Modeling 2017’s french presidential election results using machine learning on INSEE databases

Project Report

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ABSTRACT

We aim at modelling 2017’s french presidential election by using machine learning algorithms on different subsets of the INSEE databases. Our goal is to answer the following questions: how accurately can we predict the election results in a particular town, based on the several statistics the INSEE have produced once we have trained our model on a subset of french cities? Which features have the greater impact on the results or on the turnout? What can we learned about the candidates just by knowing the specificity and election results on each city? In a more general way, we want to know in what extend the socio-economic factors are by themselves sufficient to predict the result of an election.

1 INTRODUCTION

Context. The 2017 french presidential election took place in a very complicated context. In June 2016 happened one of the most unexpected situation in European politics, 51.9 % of the British people decided that leaving the EU would be a beneficial option for their country. Nobody would have thought this could happen but 5 months later another news shook our world. Despite every polls being against him, Donald John Trump was elected President of the US on November 8. Moreover, France itself is facing its share of the challenges: Europe is enduring a major migratory crisis, the unemployment rate is still high, as is the public debt, the state of emergency that was declared following the November 2015 Paris attacks is still ongoing, ecological issues are still to be discussed...Considering the problem’s scope, french decided that a reshuffle of the political class was necessary, and what we saw was exactly as imagined. The main french favoured candidates disappeared from the lists, for the first time the sitting president Francois Hollande decided not to run as candidate, Nicolas Sarkozy, Manuel Valls, Alain Juppé, Arnaud Montebourg stepped down in favor of newcomers such as Francois Fillon, Marine Le Pen and Emmanuel Macron.

After a unusual campaign, first round election leads to the victory of Macron and Le Pen. The distribution results for the 11 candidates are shown in figure 1.

As you can see on this figure, 6 candidates: Macron, Le Pen, Fillon, Mélenchon, Hamon and Dupont-Aignan achieved to get more than 1.5% of the results. The 5 others: Lassalle, Poutou, Arthaud, Asselineau and Cheminade did not reach 1.5% of the vote.

Problem. The problem we are trying to solve despite the very particular context of this election is to predict the candidates’ results using only socio-economical data. To achieve this goal, we have formulated the following questions that our work will try to answer:

- How can we design a machine learning algorithm that is able to output a discrete probability distribution?
- What is the best $R^2$ accuracy we can get on the first round and second round of the election?
- What can we learn from our data: Which features are important for each candidates? How are the candidates related to each other? Can we compute a similarity measure between them?

Tools. Our work will rely on the following data sources.

- The first one comes from the DataGouv website [3] it provides us the election results for each town.
- The second dataset contains all the statistical data on each french cities. All the data were queried on a specific INSEE website[4].

This second database can be decomposed in different sub-categories:

- Demography: it contains information about how many people are in each city, how the population fans out into the different age categories, how many people live in a household...
- Education: it contains information about what the level of education is in the city, what is the share of people who have a bachelor degree, how many don’t have any diploma...
- Enterprise: it contains information about how many enterprises have been created, how the enterprises are distributed into the different industrial or tertiary sectors...
- Equipment: it contains information about all the different businesses in the city, for example the number of bakeries or doctors...
• Real Estate: it contains information about whether people own or rent their home and if it is a principal residence or not...
• Work: it contains information about the employment rate in a city and what kind of work people mostly practice in the town.

For this work we have retrieve more than 65 features for each of the 34 000 towns at our disposal.

2 DEFINITION
2.1 Dataset notation
Let us consider all the cities in France (roughly 34 000). Each city will be written as $c_i$. Those cities are characterized by a set of $m$ numerical features. For a city $c$, we define the city’s features as $\theta_1(c), \theta_2(c), ..., \theta_m(c)$.

For the first round of the election, the result of candidate $\text{cand}_i$ in city $c$ is denoted as $r^\text{first}_{\text{cand}_i}(c)$ where $i$ is between 1 and 11 (there was 11 candidates in the first round). Candidate’s result are conventionally described by a percentage, so $r^\text{first}_{\text{cand}_i}(c) \in [0, 1]$ and $\sum_i r^\text{first}_{\text{cand}_i}(c) = 1$.

For the second round, the result of a candidate is denoted as $r^\text{second}_{\text{cand}_i}(c)$ with now $i = 1$ (Le Pen) or 2 (Macron). Let’s also introduce a second notation: let $w(c)$ be the winner of second round in city $c$.

2.2 Problem formulation
We will train our different algorithms on a subset of the cities (typically 50%) and try to make a prediction on the rest of the cities. For that we will try to do two separate tasks:

• Classification
• Discrete probability distribution regression

Classification. Considering that a majority of candidates did not win in any cities in the first round, we will only use this classification method on the second round.

Considering a city $c$, we want to predicts the winner $w(c)$. To do so, we will predict the probability that "Le Pen" win knowing $\theta_1(c), \theta_2(c), ..., \theta_m(c)$, then we will use the cross-entropy loss $\mathcal{L}$ described as such:

$$\mathcal{L}(p, \text{winner}) = \begin{cases} \log(p), & \text{if winner = LE PEN} \\ \log(1-p), & \text{otherwise} \end{cases}$$

(1)

And in order to evaluate the model, we will simply compute the accuracy on the test set.

Discrete probability distribution regression. This method can be implemented for both first and second round. For each city $c$, we compute the resulting distributions as:

$• r^\text{first}_{\text{cand}_i}(c), ..., r^\text{first}_{\text{cand}_{11}}(c)$ for the first round

$• r^\text{second}_{\text{cand}_1}(c), r^\text{second}_{\text{cand}_2}(c)$ for the second round.

To train the model, we will used as a loss function the cross-entropy between true result distribution and predicted result distribution. Let $\text{pred}$ be the predicted result distribution ans $\text{true}$ the true result distribution. With this notation, in first turn, the loss is:

$$\mathcal{L}(\text{pred, true}) = \sum_{i=1}^{11} \text{true}_{\text{cand}_i} \ast \log(\text{pred}_{\text{cand}_i})$$

(2)

For our algorithms, we had to program it ourselves since machine learning frameworks such as scikit-learn only computes the "hard" cross-entropy loss (meaning it does not accept probability distribution as a label but only one-hot vector).

To evaluate the model, we have used coefficient of determination. For instance, to evaluate model predictions for second turn, we will simply compute $R^2_{\text{LE PEN}}$. For the first turn, the situation is more delicate because we have a prediction with multiple outputs. So to end up with a single numeric metric, we have decided to simply take the mean of each candidate’s coefficient of determination:

$$R^2 = \frac{1}{11} \sum_{i=1}^{11} R^2_{\text{cand}_i}$$

(3)

2.3 Further discussion on loss functions and evaluation metrics
Note that in our two evaluation metrics: accuracy and mean of coefficients of determination do not take into account the population of each city. This is reflected in both loss functions: the population feature do not appear in none of these two losses. As we shall see later, this choice is undoubtedly not without consequences. To push things a little bit further, let explicit and compare two type of predictions close but still different:

1. taking randomly a city from all the cities, predict the result of a candidate
2. taking randomly a french citizen and only knowing in which city he lives, predict the probability that he votes for a particular candidate.

The first type of prediction is what we are doing with losses 1 and 2. As for the second type of prediction which is very similar to the first one, we have to take into account a prior probability distribution corresponding to the probability for a random citizen to be picked from a particular town. This prior distribution forces the algorithm to take better notice of the population of each city. Another solution would have been to put a weight on each cities depending on its population into the loss.

3 RELATED WORKS
Trying to predict the outcome of an election is a decades-old tradition. However, these predictions are the results of opinion polls made on a sample of individuals as seen on figure 1. What we want to try instead is focusing only on socio-economic factors to predict the outcome.

Different people have already tried to implement machine learning on this subject. In 2017, a student tried to predict the result by counties in the 2016 American election using machine learning techniques[5]. However, his analysis was only based on demographic data and was focusing on the last turn of the election.

Michel Blum, a Data Scientist at the CNR, published an article on how he used machine learning with socio-economic data to find outlier cities[1]. Outlier cities are cities where results are a
real no-match with the prediction, meaning those conurbations don’t follow common trend and are interesting to be looked at. He focused on the result of Marine Le Pen in the second round of the election. His work is close from what we want to achieve, since he used the same source of datasets. However, our focus is on the first round of the election, and we want to predict the total distribution of vote in every town for every candidate.

One interesting approach was made by researchers at the Stanford University[2] where they made prediction at the individual level. Using personal public information (gender, age...), they tried to predict the probability that an individual person would vote for Clinton in the 2016 U.S. elections. They managed to achieve pretty good accuracy. This might be due to the fact that they relied on covariates such as “is a member of the Republican party”, etc. Since we can’t access to these type of personal information, we decided to work at a superior level, using aggregated data at the city level.

4 METHODOLOGY
4.1 Data Cleaning
We first imported a lot of data from the INSEE database and we worked on removing all the “Nan” values. We studied how much removing them would influence our database. For example, when checking for missing value in our database we reached the conclusion that either this town belonged to Mayotte where the social situation might sometimes be a little difficult to evaluate or this town was destroyed during the Second World War. In both case, we took the liberty of removing these cities from the database. Furthermore, we also had the situation where the problematic city was neither in Mayotte nor destroyed but was only a small town (< 10 inhabitants) in this case we verified that the number of occurrences was marginal compared to the size of the database and proceeded to remove these cities as well.

<table>
<thead>
<tr>
<th>Column</th>
<th>Code has 0.0 % of missing value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Column pop has &lt;20000</td>
<td>% of missing value</td>
</tr>
<tr>
<td>Column pop has &lt;5000</td>
<td>% of missing value</td>
</tr>
<tr>
<td>Column indice_illimation has 0.00028747510128612 % of missing value</td>
<td></td>
</tr>
</tbody>
</table>

Figure 2: We can see in this figure that a really low proportion of our data is missing and that removing them is not important. In this case, it sums up to 65 cities

The second strategy we implemented is regrouping the data in category, in particular for population.

<table>
<thead>
<tr>
<th>population</th>
<th>category</th>
</tr>
</thead>
<tbody>
<tr>
<td>0 &lt; p &lt; 2000</td>
<td>Village</td>
</tr>
<tr>
<td>2000 &lt; p &lt; 5000</td>
<td>Borough</td>
</tr>
<tr>
<td>5000 &lt; p &lt; 20000</td>
<td>Small Town</td>
</tr>
<tr>
<td>20000 &lt; p &lt; 50000</td>
<td>Middle Town</td>
</tr>
<tr>
<td>50000 &lt; p &lt; 200000</td>
<td>Big Town</td>
</tr>
<tr>
<td>2000000 &lt; p</td>
<td>Metropolis</td>
</tr>
</tbody>
</table>

Table 1: Categorize cities based on their population

Besides, in order to merge all the data in a single dataframe, we produce for each town a INSEE code which results from the merge of the communal and departmental code. After cleaning all our data we tried several algorithms to make our predictions.

4.2 Prediction techniques
In the first approach, we tried to predict the winner in each town in the second round of the election as a binary vector. This is a classification task where our target vector is composed of 0 and 1, where 1 indicates that Marine Le Pen had more voters than Emmanuel Macron in this town. What we wanted to see is if it’s possible for an algorithm to learn how the socio-economical variables play a role in the final turn of the election. What we expected to see is that some features like the size of the population, or the ratio of diploma would have a great impact on the result. Indeed, many analysis after the presidential campaign showed that Mr Macron and Mrs Le Pen have a very different basis of electors. The one big downside of this approach is that, by converting the number of voters in 0 and 1, we lose a lot of granularity. For example, a town that is very undecided between Macron and Le Pen, which had a final score of 51% vs 49% will pose problem for the algorithm, since this indecision will not be transcripted in the binary vector.

We decided for this task to use different type of classifier :
- A Logistic regression
- A Random Forrest
- A Gradient Boosting
- A SVM

To compare the result of those different algorithms, we shall use the global accuracy.

4.3 Candidate result prediction
Our second approach was to predict the exact distribution of votes in an particular city. In order to achieve that goal, we had to figure out our own working pipeline. Indeed, this problem is neither a classification problem, nor a lambda regression problem. Let us analyze why we cannot apply directly this method to our problems.

(1) Classical classification algorithms (as implemented in scikit for instance) learned by comparing predicted output to one-hot distribution by using cross-entropy loss. We could have used such methods with soft-label : a vector of probability instead of one-hot vector. Unfortunately, machine learning frameworks does not accept such label for classification.

(2) Classical regression algorithms can predict a numerical vectors. However, it can’t ensure that we end up with a normalized vector (which is mandatory for our cases).

So to overcome those limitations, we tried two approaches.

Neural networks. In a first approach, we tried to directly predict a discrete probability distribution by using a neural network with a number of output neurons equal to number of candidates and then normalize the output results before applying a loss functions (soft-cross-entropy loss described in equation 2). This pipeline is described in figure 3.
• **Pro**: directly produces a discrete probability distribution as an output
• **Con**: with this pipeline, it may be difficult for the neural network to be able to learn anything from small candidates (which always have low results).

We still have to discuss the way we apply normalization. Usually, in classification algorithms, we apply a softmax to the output: it differentiable and produce a probability distribution. In that case, each output neuron is normalized as:

\[
p_{\text{pred}}(i) = \frac{\text{output}_i}{\sum_{j=1}^{11} \text{output}_j}
\]

However, it exponentially amplified the neuron output which had the largest value. This is good for classification, but the question is: is it good for our purpose? Because in our case, different index of the true distribution result may have similar values. So will our neural network be able to produce these values when using a softmax layer? To study this effect, we will compare softmax normalization with simple normalization:

\[
p_{\text{pred}}(i) = \frac{|\text{output}_i|}{\sum_{j=1}^{11} |\text{output}_j|}
\]

### 4.4 Analysis of feature’s importance for each candidates

We also tried to used simpler but more explainable model such as logistic regression to predict the result of the candidates. The idea is that with such model, we are able to better understand why a particular decision is output. So our idea was that once our logistic regression was trained to predict the score of a particular candidate, we can gather all the weights, with each weight being the importance of a feature with respect to a specific candidate. We then easily sorted all of them by their absolute value and kept the largest ones.

### 4.5 Candidates embedding

Our final idea was to study if, when using machine learning to model election results, the algorithm learns anything about the candidates themselves. For instance, is it possible to compute a similarity measure between the candidates?

To do so, we looked for a way to embed the 11 first round’s candidates into vectors in a way that the distance between candidates reflect their political affinities. We used the following method to create such an embedding:

1. for each \(c_{\text{new}}\), train a logistic regression model \(L_{c_{\text{new}}}\) to predict \(r_{\text{new}}^{c_{\text{new}}}(c)\) (for each city \(c\))
2. retrieve \(w^i = (w^i_1, ..., w^i_j, ..., w^i_m)\) the weights vector of each model, so that \(w^i_j\) is the importance that model \(L_{c_{\text{new}}}\) gives to features \(\theta_j\).
3. associate \(c_{\text{new}}\) to vector \(w^i\) so that \(w = c_{\text{new}}\).

Once we have embedded the candidates in a \(m\) (number of initial features) dimension vector, we will be able to visualize the candidate embeddings in a 2D-space and check if the distance between candidate embeddings reflects our common representation of political space. For instance, we would like to check if we have Fillon closer to Macron than to Hamon because in french political left-right axes, Fillon is placed more on the right side of the political scale, Hamon more on the left and Macron quite in the middle. This is something we expect to get as a result of our logistic regression models training because it means that the models have successfully learned the importance of each features for each candidate.

### 5 EVALUATION

As our motivations were multiple, we aimed at firstly targeting the simpler objectives. So, we started by predicting the election winner, then obtain the election distribution results. Finally, we...
tried to embed the candidates into vector on which we can compute similarity distance.

5.1 Winner prediction
We tried predicting the winner of the election in the second round for each town. Using different classification algorithms, we used a gridsearch on multiple folds to tune our models. We selected a subset of our dataset to only have cities with more than 500 inhabitants. By doing so, we remove outliers that are very often small villages: their behaviour is very hard to predict, so we focused on larger cities. After selecting the best hyperparameters for each models, this is all the ROC curves we got.

Overall, it seems all 4 algorithms we tried give similar result with gradient boosting being the one with the most accuracy.

<table>
<thead>
<tr>
<th>Model</th>
<th>Accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td>Logistic Regression</td>
<td>0.835</td>
</tr>
<tr>
<td>Random Forrest</td>
<td>0.801</td>
</tr>
<tr>
<td>Gradient Boosting Trees</td>
<td>0.870</td>
</tr>
<tr>
<td>SVM</td>
<td>0.840</td>
</tr>
</tbody>
</table>

5.2 Distribution regression

Second round. To predict second round results, we first implemented a very simple algorithm: a logistic regression with soft-cross-entropy loss. To visualize what our algorithm has learned, we plot the true score of Marine Le Pen vs the score our logistic regression. To make the plot easier to interpret, we used two tricks:

1. colorize and choose the size of each city dot depending on their population (see table 1).
2. first plot the small city and after plot above the biggest city

By using this strategy, we obtain the left plot of figure 6 that led to the following analysis:

1. this simple model successfully learns something as ($R^2 = 0.372$)
2. the smaller cities are more spread. This was expected because, some city only have really few inhabitants. As a consequence the variance on the INSEE statistics corresponding to these cities is really high. It is really hard to produce any predictions on them.
3. the model over-estimates Le Pen score for big cities. This phenomena is probably due to two things: bigger cities have voted more Macron than smallest cities and, as we mention in section 2.3, we do not take into account the population in the loss function.

If we remove, the small city (let say less than 1000 inhabitants) and retrain our model, we obtain the right plot of figure 6. We directly see a great improvement of our model ($R^2 = 0.53$) and now the prediction on metropolis are way better.

First round. We then try to predict the first round result by using neural networks with soft-cross entropy loss and by implementing the pipeline described in figure 3. We compare three models:

1. 2Layers_no_softmax: a 2 layers network with 200 neurons in the hidden layer with custom normalization at the end (see equation 5)
2. 2Layers_w_softmax: a 2 layers network with 200 neurons in the hidden layer with softmax at the end
3. 1Layer_w_softmax: a single layer network with softmax at the end - so simply generalization of logistic regression to multiple dimensions.

We train this model in parallel, on the same batch (size = 36) and with the same loss function on 50% of the citys which contains at least 500 inhabitants. The models were trained over 100 epochs. To compare these models, we used our custom metrics - $R^2$ mean defined in equation 3. All the results are compiled in table 2.

By analysing this table, we can formulate several observations:

1. surprisingly, it is better to use softmax normalization. It seems that more train epochs are needed when using our custom normalization function
(2) by using 2 Layers network, we observe a clear over-fitting because we have a big gap between our metrics values on train set (0.39) and on test set (0.16).

(3) as we expected, the model does not learn much from small candidates (it under-fits).

When we tried to increase the complexity of our model (when going from 1 layer to 2 layer) we quickly had a overfitting effect from the “big” candidates but still observe a under-fitting effect for the “small” candidates, it seems very unlikely to obtain better results with this pipeline.

Now, let’s evaluate the prediction results when using the one-versus-rest pipeline as described in figure 4. We first trained 11 logistic regressions in parallel and concatenate their output to form the discrete probability/results distribution. Then we plot the distribution of these vector norm before normalization. The idea is that if we are far from one, the normalization will strongly transform the vector and we will loss a lot of precision. For instance this can occur if a particular model strongly over-estimate the score of the candidate it is supposed to predict.

As you can see in figure 7, the norm of the output vectors of one-vs-rest approach are narrow to one. After normalization, we obtain comparable result than when using the first pipeline.

Since this approach seemed very promising, we decided to directly try more powerful models. Indeed, the main strength of this pipeline is that we can easily use already implemented algorithms. So we used a Gradient Boosting Regressor, which is an ensemble model proposed by the scikit library. We trained 11 models in parallel, one for each candidate, using different sets of parameters. As before, we wanted to maximise the mean R² score. The result were better than the neural network as we can see in figure 9. Parameter D stands for max depth of a tree and T for the total number of estimators. Our Gradient models seemed to overfit quite a lot. However, we achieved a better R² score on the majority of candidate comparing to the neural network we trained before. After some trials hypertuning the parameters, we were not able to reduce the variance without reducing the global R² score.

In figure 6, we show the regression plot we obtain with gradient boosting on each candidates (we plot only 10 candidates for visualization purpose). These plot demonstrate that our model successfully learns something for the 6 biggest candidates. However for smaller candidates (who have obtained less 2% of national suffrage), we observe a sort of vertical cloud dot in the regression plot. This indicates that the only thing our algorithm learns is to predict for each city the mean result that a particular candidate obtains at a national level.

<table>
<thead>
<tr>
<th>MODEL</th>
<th>2Layers w/softmax</th>
<th>2Layers no/softmax</th>
<th>1Layer w/softmax</th>
<th>Mean R²</th>
</tr>
</thead>
<tbody>
<tr>
<td>R² score</td>
<td>train</td>
<td>test</td>
<td>train</td>
<td>test</td>
</tr>
<tr>
<td><strong>HAMON</strong></td>
<td>0.02</td>
<td>-0.01</td>
<td>0.39</td>
<td>0.16</td>
</tr>
<tr>
<td><strong>DUPONT-AIGNAN</strong></td>
<td>0.12</td>
<td>0.08</td>
<td>0.48</td>
<td>0.18</td>
</tr>
<tr>
<td><strong>LASSALLE</strong></td>
<td>0.13</td>
<td>0.08</td>
<td>0.39</td>
<td>0.18</td>
</tr>
<tr>
<td><strong>ARTHAUD</strong></td>
<td>0.13</td>
<td>0.09</td>
<td>0.63</td>
<td>0.22</td>
</tr>
<tr>
<td><strong>POUTOU</strong></td>
<td>-0.03</td>
<td>-0.06</td>
<td>0.2</td>
<td>0.07</td>
</tr>
<tr>
<td><strong>ASSELINAE</strong></td>
<td>-0.02</td>
<td>-0.05</td>
<td>0.22</td>
<td>0.03</td>
</tr>
<tr>
<td><strong>MACRON</strong></td>
<td>0.24</td>
<td>0.2</td>
<td>0.63</td>
<td>0.44</td>
</tr>
<tr>
<td><strong>MELENCHON</strong></td>
<td>-0.24</td>
<td>-0.27</td>
<td>0.57</td>
<td>0.19</td>
</tr>
<tr>
<td><strong>FILLON</strong></td>
<td>-0.07</td>
<td>-0.08</td>
<td>0.66</td>
<td>0.39</td>
</tr>
<tr>
<td><strong>CHEMINADE</strong></td>
<td>-0.38</td>
<td>-0.36</td>
<td>-0.32</td>
<td>-0.38</td>
</tr>
<tr>
<td><strong>LE PEN</strong></td>
<td>0.32</td>
<td>0.28</td>
<td>0.76</td>
<td>0.51</td>
</tr>
</tbody>
</table>

Table 2: Comparison of 3 neural networks model to predict first turn result. For each candidates, the $R^2$ is calculate on test set.

<table>
<thead>
<tr>
<th>Model</th>
<th>1Layer w/softmax</th>
<th>Gradient Boosting D=3 T=500</th>
</tr>
</thead>
<tbody>
<tr>
<td>R² score</td>
<td>train</td>
<td>test</td>
</tr>
<tr>
<td><strong>HAMON</strong></td>
<td>0.2</td>
<td>0.21</td>
</tr>
<tr>
<td><strong>DUPONT-AIGNAN</strong></td>
<td>0.24</td>
<td>0.23</td>
</tr>
<tr>
<td><strong>LASSALLE</strong></td>
<td>0.21</td>
<td>0.25</td>
</tr>
<tr>
<td><strong>ARTHAUD</strong></td>
<td>0.15</td>
<td>0.15</td>
</tr>
<tr>
<td><strong>POUTOU</strong></td>
<td>0.03</td>
<td>0.02</td>
</tr>
<tr>
<td><strong>ASSELINAE</strong></td>
<td>0.43</td>
<td>0.43</td>
</tr>
<tr>
<td><strong>MACRON</strong></td>
<td>0.43</td>
<td>0.43</td>
</tr>
<tr>
<td><strong>MELENCHON</strong></td>
<td>0.22</td>
<td>0.22</td>
</tr>
<tr>
<td><strong>FILLON</strong></td>
<td>0.33</td>
<td>0.33</td>
</tr>
<tr>
<td><strong>CHEMINADE</strong></td>
<td>-0.29</td>
<td>-0.29</td>
</tr>
<tr>
<td><strong>LE PEN</strong></td>
<td>0.5</td>
<td>0.5</td>
</tr>
<tr>
<td><strong>Mean R²</strong></td>
<td>0.19</td>
<td>0.19</td>
</tr>
</tbody>
</table>

Table 3: Comparison of the Gradient Boosting approach vs neural network. For each candidates, the $R^2$ is calculate on test set.
5.3 Features analysis

Obtaining meaningful information about candidates by looking at features weight as explained in section 4.4 did not work as well as expected. If we look at the 5 most important features for a particular candidate, we observed great variation depending on the way we train the model and on the number of initial features. However, in second round, situation is easier, and by retrieving the weights of our classification model, we obtained stable results (show in figure 9).

![Figure 9: Histogram plot of the 5 largest feature weights in a logistic regression trained to predict Marine Le Pen results in second turn](image)

Our conclusion is that even if we can make use of the model we have trained to understand feature importance for each candidate, we could have got similar results more easily by computing simple correlation between the features and a candidate vote.

5.4 Candidates embedding

To embed into vectors as described in section 4.5, we first have to reduce the number of features for two reasons.

The first is that, in the end, we want to compare distance between different pairs of candidates embedding so if the dimension of embedding space is too large, the distance between each vector will likely be meaningless.

Second reason is that some of our initial features are very correlated (for instance "population number" and "number of enterprise" of the cities), this is a big issue for our embedding task because we are training 11 models separately. Let’s take an example to illustrate this problem. Suppose that we have two candidates which are equally sensitive to the size of the city and suppose that "pop" and "nb-ent" (two features closely dependent of the size of the city) are perfectly correlated. Maybe first model will arbitrary give a large weight to "pop" features and a low weight to "nb-ent" whereas the second model will give the opposite weight distribution to achieve the same effect. This is not a problem when the focus is to predict the candidate results but here it is an issue because those two candidates will be separated instead of being bonded by the "size" feature of the city. To continue with our example, we will then obtain these two embedding vectors:

\[
\text{cand}_1 = (\text{nb}_\text{ent} = \alpha, \text{pop} = \beta, \ldots)
\]

\[
\text{cand}_2 = (\text{nb}_\text{ent} = \beta, \text{pop} = \alpha, \ldots)
\]

Then, if we simply consider the first two dimensions (corresponding to our theoretical hypothesis that these two features are perfectly correlated), our two vector will not be aligned as we wish.

To address this two problems, we reduce embedding dimensions and remove linear correlation by performing PCA on initial features spaces. Starting from almost 50 features for each city, we use a 20-components PCA which allows us to keep almost 90% of the variance ratio. Then we follow our initial protocol described in section 4.5 to obtain a 20-dimension vector for each of the 6 "biggest" candidates. We did not keep the other candidates because as we saw in figure 8, the algorithms did not achieve to learn anything for these candidates due to the very low amount of vote they succeed to get. As a final step, we re-scale each dimension and perform a final PCA to project our six 20-D vectors in 2D space and be able to visualize them. The 2D scatter plot of this six candidates embedding is show on figure 10.

As a comparison, we print above the common representation of the eleven candidates spread on the political space. As expected we have Fillon closer to Macron than to Hamon, also Dupont-Aignan closer to Le Pen than Macron, etc. In fact, our results perfectly
fit with the common representation of candidates in the french political space.

Figure 10:
- On the top: positioning of each of the eleven candidates on the french political space according to AFP. Here we have a representation going from extrem-left wing (Arthaud) to extrem-right wing (Le Pen)
- On the bottom: 2D visualization of candidates embedding (only for candidates which have at least 1.5% of the suffrages)

6 CONCLUSION

By only taking into account socio-economical data, we were able to model and predict a lot of different things on 2017 french presidential elections. The first striking result is that this socio-economical data were sufficient to model with high accuracy the winner in each town for the second round: 0.87 of AUC.

After getting this result, we focused our effort into designing original machine learning pipeline in order to model the resulting vote distribution with high accuracy. We reached quite good results for the six candidates which have obtained more than 1.5% of vote on first round. Our evaluation metrics coefficent of regression, goes from 0.22 for Dupont-Aignan to 0.5 for Le Pen. However, the algorithms we used were not able to learn anything for the 5 others candidates. Main probable reason is that those candidates had not enough votes so that we could not learn correlation between the number of votes and each features.

As a final work, we have design a way to embed the six biggest candidates into vector such as this embedding space reflects the french political landscape. When projecting this embedding space in a 2 dimensional space, we observe than the vector representing the candidates positioned themselves exactly as we excepted.

REFERENCES