

# Configuration Manual

MSc Research Project Programme Name

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# Configuration Manual

Yihui Zhang x23193824

### 1 Introduction

This configuration report aims to provide a comprehensive overview of the working process for the research project titled "An Integrated Hedonic Pricing and Predictive Modelling Approach: Comparing ML and DL for Dublin's Rental Market."

The manual is structured as follows: Section 2 outlines the project's environment setup and configurations. Section 3 describes the dataset used in the research and details the preprocessing steps applied. The last section 4 presents the implementation process, including the data analysis workflow and the development of predictive models.

# 2 Environment Configuration

### 2.1 Hardware

The hardware employed in this research contained an M1 chip MacBook Pro and 16 GB of RAM.



Figure 1: Hardware

### 2.2 Software

The software used in this project consisted of Python 3, Jupyter Notebook, Google Maps API, and PostgreSQL. The Python libraries used in this project are summarised in Table

Table 1: Python Libraries

Library Name	Usage
daftlistings	web scrape listings data from Daft.ie
pandas	ETL, and analysing dataframes
json	handle Geojson file
shapely	handle geometric objects
geopy	calculate distance between two coordinates
numpy	numerical operations
matplotlib	data visualisation
seaborn	data visualisation
sklearn	splits data, perform randomised hyperparameter search, feature scaling, evaluation metrics
tensorflow	building and training deep learning models

# 3 Datasets and Preprocessing

The datasets used in this project have 3 categories: neighbourhood, location, and internal factors.

# 3.1 Neighbourhood

The first category, the neighbourhood category, contains 4 datasets: the school dataset, the hospital dataset, the shopping centres, and the enterprise parks. School datasets, including primary schools and post-primary schools, were downloaded from the website <sup>1</sup>. Similarly, the hospital locations dataset was downloaded from <sup>2</sup>. The enterprise parks and shopping centres datasets were not found, and therefore gathered using the Google Maps API. The figure 2 shows the collection process.

<sup>1</sup>https://www.gov.ie/en/collection/63363b-data-on-individual-schools/

<sup>&</sup>lt;sup>2</sup>https://www.geohive.ie/datasets/feb34881088341bbbf80d86af6a4f333\_0/about

Figure 2: Shopping Centres and Enterprise Parks Data Gathering

The other two datasets were filtered to contain only the facilities in Dublin. The code is displayed in the figure 3.

```
## Dublin Eircode start
Dublin_eircode = ('D', 'K32', 'A41', 'A94', 'A94', 'K78', 'K78', 'K45', 'K36', 'A45', 'K56', 'K34', 'K67')

## only keep the Dublin data
df_hospital = df_hospital[df_hospital['Eircode'].str.startswith(Dublin_eircode, na=False)]

df_hospital = df_hospital.reset_index()
```

Figure 3: Filtered Data

#### 3.2 Location

The location datasets used in the research were transportation data, including Luas and train stops. The dataset was manually collected by the author. The preprocessing process includes merging two datasets and deleting duplicate stops.

#### 3.3 Internal Factors

The main dataset contains the key internal factors of a property were web scraped from the website Daft.ie (Figure 4).

```
import daftlistings
import pandas as pd
from daftlistings import Daft, listing, Location, SearchType, PropertyType
                                                                                                                                                                                                                                   ⑥↑↓占早ⅰ
       perty_types = [
PropertyType.APARIMENT, PropertyType.BUNGALOW, PropertyType.DETACHED_HOUSE,
PropertyType.DUPLEX, PropertyType.END_OF_TERRACE_HOUSE, PropertyType.HOUSE,
PropertyType.SEMT_DETACHED_HOUSE, PropertyType.STUDIO_APARIMENT, PropertyType.TERRACED_HOUSE,
       PropertyType.TOWNHOUSE
daft = Daft()
dart = Dart()
daft.set_location(Location.DUBLIN)
daft.set_search_type(SearchType.RESIDENTIAL_RENT)
daft.set_property_type(PropertyType.APARTMENT)
for property_type in property_types:
    print(""Property type: {property_type.name}")
    print("=" * 50)
       dart = Dart()
daft.set_location(Location.DUBLIN)
daft.set_search_type(SearchType.RESIDENTIAL_RENT)
daft.set_property_type(property_type)
       listings = daft.search()
       for listing in listings:
    print("Title:", getattr(listing, 'title', 'Not available'))
    print("Price:", getattr(listing, 'price', 'Not available'))
    print("Bathrooms:", getattr(listing, 'bathrooms', 'Not available'))
                      print("Bedrooms:", listing.bedrooms)
              except KeyError:
print("Bedrooms: Not available")
                      print("BER Rating:", listing.ber)
              except KeyError:
print("BER Rating: Not available")
              print("Latitude:", getattr(listing, 'latitude', 'Not available'))
print("Longitude:", getattr(listing, 'longitude', 'Not available'))
              print("Publish Date:", getattr(listing, 'publish_date', 'Not available'))
print("\n" + "-" * 40 + "\n")
       print("\n" + "=" * 50 + "\n")
```

Figure 4: Web-scarping Listings

The preprocessing of the main data contains 6 steps:

Preprocessing Step 1: Merge the different months' listings into one big listing (Figure 5).



Figure 5: Preprocessing Step 1

Preprocessing Step 2: Remove duplicate listings, convert weekly rental price to monthly, and extract numbers (Figure 6).

```
import pandas as pd

## weekly rental price to monthly
def extract_price(price):
    if isinstance(price, str):
        # numeric value
        match = re.search(r"\d+", price.replace(",", ""))
        if match:
            value = int(match.group()) # convert extracted number to integer
            # If it's per week, convert to monthly
            if "per week" in price.lower():
                return round((30 / 7) * value) # Convert weekly price to monthly
            return None # Return None if no valid number found

# Extract only numeric values from the "Price" column
combined_off("Price") = combined_off("Price").astype(str).apply(extract_price)

## extract numbers
def extract_number(column):
    if isinstance(column, str):
        match = re.search(r"\d+", column) # Extract the first number
    if match:
        return int(match.group()) # Convert to integer
    return None # Return None if no number found

combined_off("Bedrooms") = combined_off("Bedrooms").astype(str).apply(extract_number)
combined_off("Bathrooms") = combined_off("Bathrooms").astype(str).apply(extract_number)

## remove duplicates

new_combined_off = combined_off.drop_duplicates(subset=[col for col in combined_off.columns if col != "Publish_Date"])
sorted_new_combined_off = new_combined_off.sort_values(sby="Address", ignore_index = True)

sorted_new_combined_off.sort_values(sby="Address", ignore_index = True)

sorted_new_combined_off.sort_values(sby="Address", ignore_index = True)

sorted_new_combined_off.sort_values(sby="Address", ignore_index = True)

sorted_new_combined_off.sort_values(sby="Address", ignore_index = True)

sorted_new_combined_off.sort_values(sby="Ad
```

Figure 6: Preprocessing Step 2

Preprocessing Step 3: Group data into 12 regions based on the latest electoral zone boundary <sup>3</sup> (Figure 7). Dummy variables were generated to represent each region (Figure 8).

Figure 7: Preprocessing Step 3.1



Figure 8: Preprocessing Step 3.2

Preprocessing Step 4: Convert BER and property type to numerical levels (Figure 9).

 $<sup>^3</sup> https://data-osi.opendata.arcgis.com/datasets/a37ad6a3a6ff47e4a5a0ff313b418448\_0/explore$ 

```
## BER ranges from A1 to 6
ber_mapping = {
    "A1": 1, "A2": 2, "A3": 3, "B1": 4, "B2": 5, "B3": 6,
    "C1": 7, "C2": 8, "C3": 9, "D1": 10, "D2": 11,"E1": 12,
    "E2": 13, "F": 14, "C": 15
}

df["BER_encoded"] = df["BER"].map(ber_mapping)
|
|
|
| housetype_mapping = {
    "HOUSE": 1, "APARTMENT": 2, "STUDIO_APARTMENT": 3
}
| df["property_type_encoded"] = df["Property_Type"].map(housetype_mapping)
```

Figure 9: Preprocessing Step 4

Preprocessing Step 5: Handle missing values (Figure 10).

```
## missting value in zone

df(df("zone").isnul()).index

df.\toc[[639, 2881, 3481, 3482, 3483, 3484, 3485, 3486],"zone"] = "Dublin Fingal East (3)"

df.\toc[[427, 428],"zone"] = "Dublin Bay South (4)"

## missting value in bedroom

df(df("Pedrooms"].isnul())

df.\toc[1282, "Bedrooms"] = 2

df.\toc[1282, "Bedrooms"] = 2

df.\toc[1282, "Bedrooms"] = 2

df.\toc[1284, "Bedrooms"] = 2

df.\toc[1284, "Bedrooms"] = 1

df.\toc[1361, "Bedrooms"] = 2

df.\toc[1361, "Bedrooms"] = 3

df.\toc[4364, "Bathrooms"] = 3

df.\toc[4768, "Ba
```

Figure 10: Preprocessing Step 5

Preprocessing Step 6: Find the nearest facilities for each property and calculate the distances in km (Figure 11).

```
### function to find the shortest distance for each property

def find_nearest_facilities(property_lat, property_lon, facility_df):
    property_location = (property_lat, property_lon)
    nearest_facility = min(
        facility_df.itertuples(index=False),
        key=lambda row: geodesic(property_location, (row.Latitude, row.Longitude)).km
)

# geodesic distance
nearest_distance = geodesic(property_location, (nearest_facility.Latitude, nearest_facility.Longitude)).km

return nearest_facility.Name, nearest_distance

# example of applying function
df[['nearest_enter_park', 'nearest_enter_park_distance_km']] = df.apply(
lambda row: find_nearest_facilities(row['Latitude'], row['Longitude'], df_jobs),
    axis=1,
    result_type='expand'
)
```

Figure 11: Preprocessing Step 6

# 4 Implementations

# 4.1 Data Analytics

There are 8 steps in data analytics: Data Analytics Step 1 & 2: Generate a distribution plot and box plot of rental prices, as well as distribution plots for distances to nearby facilities (Figure 12).

```
fig, axes = plt.subplots(nrows=2, ncols=4, figsize=(15, 10), sharex='col')

# Histogram
sns.histplot(df("Price"), bins=500, color="black", ax=axes[0,0])
axes[0,0].set_Xlabet("Price")
axes[0,0].set_Xlabet("Count")
axes[0,0].set_Xlabet("Count")
sns.histplot(df("nearest_shop_central_distance_km"), bins=500, color="black", ax=axes[0,1])
axes[0,1].set_xlabet("Distribution of Distance to Shopping Centre")
axes[0,1].set_xlabet("Distrance to Shopping Centre (km)")
sns.histplot(df("nearest_shoppital_distance_km"), bins=500, color="black", ax=axes[0,2])
axes[0,2].set_xlabet("Distribution of Distance to Hospital")
axes[0,2].set_xlabet("Count")
axes[0,2].set_xlabet("Distribution of Distance to Hospital")
sns.histplot(df("mearest_enter_park_distance_km"), bins=500, color="black", ax=axes[0,3])
axes[0,3].set_xlabet("Distribution of Distance to Enterprise Park")
axes[0,3].set_xlabet("Distribution of Distance to Enterprise Park")
axes[0,3].set_xlabet("Distribution of Distance to Enterprise Park (km)")
sns.histplot(df("mearest_primary_school_km"), bins=500, color="black", ax=axes[1,1])
axes[1,3].set_xlabet("Distribution of Distance to Primary School")
axes[1,3].set_xlabet("Oistribution of Distance to Primary School")
axes[1,1].set_xlabet("Oistribution of Distance to Primary School")
axes[1,1].set_xlabet("Distance to Post Primary School")
axes[1,2].set_xlabet("Distance to Post Primary School")
axes[1,3].set_xlabet("Distance to Post Primary School (km)")
bins=500, color="black", ax=axes[1,3])
axes[1,3].set_xlabet("Distance to Post Prim
```

Figure 12: Data Analytics Step 1 & 2

Data Analytics Step 3: Statistics of rental prices (Figure 13).

```
## over all properties
Q1 = df|Pricef|.quantile(0.25) # First quartile (25%)
Q3 = df|Pricef|.quantile(0.75) # Third quartile (75%)
IQR = Q3 - Q1 # Interquartile range
lower_bound = Q1 - 1.5 * 1QR
upper_bound = Q3 + 1.5 * 1QR
upper_bound_and(1 * Pricef) = upper_bound(3)
maximm_all = df|*Pricef) = upper_bound(3)
maximm_all = pn_median(df|*Pricef) = upper_bound(3)
maximm_all = pn_median(df|*Pricef) = upper_bound(3)
modian_all = pn_median(df|*Pricef) = upper_bound(3)

## properties in different zones
Q1_zone = df_groupby('zonef) | "Pricef) = upper_bound(6.75) # First quartile (25%)
Q3_zone = df_groupby('zonef) | "Pricef) = upper_bound_zone = Q3_zone = 1.5 * 1QR_zone
upper_bound_zone = Q3_zone + 1.5 * 1QR_zone
upper_bound_zone = Q3_zone + 1.5 * 1QR_zone
upper_bound_zone = df_groupby('zonef) | "Pricef = upper_bound(1)
maximm_zone = df_groupby('zonef) | "Pricef = upper_bound(1)
maximm_zone = df_groupby('zonef) | "Pricef = upper_bound(1)
median_zone = df_groupby('zonef) | "Pricef = upper_bound(1)
median_zone = df_groupby('zonef) | "Pricef = upper_bound_zone
'Q1: Q1_zone,
'd1: Q1_zone,
'd2: Q2_zone,
'd2: Q2_zone,
'd3: Q3_zone d2_zone = d2_zone = upper_bound_zone
'puper_bound_zone' upper_bound_zone' upper_bound_zone'
```

Figure 13: Data Analytics Step 3

Data Analytics Step 4: Heatmaps of mean and median rental price across different regions (Figure 14).

Figure 14: Data Analytics Step 4

Data Analytics Step 5: Statistical significance (Figure 15) of rental price between properties within and beyond 15-minute walking distance (1.25 km).

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from scipy.stats import shapiro, mannwhitneyu, ttest_ind
                                                                                                                                                                                                                                        回个小牛品里
 def compare_price_significance(df, distance_threshold=1.25, distance_col="nearest_traffic_stop_km", price_col="Price", title="Traffic"):
        # split data based on the threshold
      df_within = df[df[distance_col] <= distance_threshold]
df_outside = df.drop(df_within.index)</pre>
       # check normality using Shapiro-Wilk test
stat_within, p_within = shapiro(df_within[price_col])
stat_outside, p_outside = shapiro(df_outside[price_col])
       normal_within = p_within >= 0.05
normal_outside = p_outside >= 0.05
      print(f"If {title} within {distance_threshold} km is normally distributed: {normal_within}")
print(f"If (title) outside {distance_threshold} km is normally distributed: {normal_outside}")
print("----")
        results = {
                "Normality Test": {
    "Within Threshold": normal_within,
    "Outside Threshold": normal_outside
      # choose appropriate statistical test
if normal_within and normal_outside:
    # Perform t-test if data is normally distributed
    t_stat, p_value = ttest_ind(df_within[price_col], df_outside[price_col], equal_var=False)
    print(f"T-test result: T-statistic = {t_stat}, P-value = (p_value)")
    test_type = "T-test"
else:
              #:
# perform Mann-Whitney U test if data is not normally distributed
u_stat, p_value = mannwhitneyu(af_within[price_col], df_outside[price_col], alternative='two-sided')
print(f"Mann-Whitney U test result: U-statistic = {u_stat}, P-value = {p_value}")
test_type = "Mann-Whitney U test"
      # interpret significance
significance = p_value < 0.05
print(f"The difference is {'statistically significant' if significance else 'NOT statistically significant'}.")</pre>
               "Type": test_type,
"Statistic": t_stat if test_type == "T-test" else u_stat,
"P-value": _____value,
"Significant": significance
       return results
compare_price_significance(df, 1.25, "nearest_traffic_stop_km", "Price", "Traffic")
```

Figure 15: Data Analytics Step 5

Data Analytics Step 6: Box plots of rental prices of different internal factors (Figure 16).

Figure 16: Data Analytics Step 6

Data Analytics Step 7: Relationship between time and rental prices (Figure 17).

```
df_all_month_mean = df_date_sorted.groupby('date_month')['Price'].mean()
df_all_month_median = df_date_sorted.groupby('date_month')['Price'].median()

df_all_mean = df_all_month_mean.reset_index()
df_all_mean.columns = ['date', 'Average Price']

df_all_median = df_all_month_median.reset_index()
df_all_median.columns = ['date', 'Nedian Price']

fig, axes = plt.subplots(1, 2, figsize=(12, 5))

# Example plots (Replace with your actual data)
axes[0].plot(df_all_mean["date"], df_all_mean["Average Price"],alpha=0.8, color = 'black')
axes[0].set_title("Date vs Average Price")
axes[0].set_vlabel("Vareage Price")
axes[0].set_vlabel("Date")

axes[1].set_title("Date vs Nedian Price")
axes[1].set_title("Date vs Nedian Price")
axes[1].set_vlabel("Wedian Price")
axes[1].set_vlabel("Median Price")
axes[1].set_vlabel("Date")
plt.show()
```

Figure 17: Data Analytics Step 7

Data Analytics Step 8: The Rent-to-Income Ratio (RIR) was calculated by dividing the median income by the median rent across various household types <sup>4</sup>.

### 4.2 Log Transformation

Due to the right skew of the rental price and distance to facilities distributions, the log transformation was performed on these variables.

<sup>&</sup>lt;sup>4</sup>https://www.cso.ie/en/releasesandpublications/ep/p-silc/surveyonincomeandlivingconditionssilc2024householdincome/

```
import pandas as pd
import numpy as np
from sklearn.model_selection import train_test_split
from sklearn.model_selection import train_test_split
from sklearn.model_selection import RandomForestRegressor
from sklearn.metrics import mean_absolute_error, mean_squared_error, r2_score
import matplotlib.pyplot as plt
import seaborn as sns

# Load the dataset
df = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/cleaned_data.csv")

df['Price_log'] = np.loglp(df['Price'])
df['enter_park_distance_km_log'] = np.loglp(df['nearest_enter_park_distance_km'])
df['shop_central_distance_km_log'] = np.loglp(df['nearest_host_ental_distance_km'])
df['fraffic_stop_km_log'] = np.loglp(df['nearest_traffic_stop_km'])
df['primary_school_km_log'] = np.loglp(df['nearest_primary_school_km'])
df['post_primary_school_km_log'] = np.loglp(df['nearest_primary_school_km'])
```

Figure 18: Log Transformation

### 4.3 Training and Testing Split

The outliers were first removed, the key variables were selected, and the dataset was divided into 80% training and 20% testing sets.

```
Q1 = df["Price"].quantile(0.25)  # First quartile (25%)
Q3 = df["Price"].quantile(0.75)  # Third quartile (75%)
[TR = Q3 - Q1  # Interquartile range

# Define outliers (values outside 1.5 * IOR)
| Lower_bound = Q1 - 1.5 * IOR
| upper_bound = Q3 + 1.5 * IOR
| upper_bound = Q3 + 1.5 * IOR
| # Count outliers | df["Price"] | lower_bound | [df["Price"] > upper_bound)]
| print("F\underset | df["Price"] | lower_bound | [df["Price"] > upper_bound)]
| Number of outliers: 283

| df_non_outliers = df.drop(outliers.index, axis=0)

| X = df_non_outliers [["Bedrooms", "Bathrooms", 'Latitude", 'Longitude", 'BER_encoded', 'property_type_encoded', 'count_1.25_encoded', 'count_1.25_encoded', 'count_1.25_encoded', 'count_1.25_encoded', 'count_1.25_encoded', 'count_1.25_encop_bulin (entral (4)', 'count_1.25_facilities', 'date_numeric', 'count_1.25_facilities', 'date_numeric', 'count_1.25_facilities', 'date_numeric', 'count_1.25_enco_bulin (entral (4)', 'cone_bublin Fingal East (3)', 'cone_bublin Fingal West (3)', 'cone_bublin North-West (5)', 'cone_bublin North-West (5)', 'cone_bublin North-West (5)', 'cone_bublin South-Central (4)', 'cone_bublin South-Cent
```

Figure 19: Training & Testing Split

# 4.4 Model 1 Random Forest Implementation

The grid search was first performed on the random forest model to find the optimised parameters (Figure 20).

```
from sklearn.model_selection import GridSearchCV

# Define parameter grid
param_grid = {
    'n_estimators': [100, 300, 500], ## number of trees
    'max_depth': [10, 20, None], ## maximum depth of each tree
    'min_samples_split': [2, 5, 10],
    'min_samples_leat': [1, 2, 5],
    'max_features': ['auto', 'sqrt', 'log2']
}

# Initialize Random Forest Regressor
rf = RandomForestRegressor(random_state=42)

# Perform Grid Search
grid_search = GridSearchCV(rf, param_grid, cv=5, scoring='r2', n_jobs=-1, verbose=2)
grid_search.fit(X_train, y_train)

# Best parameters
print("Best Parameters:", grid_search.best_params_)
```

Figure 20: Random Forest - Grid Search

The rental prices were predicted by using these parameters (Figure 21), the feature importance histogram was plotted to evaluate the key factors (Figure 22), and the metrics MAE, MSE, RMSE, RMSE, and RMSE, RMSE, were used to check the model's performance (Figure 23).



Figure 21: Parameters of Random Forest

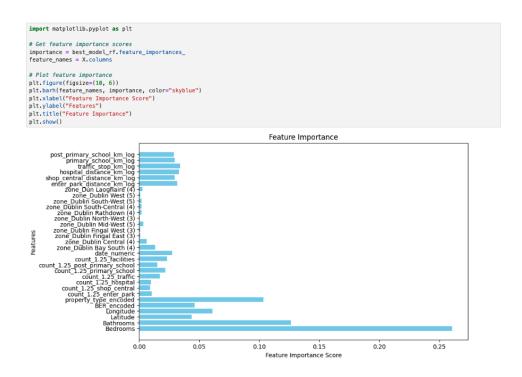


Figure 22: Feature Importance

```
y_pred = best_model_rf.predict(X_test)

y_pred_original = np.expm1(y_pred)
y_test_original = np.expm1(y_test).values

mae_ori = mean_absolute_error(y_test_original, y_pred_original)
mse_ori = mean_squared_error(y_test_original, y_pred_original)
mse_ori = np.sqrt(mse_ori) # Root Mean Squared Error
r2_ori = r2_score(y_test_original, y_pred_original)
y_mean_ori = np.mean(y_test_original)
percent_rmse_ori = (rmse_ori/y_mean_ori) *100
percent_rmse_ori = (rmse_ori/y_mean_ori) *100

print(f"Mean Absolute Error (MAE): (mae_ori.2f)")
print(f"Mean Squared Error (MSE): (mse_ori.2f)")
print(f"Moot Mean Squared Error (MSE): (rmse_ori.2f)")
print(f"R-squared (R?): (r2_ori.2f)")
print(f"Mean: (percent_mse_ori.2f)")
print(f"mmse: (percent_mse_ori.2f)")
print(f"mmse: (percent_mse_ori.2f)")
Mean Absolute Error (MSE): 145732.79
Root Mean Squared Error (MSE): 341.69
R-squared Error (RNSE): 341.69
R-sq
```

Figure 23: Random Forest - Metrics

# 4.5 Model 2 XGBoost Implementation

To reduce the running time, the Random Search algorithm was performed on XGBoost to determine the best parameters. As a result, the best parameters are shown in Figure 24.

Figure 24: XGBoost - Random Search

The metric results are shown in Figure 25.

```
best_xgb = XGBRegressor(
    objective='reg:squarederor',
    subsample=1.0,
    reg_lambda=5,
    reg_lambda=5,
    reg_lambda=5,
    reg_lambda=6.7,
    learning_rate=0.85,
    gamma=0,
    colsample_bytree=0.6,
    random_state=42
}

best_xgb.fit(X_train, y_train)
y_pred = best_xgb.predict(X_test)

y_pred_original = np.expm1(y_test).values

mae_ori = mean_absolute_error(y_test_original, y_pred_original)
    mse_ori = mean_absolute_error(y_test_original, y_pred_original)
    mse_ori = mean_absolute_error(y_test_original, y_pred_original)
    mse_ori = nean_squared_error(y_test_original, y_pred_original)

y_nean_ori = np.mean(y_test_original)
y_nean_ori = np.mean(y_test_original)
precent_mse_ori = (rmse_ori/y_mean_ori) =100
precent_mse_ori = (rmse_ori/y_mean_ori) =100
print(f"Mean Absolute_Error (MAE): (mse_ori.2f)")
print(f"Mean Absolute_Error (MSE): (mse_ori.2f)")
print(f"Mean Squared_Error (MSE): (mse_ori.2f)")
print(f"Mean Squared_Error (MSE): (mse_ori.2f)")
print(f"Mean Squared_Error (MSE): (mse_ori.2f)")
print(f"Mean Equared_Error (MSE): (mse_ori.2f)")
print(f"Mean Error (MS
```

Figure 25: XGBoost - Metrics

# 4.6 Model 3 SVR Implementation

The hyperparameter tuning was performed on SVR implementation shown in Figure 26.

```
import pandas as pd
  import numpy as np
from sklearn.metrics import mean_absolute_error, mean_squared_error, r2_score
  import matplotlib.pyplot as plt
import seaborn as sns
X_train = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/x_train.csv")
X_test = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/x_test.csv")
y_train = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/y_train.csv")
y_test = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/y_test.csv")
 Hyperparameter Tuning
  from sklearn.model_selection import GridSearchCV
  from sklearn.svm import SVR
from sklearn.preprocessing import StandardScaler
from sklearn.pipeline import Pipeline
# SVR is sensitive to feature scaling, so we use a pipeline with StandardScaler
pipeline = Pipeline([
    ('scaler', StandardScaler()),
    ('svr', SVR())
  # Define parameter grid for SVR
# Jerine parameter grid for swr
param_grid = {
    'svr_kernel': ['tinear', 'rbf', 'poly'],
    'svr_c': [0.1, 1, 10, 100],
    'svr_epsilon': [0.1, 0.2, 0.5],
    'svr_gamma': ['scale', 'auto'] # Only applicable to 'rbf' and 'poly'
 # Initialize GridSearchCV
grid_search = GridSearchCV(pipeline, param_grid, cv=5, scoring='r2', n_jobs=-1, verbose=2)
grid_search.fit(X_train, y_train)
  Fitting 5 folds for each of 72 candidates, totalling 360 fits
Fitting 5 folds for each of 72 candidates, totalling 360 fits

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column -vector y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column.or_ld(y, warn=True)

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column -vector y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_ld(y, warn=True)

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column -vector y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_ld(y, warn=True)

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column -vector y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_ld(y, warn=True)

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column -vector y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_ld(y, warn=True)
 /Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column
 print("Best Parameters:", grid_search.best_estimator_)
  Best Parameters: Pipeline(steps=[('scaler', StandardScaler()), ('svr', SVR(C=1, gamma='auto'))])
```

Figure 26: SVR - Hypermarameter Tuning

The metric results are shown in Figure 27.

```
best_svr_model = grid_search.best_estimator_

# Fit the best svr model (optional, already fitted during grid search)
best_svr_model.fit(X_train, y_train)

//JsesryJshuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/utils/validation.py:1300: DataConversionWarning: A column
-vector y was passed when a ld array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y_recolumn.or_id(y, warn=True)

- SVR U

y_pred_original = np.expml(y_red)
y_test_original = np.expml(y_test).values

mae_ori = mean_sabsolute_error(y_test_original, y_pred_original)
mse_ori = mean_squared_error(y_test_original, y_pred_original)
mse_ori = np.sart(mse_ori) # Root Mean Soquared Error
r2_ori = r2_score(y_test_original, y_pred_original)
y_mse_ori = np.mean(y_test_original, y_pred_original)
y_mse_ori = np.mean(y_test_original, y_pred_original)
precnt_tmse_ori = np.mean(np.abs((y_test_original-y_pred_original))/y_test_original))*100

print(f"Mean Absolute Error (MAE): (mse_ori:.2f)")
print(f"Mean Squared Error (MSE): (mse_ori:.2f)")
print(f"mse_upercent_mse_ori:.2f)")
print(f"mse_upercent_mse_ori:.2f)")
Mean Absolute Error (MAE): 554.26
Mean Squared Error (MSE): 505483.76
Root Mean Squared Error (RMSE): 710.97
Resquared (RP): _0.00
hmse: 29.06
```

Figure 27: SVR - Metrics

# 4.7 Model 4 LightGBM Implementation

The hyperparameter tuning was performed on LightGBM implementation shown in Figure 28.

```
import pandas as pd
import numpy as np
from sklearn.metrics import mean_absolute_error, mean_squared_error, r2_score
import matplotlib.pyplot as plt
import seaborn as sns
 X_train = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/x_train.csv")
 X_test = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/x_test.csv")
y_train = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/y_train.csv")
y_test = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/y_test.csv")
 Hyperparameter Tuning
 from sklearn.model_selection import RandomizedSearchCV
from lightgbm import LGBMRegressor|
# define parameter distributions for LightGBM
param_dist = {
                                                                                                                                                                                                                                                                                                                                                                                                                            ⑥↑↓齿♀▮
                 m_dist = {
'n_estimators': [100, 300, 500], 'learning_rate': [0.01, 0.05, 0.1], 'max_depth': [-1, 10, 20],
'num_leaves': [31, 50, 70], 'min_child_samples': [5, 10, 20], 'subsample': [0.7, 0.8, 1.0],
'colsample_bytree': [0.7, 0.8, 1.0]
     ,
# initialize LiahtGBM Regresso
   lgbm = LGBMRegressor(random_state=42)
   # Use RandomizedSearchCV
random_search = RandomizedSearchCV(
                lgbm,
param_distributions=param_dist,
               n_iter=25,
scoring='r2',
               cv=5,
verbose=2,
               random_state=42,
n_jobs=-1
 random_search.fit(X_train, y_train)
Fandom_search.fit(X_train, y_train)

Fitting 5 folds for each of 25 candidates, totalling 125 fits

[LightCBM] [Warning] Found whitespace in feature_names, replace with underlines

[LightCBM] [Info] Auto-choosing col-wise multi-threading, the overhead of testing was 0.001549 seconds.

You can set 'forre_col_wise=true' to remove the overhead.

[LightCBM] [Info] Total Bins 2469

[LightCBM] [Info] Total Bins 2469

[LightCBM] [Info] Start training from score 7.739275

[LightCBM] [Marning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf

[LightCBM] [Warning] No further splits with positive gain, best gain: -inf
 print("Best Parameters:", random search.best params )
   Best Parameters: {'subsample': 0.7, 'num_leaves': 50, 'n_estimators': 500, 'min_child_samples': 5, 'max_depth': -1, 'learning_rate': 0.05, 'c olsample_bytree': 0.08}
```

Figure 28: LightGBM - Hypermarameter Tuning

The metric results are shown in Figure 29.

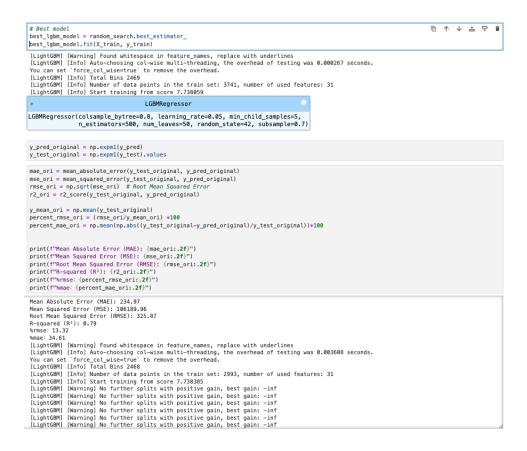


Figure 29: LightGBM - Metrics

# 4.8 Model 5 GBR Implementation

The hyperparameter tuning was performed on GBR implementation shown in Figure 30.

```
import pandas as pd
   import numpy as np
from sklearn.metrics import mean_absolute_error, mean_squared_error, r2_score
import matplotlib.pyplot as plt
import seaborn as sns
  X_train = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/x_train.csv")
X_test = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/x_test.csv")
y_train = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/y_train.csv")
y_test = pd.read_csv("/Users/yihuizhang/Desktop/thesis/data/y_test.csv")
  Hyperparameter Tuning
  from sklearn.model_selection import RandomizedSearchCV
from sklearn.ensemble import GradientBoostingRegressor
# Define parameter distributions for Gradient Boosting Regressor
                                                                                                                                                                                                                                                                                                                                                                                                                             「↑↓占早 ■
   param dist = {
                am_dist = {
    ''n_estimators': [100, 300, 500], 'learning_rate': [0.01, 0.05, 0.1], 'max_depth': [3, 5, 7],
    'min_samples_split': [2, 5, 10], 'min_samples_leaf': [1, 2, 4], 'subsample': [0.8, 1.0]
  # initialize GBR
gpr = GradientBoostingRegressor(random_state=42)
# RandomizedSearchCV
random_search = RandomizedSearchCV(
estimator-gpr,
param_distributions=param_dist,
                 n_iter=25, # Reduce this to speed up or increase for more thorough search
                scoring='r2',
                verbose=2,
               random_state=42,
n_jobs=-1
     ,
# Fit the model
  random_search.fit(X_train, y_train)
   Fitting 5 folds for each of 25 candidates, totalling 125 fits
Fitting 5 folds for each of 25 candidates, totalling 125 fits

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/ensemble/_gb.py:668: DataConversionWarning: A column-vect or y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_1d(y, warn=True) # TODO: Is this still required?

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/ensemble/_gb.py:668: DataConversionWarning: A column-vect or y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_1d(y, warn=True) # TODO: Is this still required?

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/ensemble/_gb.py:668: DataConversionWarning: A column-vect or y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/ensemble/_gb.py:668: DataConversionWarning: A column-vect or y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_1d(y, warn=True) # TODO: Is this still required?

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/ensemble/_gb.py:668: DataConversionWarning: A column-vect or y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_1d(y, warn=True) # TODO: Is this still required?

//Users/yihuizhang/anaconda3/envs/pythonProject/lib/python3.11/site-packages/sklearn/ensemble/_gb.py:668: DataConversionWarning: A column-vect or y was passed when a 1d array was expected. Please change the shape of y to (n_samples, ), for example using ravel().

y = column_or_1d(y, warn=True) # TODO: Is this still required?
  print("Best Parameters:", random_search.best_params_)
    Best Parameters: {'subsample': 0.8, 'n_estimators': 500, 'min_samples_split': 5, 'min_samples_leaf': 4, 'max_depth': 5, 'learning_rate': 0.0 5}
```

Figure 30: GBR - Hypermarameter Tuning

The metric results are shown in Figure 31.

Figure 31: GBR - Metrics

# 4.9 Model 6 RNNS Implementation

The first step in deep learning implementation was to compare the performance between 3 selected DNN architectures.

The first architecture is shown in Figure 32, and the results are shown in Figure 33.

Figure 32: Architecture 1

```
y_pred = model.predict(X_test_scaled).flatten()

30/30 — 0s 747us/step

### original value
y_test_original = np.expml(y_test).values
y_pred_original = np.expml(y_test).values
y_pred_original)

mse_ori = mean_squared_error(y_test_original, y_pred_original)

y_mean_ori = np.sqrt(mse_ori) # Root Mean Squared Error
r2_ori = r2_score(y_test_original, y_pred_original)
y_mean_ori = np.mean(y_test_original)
percent_mse_ori = (mse_ori/y_mean_ori) *100
percent_mse_ori = (mse_ori/y_mean_ori) *100

print(f"Mean Absolute Error (MAE): (mse_ori:.2f)")
print(f"Mean Absolute Error (MSE): (mse_ori:.2f)")
print(f"R-oquared Error (MSE): (mse_ori:.2f)")
print(f"R-oquared (R): (r2_ori:.2f)")
print(f"R-mse: (percent_mse_ori:.2f)")
print(f"mse: (percent_mse_ori:.2f)")
```

Figure 33: Architecture 1 - results

The second architecture is shown in Figure 34, and the results are shown in Figure 35.

Figure 34: Architecture 2

```
y_pred = model.predict(X_test_scaled).flatten()

30/30 — 0s 810us/step

### original value
y_test_original = np.expn1(y_test).values
y_pred_original = np.sqnt(mse_ori = np.sqnt(mse_ori = np.sqnt(mse_ori = np.sqnt(mse_ori = np.sqnt(mse_ori = np.sqnt(mse_ori = np.sqnt(np.abs((y_test_original)))
y_mean_ori = np.mean(y_test_original)
y_mean_ori = np.mean(y_test_original)
percent_mse_ori = (rmse_ori(y_mean_ori) *100
print(f"Mean Absolute Error (MAE): (mae_ori:.2f)")
print(f"Mean Absolute Error (MSE): (mse_ori:.2f)")
print(f"Meon Squared Error (MSE): (mse_ori:.2f)")
print(f"R-squared (R'): (r2_ori:.2f)")
print(f"Mean: (percent_mse_ori:..2f)")
print(f"mse: (percent_mse_ori:..2f)")
print(f"mse: (percent_mse_ori:..2f)")
print(f"mse: (percent_mse_ori:..2f)")
print(f"mse: (percent_mse_ori:..2f)")
Mean Absolute Error (MSE): 353.32
Mean Squared Error (MSE): 353.33
Mean Squared Error (MSE): 515.58
R-squared Error (MSE): 515.58
R-squared
```

Figure 35: Architecture 2 - results

The third architecture is shown in Figure 36, and the results are displayed in Figure 37.

Figure 36: Architecture 3

```
best_model = random_search_result.best_estimator_
y_pred = best_model.predict(X_test_scaled)

### original value
y_test_original = np.expm1(y_test).values
y_pred_original = np.sqrt(mse_ori = np.sqrt(mse_ori) = np.sqrt(nse_ori) = np.sqrt(nse
```

Figure 37: Architecture 3 - results

The results indicate that the third architecture outperformed the others. Therefore, the hyperparameter tuning was performed on the third model to determine the optimised parameters (Figure 38), and the results are shown in Figure 39.

Figure 38: Architecture 3 - Best Parameters

```
best_model = random_search_result.best_estimator_
y_pred = best_model.predict(X_test_scaled)

### original value
y_test_original = np.expn1(y_test).values
y_pred_original = np.expn1(y_test).values
y_pred_original = np.expn1(y_test_original, y_pred_original)
mae_ori = mean_absolute_error(y_test_original, y_pred_original)
rmse_ori = mp.sqrt(mse_ori) # Root Mean Squared Error
r2_ori = r2_score(y_test_original, y_pred_original)
y_mean_ori = np.mean(y_test_original)
percent_mme_ori = (mse_ori/y_mean_ori) *180
percent_mme_ori = np.mean(np.abs((y_test_original-y_pred_original)/y_test_original))*100

print(f"Mean Absolute Error (MAE): (mse_ori:.2f)")
print(f"Mean Squared Error (MSE): (mse_ori:.2f)")
print(f"Mean Squared Error (MSE): (mse_ori:.2f)")
print(f"*mse: (percent_mse_ori:.2f)")
print(f"*mse: (percent_mse_ori:.2f)")
print(f"*mse: (percent_mse_ori:.2f)")
Mean Absolute Error (MAE): 266.15
Mean Squared Error (MSE): 364.23
R-squared (R?): 0.74
**mrse: 14.89
**mae: 12.16
```

Figure 39: Architecture 3 - Best Results