12/6/2020 8B_LR_SVM

```
import numpy as np
In [3]:
          import pandas as pd
          import plotly
          import plotly.figure factory as ff
          import plotly.graph_objs as go
          from sklearn.linear_model import LogisticRegression
          from sklearn.preprocessing import StandardScaler
          from sklearn.preprocessing import MinMaxScaler
          from plotly.offline import download_plotlyjs, init_notebook_mode, plot, iplot
          from sklearn.linear model import SGDClassifier
          init_notebook_mode(connected=True)
         data = pd.read_csv('task_b.csv')
In [4]:
          data=data.iloc[:,1:]
         data.head()
In [5]:
                                  f2
Out[5]:
                     f1
                                           f3
                                                у
             -195.871045
                        -14843.084171 5.532140 1.0
            -1217.183964
                         -4068.124621 4.416082 1.0
         2
               9.138451
                          4413.412028 0.425317 0.0
         3
             363.824242
                         15474.760647 1.094119 0.0
             -768.812047
                         -7963.932192 1.870536 0.0
         data.corr()['y']
In [6]:
               0.067172
Out[6]: f1
         f2
              -0.017944
         f3
               0.839060
               1.000000
         Name: y, dtype: float64
         data.std()
In [7]:
Out[7]: f1
                 488.195035
         f2
               10403.417325
         f3
                   2.926662
                   0.501255
         dtype: float64
         X=data[['f1','f2','f3']].values
In [8]:
         Y=data['y'].values
         print(X.shape)
          print(Y.shape)
         (200, 3)
         (200,)
```

What if our features are with different variance

* As part of this task you will observe how linear models work in case of data having feautres with different variance

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* from the output of the above cells you can observe that var(F2)>>var(F1)>>Var(F3)

> Task1:

- Apply Logistic regression(SGDClassifier with logloss) on 'data' and check the feature importance
- 2. Apply SVM(SGDClassifier with hinge) on 'data' and check the feature importance

> Task2:

- 1. Apply Logistic regression(SGDClassifier with logloss) on 'data' after standardization
- i.e standardization(data, column wise): (columnmean(column))/std(column) and check the feature importance
- Apply SVM(SGDClassifier with hinge) on 'data' after standardization
- i.e standardization(data, column wise): (columnmean(column))/std(column) and check the feature importance

Make sure you write the observations for each task, why a particular feautre got more importance than others

Logistic Regression with SGD

```
clf = SGDClassifier(loss='log')
 In [9]:
          clf.fit(X,Y)
          for i , j in enumerate(clf.coef_.flatten()):
              print ("f",i+1,"->",j)
         f 1 -> -603.68310064344
         f 2 -> -10074.531538628244
         f 3 -> 9542.846409398144
          clf = SGDClassifier(loss='hinge')
In [10]:
          clf.fit(X,Y)
          for i , j in enumerate(clf.coef_.flatten()):
              print ("f",i+1,"->",j)
         f 1 -> 5051.871474115397
         f 2 -> 2871.996018403727
         f 3 -> 11042.581496781871
         Observations:
```

- 1. Huge values make comparison a bit difficult.
- 2. In both the loss types, F3 is the most important feature and F2 is the least important feature.

```
In [11]: scaler = StandardScaler()
    X_new = scaler.fit_transform(X) #scaling X

In [12]: clf = SGDClassifier(loss='log')
    clf.fit(X_new,Y)

for i , j in enumerate(clf.coef_.flatten()):
        print ("f",i+1,"->",j)
```

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Observations:

- 1. Since the feature importance values are in tens it is much more readable and comparable.
- 2. Since all the features are scaled and now on the same scale where deviation is 1 and mean is 0, the comparision in feature importance becomes easier and efficient.
- 3. In this case also, for both loss, F3 is of highest importance and F2 is of lowest importance.