_0352 | 0                             | 0                   |
| VAR_0353 | U                             | R                   |
| VAR_0354 | 0                             | R                   |
|          | <del>-</del>                  |                     |
| VAR_0404 | CHIEF EXECUTIVE OFFICER       | -1                  |
| VAR_0466 | -1                            | I                   |
| VAR_0467 | -1                            | Discharged          |
| VAR_0493 | COMMUNITY ASSOCIATION MANAGER | -1                  |
|          |                               |                     |
| VAR_1934 | IAPS                          | IAPS                |
|          |                               |                     |

|          | 2                   | 3                   | 4                   |
|----------|---------------------|---------------------|---------------------|
| VAR_0001 | —<br>Н              | Н                   | R                   |
| VAR_0005 | C                   | C                   | N                   |
| VAR_0008 | False               | False               | False               |
| VAR_0009 | False               | False               | False               |
| VAR_0010 | False               | False               | False               |
| VAR_0011 | False               | False               | False               |
| VAR_0012 | False               | False               | False               |
| VAR_0043 | False               | False               | False               |
| VAR_0044 | []                  | []                  | []                  |
| VAR_0073 | NaT                 | NaT                 | NaT                 |
| VAR_0075 | 2011-12-13 00:00:00 | 2010-09-23 00:00:00 | 2011-10-15 00:00:00 |
| VAR_0156 | NaT                 | NaT                 | NaT                 |
| VAR_0157 | NaT                 | NaT                 | NaT                 |
| VAR_0158 | NaT                 | NaT                 | NaT                 |
| VAR_0159 | NaT                 | NaT                 | NaT                 |
| VAR_0166 | NaT                 | NaT                 | NaT                 |
| VAR_0167 | NaT                 | NaT                 | NaT                 |
| VAR_0168 | NaT                 | NaT                 | NaT                 |
| VAR_0169 | NaT                 | NaT                 | NaT                 |
| VAR_0176 | NaT                 | NaT                 | NaT                 |
| VAR_0177 | NaT                 | NaT                 | NaT                 |
| VAR_0178 | NaT                 | NaT                 | NaT                 |
| VAR_0179 | NaT                 | NaT                 | NaT                 |
| VAR_0196 | False               | False               | False               |
| VAR_0200 | REEDSVILLE          | LIBERTY             | FRANKFORT           |
| VAR_0202 | ${	t BatchInquiry}$ | ${	t BatchInquiry}$ | ${	t BatchInquiry}$ |
| VAR_0204 | 2014-01-30 15:11:00 | 2014-02-01 00:07:00 | 2014-01-29 19:31:00 |
| VAR_0214 | NaN                 | NaN                 | NaN                 |
| VAR_0216 | DS                  | DS                  | DS                  |
| VAR_0217 | 2011-12-13 02:00:00 | 2012-11-01 02:00:00 | 2011-10-15 02:00:00 |
| VAR_0222 | C6                  | C6                  | C6                  |
| VAR_0226 | False               | False               | False               |
| VAR_0229 | False               | False               | False               |
| VAR_0230 | False               | False               | False               |
| VAR_0232 | True                | False               | True                |
| VAR_0236 | True                | True                | True                |
| VAR_0237 | WV                  | TX                  | IL<br>              |
| VAR_0239 | False               | False               | False               |
| VAR_0274 | WV                  | TX                  | IL                  |
| VAR_0283 | S                   | S                   | S                   |
| VAR_0305 | P                   | P                   | P                   |
| VAR_0325 | R                   | H                   | S                   |
| VAR_0342 | UU                  | -1                  | -1<br>P             |
| VAR_0352 | R                   | R                   | R                   |
| VAR_0353 | R                   | R                   | U                   |
| VAR_0354 | -1                  | -1                  | 0                   |
| VAR_0404 | -1                  | -1                  | -1                  |

| -1     | <b>-1</b> | -1   | VAR_0466 |
|--------|-----------|------|----------|
| -1     | -1        | -1   | VAR_0467 |
| -1     | -1        | -1   | VAR_0493 |
| BRANCH | RCC       | IAPS | VAR_1934 |

VAR\_0200, VAR\_0237, VAR\_0274 look like some georgraphical data thus one could generate geography related features, we will talk later in the course.

There are some features, that are hard to identify, but look, there a date columns VAR\_0073 -- VAR\_0179, VAR\_0204, VAR\_0217. It is useful to plot one date against another to find relationships.



We see that one date is strictly greater than the other, so the difference between them can be a good feature. Also look at horizontal line there -- it also looks like NaN, so I would rather create a new binary feature which will serve as an idicator that our time feature is NaN.