## HW5 (20 Points): Required Submissions:

- 1. Submit colab/jupyter notebooks.
- 2. There are two Questions with different datasets.
- 3. You do not need to do EDA again. You can use the EDA from last HW. We are using the same datasets as in the last HW.
- 4. Pdf version of the notebooks (HWs will not be graded if pdf version is not provided).
- 5. The notebooks and pdf files should have the output.
- 6. Name files as follows: FirstName\_file1\_hw6, FirstName\_file2\_h6, FirstName\_file3\_h6, FirstName\_file4\_h6

## Question1 (10 Points): Classification on the 'credit-g' dataset using SVM.

- Use RandomSerachCV(OR Halving GridsearchCV, HalvingRandomSerachCV) for this problem.
- Try poly and rbf kernels in the same pipeline.

Compare KNN and Logistic Regression/SVM.(previous HWs), Basd on your anaysis which algorithm you will recommend.

### Download Data:

You can download the dataset using the commands below and see it's description at https://www.openml.org/d/31

### Attribute description from <a href="https://www.openml.org/d/31">https://www.openml.org/d/31</a>

- 1. Status of existing checking account, in Deutsche Mark.
- 2. Duration in months
- 3. Credit history (credits taken, paid back duly, delays, critical accounts)
- 4. Purpose of the credit (car, television,...)
- 5. Credit amount
- 6. Status of savings account/bonds, in Deutsche Mark.
- 7. Present employment, in number of years.
- 8. Installment rate in percentage of disposable income
- 9. Personal status (married, single,...) and sex
- 10. Other debtors / guarantors
- 11. Present residence since X years
- 12. Property (e.g. real estate)
- 13. Age in years
- 14. Other installment plans (banks, stores)
- 15. Housing (rent, own,...)
- 16. Number of existing credits at this bank
- 17. Job
- 18. Number of people being liable to provide maintenance for
- 19. Telephone (yes,no)
- 20. Foreign worker (yes,no)

from google.colab import drive
drive.mount('/content/drive')

Mounted at /content/drive

!pip install feature\_engine scikit-learn -qq

328.9/328.9 kB 6.1 MB/s eta 0:00:00

import feature\_engine
import sklearn
import sys

```
import pandas as pd
import numpy as np
from scipy.io import arff
from pathlib import Path
import matplotlib.pyplot as plt
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LogisticRegression
from feature_engine.transformation import YeoJohnsonTransformer
from sklearn.preprocessing import MaxAbsScaler
from sklearn.datasets import fetch_openml
from sklearn.pipeline import Pipeline
from feature_engine.encoding import RareLabelEncoder
from feature_engine.encoding import OneHotEncoder
from feature_engine.transformation import LogTransformer
from sklearn.svm import SVC
from sklearn.svm import LinearSVC
from numpy.core.function_base import logspace
from sklearn.model_selection import RandomizedSearchCV
from scipy.stats import loguniform
from sklearn.experimental import enable_halving_search_cv
from sklearn.model_selection import HalvingRandomSearchCV
from sklearn.model_selection import HalvingGridSearchCV
base = Path("/content/drive/MyDrive/Applied_ML/Class_4/Assignment")
custom_function_folder = base/"Custom_function"
sys.path.append(str(custom_function_folder))
sys.path
```

```
['/content',
   '/env/python',
   '/usr/lib/python310.zip',
   '/usr/lib/python3.10',
   '/usr/lib/python3.10/lib-dynload',
   '/
   '/usr/local/lib/python3.10/dist-packages',
   '/usr/lib/python3/dist-packages',
   '/usr/local/lib/python3.10/dist-packages/IPython/extensions',
   '/root/.ipython',
   '/content/drive/MyDrive/Applied_ML/Class_4/Assignment/Custom_function']
```

from eda\_plots import diagnostic\_plots, plot\_target\_by\_category

from plot\_learning\_curve import plot\_learning\_curve

X,y = fetch\_openml("credit-g", version=1, as\_frame=True, return\_X\_y=True)

/usr/local/lib/python3.10/dist-packages/sklearn/datasets/\_openml.py:968: FutureWarning: The default value of `parser` will c warn(

#### X.head()

	checking_status	duration	credit_history	purpose	credit_amount	savings_status	employment	installment_comm
0	<0	6.0	critical/other existing credit	radio/tv	1169.0	no known savings	>=7	
1	0<=X<200	48.0	existing paid	radio/tv	5951.0	<100	1<=X<4	
2	no checking	12.0	critical/other existing credit	education	2096.0	<100	4<=X<7	
3	<0	42.0	existing paid	furniture/equipment	7882.0	<100	4<=X<7	
4	<0	24.0	delayed previously	new car	4870.0	<100	1<=X<4	

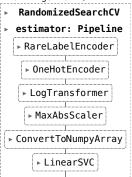
#### y.head()

0 good

1 bad

```
2
         aood
    3
         good
    4
          bad
    Name: class, dtype: category
    Categories (2, object): ['bad', 'good']
X.info()
    <class 'pandas.core.frame.DataFrame'>
    RangeIndex: 1000 entries, 0 to 999
    Data columns (total 20 columns):
                                  Non-Null Count Dtype
     #
         Column
     0
                                  1000 non-null
                                                   category
         checking_status
     1
         duration
                                  1000 non-null
                                                   float64
     2
         credit_history
                                  1000 non-null
                                                   category
         purpose
                                  1000 non-null
                                                   category
                                  1000 non-null
         credit amount
                                                   float64
                                  1000 non-null
         savings_status
                                                   category
                                  1000 non-null
         employment
                                                   category
         installment_commitment 1000 non-null
                                                   float64
     8
         personal_status
                                  1000 non-null
                                                   category
     9
         other_parties
                                  1000 non-null
                                                   category
     10 residence_since
                                  1000 non-null
                                                   float64
         property_magnitude
                                  1000 non-null
     11
                                                   category
     12
                                  1000 non-null
                                                   float64
     13
         other_payment_plans
                                  1000 non-null
                                                   category
     14
         housing
                                  1000 non-null
                                                   category
     15
         existing_credits
                                  1000 non-null
                                                   float64
     16 job
                                  1000 non-null
                                                   category
     17
         num_dependents
                                  1000 non-null
                                                   float64
                                  1000 non-null
     18 own_telephone
                                                   category
                                  1000 non-null
     19 foreign_worker
                                                   category
    dtypes: category(13), float64(7)
    memory usage: 69.9 KB
categorical_1 = [var for var in X.columns if X[var].dtype == "category"]
discrete_1 = [var for var in X.columns if X[var].dtype != "category" and (len(X[var].unique()) < 20)]
continous_1 = [ var for var in X.columns if X[var].dtype != 'category'
              and var not in discrete_1]
X_train,X_test,y_train,y_test= train_test_split(X,y,test_size=0.33,random_state=0)
from sklearn.base import BaseEstimator,TransformerMixin
class ConvertToNumpyArray(BaseEstimator,TransformerMixin):
    def __init__(self):
        pass
    def fit(self,X,y=None):
        return self
    def transform(self, X):
        return np.array(X)
rare_labels_1 = ["foreign_worker","purpose"]
columns_to_transform_1 = ["age","credit_amount","duration"]
EDA_credit_svc_1 = Pipeline([
    ('rare_label_encoder',RareLabelEncoder(n_categories=1,variables=rare_labels_1,ignore_format=True)),
    ('one_hot_encoder',OneHotEncoder(variables=categorical_1,ignore_format = True)),
    ('log_transformer',LogTransformer(variables=columns_to_transform_1)),
    ('scaler', MaxAbsScaler()),
    ('array_conversion',ConvertToNumpyArray()),
    ('svc',LinearSVC(penalty ='l2',random_state=0, max_iter =100000, dual = False
])
param_grid_linear_1 = {"svc__C":(np.linspace(0.001,1000,5))}
\label{eq:grid_sym_linear} grid\_sym\_linear = RandomizedSearchCV(EDA\_credit\_syc\_1,param\_grid\_linear\_1,cv=5, return\_train\_score=True)
grid_svm_linear.fit(X_train,y_train)
```

/usr/local/lib/python3.10/dist-packages/sklearn/model\_selection/\_search.py:305: UserWarning: The total space of parameters 5 warnings.warn(



```
print(f"best parameter: {grid_svm_linear.best_params_}")
print(f"best validation score: {grid_svm_linear.best_score_}")
```

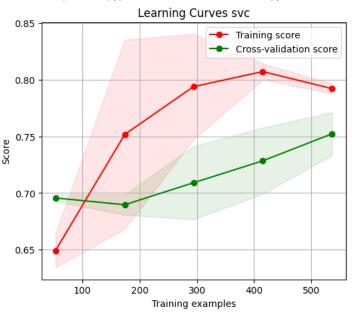
best parameter: {'svc\_\_C': 250.00075}
best validation score: 0.7522388059701492

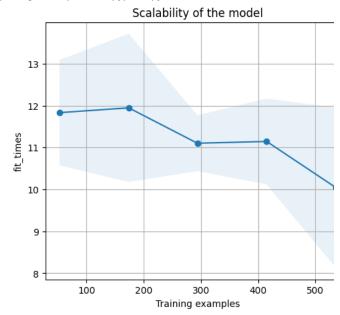
```
print(f"test_score: {grid_svm_linear.score(X_test,y_test)}")
```

test\_score: 0.7545454545454545

 $\verb|plot_learning_curve(grid_svm_linear, 'Learning Curves svc', X_train, y_train, n_jobs=-1)|$ 

<module 'matplotlib.pyplot' from '/usr/local/lib/python3.10/dist-packages/matplotlib/pyplot.py'>





Lets narrow the search by C parameter between 200 to 300

```
param_grid_linear_2 = {"svc__C":(np.linspace(200,400,20))}
grid_svm_linear_2 = RandomizedSearchCV(EDA_credit_svc_1,param_grid_linear_2,cv=5, return_train_score=True)
grid_svm_linear_2.fit(X_train,y_train)
```

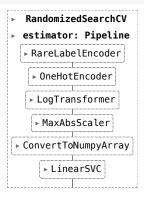
```
RandomizedSearchCV
estimator: Pipeline
▶ RareLabelEncoder
```

print(f"best parameter: {grid\_svm\_linear\_2.best\_params\_}") print(f"best validation score: {grid\_svm\_linear\_2.best\_score\_}")

best parameter: {'svc\_\_C': 378.94736842105266} best validation score: 0.7522388059701492 CanadataNana

### Lets narrow down the search of C to 400 to 2000

```
param_grid_linear_3 = {"svc__C":range(400,2000,10)}
\verb|grid_svm_linear_3| = \verb|RandomizedSearchCV(EDA_credit_svc_1, \verb|param_grid_linear_3|, \verb|cv=5|, return_train_score=True|)|
grid_svm_linear_3.fit(X_train,y_train)
```



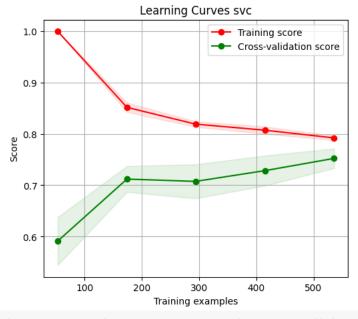
```
print(f"best parameter: {grid_svm_linear_3.best_params_}")
print(f"best validation score: {grid_svm_linear_3.best_score_}")
```

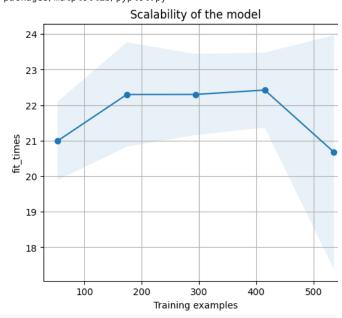
best parameter: {'svc\_\_C': 1500}

best validation score: 0.7522388059701492

plot\_learning\_curve(grid\_svm\_linear\_3, 'Learning Curves svc', X\_train, y\_train, n\_jobs=-1)

<module 'matplotlib.pyplot' from '/usr/local/lib/python3.10/dist-packages/matplotlib/pyplot.py'>

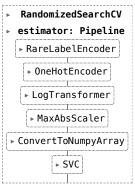




print(f"Test score is {grid\_svm\_linear\_3.score(X\_test,y\_test)}")

Test score is 0.7545454545454545

## Now let us Try Kernel's Trick with "rbf", "poly", "sigmoid"



```
print(f"best parameter: {grid_svm_kernel.best_params_}")
print(f"best validation score: {grid_svm_kernel.best_score_}")
   best parameter: {'svc__C': 19.52793716713594, 'svc__degree': 5, 'svc__gamma': 0.0015902219680002784, 'svc__kernel': 'rbf'}
   best validation score: 0.746268656716418

results_kernel_1 = pd.DataFrame(grid_svm_kernel.cv_results_)

results_kernel_1.head()
```

mea	n_fit_time	std_fit_time	mean_score_time	std_score_time	param_svcC	param_svcdegree	param_svcgamma	param_svc
0	0.112364	0.007341	0.074729	0.002730	7.163216	4	0.131005	
1	0.129688	0.020764	0.104632	0.025288	19.527937	5	0.00159	
2	0.173874	0.005451	0.123272	0.003798	2672.505123	3	4.052923	
3	0.135510	0.021994	0.096442	0.021027	8488.441493	5	80.037648	
4	0.107063	0.008252	0.077654	0.006775	3.945347	4	0.066555	

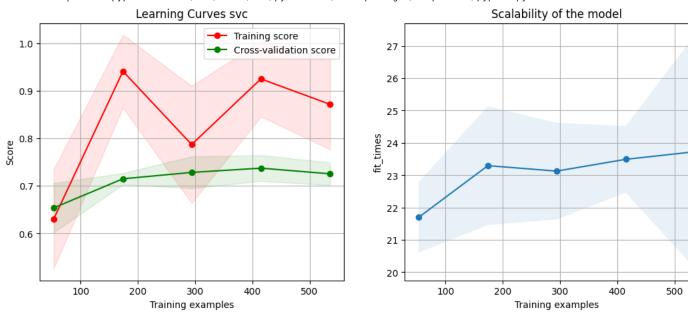
5 rows × 24 columns

```
'param_svc__C', 'param_svc__kernel', 'param_svc__gamma','param_svc__degree',
'mean_test_score', 'std_test_score', 'mean_train_score'
]].head(10)
```

	param_svcC	param_svckernel	param_svcgamma	param_svcdegree	mean_test_score	std_test_score	mean_train_score
1	19.527937	rbf	0.00159	5	0.746269	0.012487	0.775373
4	3.945347	poly	0.066555	4	0.725373	0.024251	0.983209
7	219.993999	sigmoid	0.015326	2	0.723881	0.009440	0.716791
3	8488.441493	sigmoid	80.037648	5	0.695522	0.002985	0.695522
5	1.128695	poly	0.023633	5	0.695522	0.002985	0.695522
6	324.580269	sigmoid	588.521498	2	0.695522	0.002985	0.695522
8	3541.34636	rbf	0.84626	2	0.695522	0.005585	1.000000
9	144.1473	sigmoid	4.096385	5	0.695522	0.002985	0.695522
2	2672.505123	rbf	4.052923	3	0.694030	0.004720	1.000000
0	7.163216	sigmoid	0.131005	4	0.668657	0.027763	0.616418

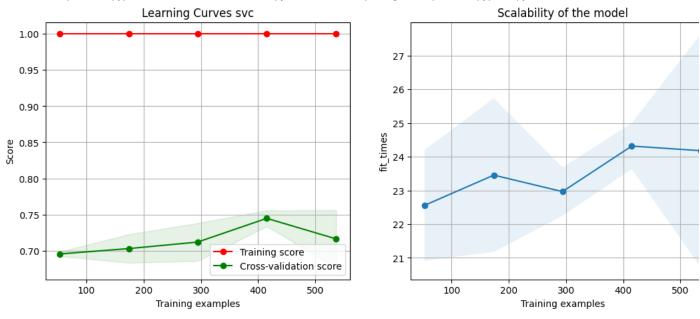
plot\_learning\_curve(grid\_svm\_kernel, 'Learning Curves svc', X\_train, y\_train, n\_jobs=-1)

<module 'matplotlib.pyplot' from '/usr/local/lib/python3.10/dist-packages/matplotlib/pyplot.py'>



▼ As i see better result on rbf, let me try with diff parameters

<module 'matplotlib.pyplot' from '/usr/local/lib/python3.10/dist-packages/matplotlib/pyplot.py'>



I see that Linear SVM and SVM with kernel = "rbf" are giving me best fitting my data and then generalizing.

As Linear SVC is a simpler model, I would prefer grid\_svm\_linear\_3

# → Question2 (10 Points): SVR on Bike Sharing Dataset

- Download the data from following link: https://archive.ics.uci.edu/ml/datasets/Seoul+Bike+Sharing+Demand'
- Use RandomSerachCV(OR HalvingGridsearchCV, HalvingRandomSerachCV)

```
data = pd.read_csv('/content/drive/MyDrive/Applied_ML/Class_4/Assignment/Datasets/SeoulBikeData.csv', encoding='latin-1')

data_1 = data.drop(['Date'], axis=1)

categorical = [var for var in data_1.columns if data_1[var].dtype == '0'and var not in ['Rented Bike Count']]
    discrete = [var for var in data_1.columns if data_1[var].dtype != '0'and len(data_1[var].unique()) < 20 and var not in ['Rented B continuous = [var for var in data_1.columns if data_1[var].dtype != '0' and var not in discrete and var not in ['Rented Bike Count']

categorical
    ['Seasons', 'Holiday', 'Functioning Day']

A = data_1.drop(['Rented Bike Count'], axis=1)
    b = data_1['Rented Bike Count']
A_train,A_test, b_train, b_test = train_test_split(A,b,random_state=0,test_size=0.33)

categorical</pre>
```

```
A.info()
```

```
<class 'pandas.core.frame.DataFrame'>
    RangeIndex: 8760 entries, 0 to 8759
    Data columns (total 12 columns):
                                     Non-Null Count Dtype
     #
         Column
     0
         Hour
                                     8760 non-null
                                                     int64
     1
         Temperature(°C)
                                     8760 non-null
                                                     float64
         Humidity(%)
                                     8760 non-null
                                                     int64
         Wind speed (m/s)
                                     8760 non-null
                                                     float64
                                     8760 non-null
         Visibility (10m)
                                                     int64
         Dew point temperature(°C)
                                     8760 non-null
                                                     float64
         Solar Radiation (MJ/m2)
                                     8760 non-null
                                                     float64
                                     8760 non-null
         Rainfall(mm)
                                                     float64
                                     8760 non-null
     8
         Snowfall (cm)
                                                     float64
         Seasons
                                     8760 non-null
                                                     object
     10 Holiday
                                     8760 non-null
                                                     obiect
     11 Functioning Day
                                     8760 non-null
                                                     object
    dtypes: float64(6), int64(3), object(3)
    memory usage: 821.4+ KB
columns_to_drop = ['Dew point temperature(°C)']
columns\_to\_transform = ['Wind speed (m/s)','Rainfall(mm)','Snowfall (cm)','Hour','Solar Radiation (MJ/m2)']
columns_to_scale = ['Hour',
 'Temperature(°C)',
 'Humidity(%)',
 'Wind speed (m/s)',
 'Visibility (10m)',
 'Dew point temperature(°C)',
 'Solar Radiation (MJ/m2)',
 'Rainfall(mm)',
 'Snowfall (cm)']
rare_labels =['Functioning Day']
from feature_engine.transformation import YeoJohnsonTransformer
from feature_engine.selection.drop_correlated_features import Variables
from sklearn.preprocessing import MinMaxScaler
from feature_engine.selection import DropFeatures
EDA_bike = Pipeline([
    ('drop_features', DropFeatures(columns_to_drop)),
    ('rare_label_encoder',RareLabelEncoder(n_categories=1,variables=rare_labels,ignore_format=True)),
    ('one_hot_encoder',OneHotEncoder(variables=categorical,ignore_format = True)),
    ('yj_transformer',YeoJohnsonTransformer(variables=columns_to_transform)),
    ('scaler',MinMaxScaler()),
    ('array_conversion',ConvertToNumpyArray()),
    ('svm',LinearSVC(penalty ='l2',random_state=0, max_iter =100000, dual = False))
param_grid_bike_linear_1 = {"svm__C":range(1,1000,10)}
grid_bike_linear_1 = RandomizedSearchCV(EDA_bike,param_grid_bike_linear_1,cv=5, return_train_score=True)
grid_bike_linear_1.fit(A_train,b_train)
```

```
/usr/local/lib/python3.10/dist-packages/sklearn/model_selection/_split.py:700: UserWarning: The least populated class in y ha
      warnings.warn(
         RandomizedSearchCV
        estimator: Pipeline
          ▶ DropFeatures
         ▶ RareLabelEncoder
           - ...-
print(f"best parameter : {grid_bike_linear_1.best_params_}")
print(f"best Score : {grid_bike_linear_1.best_score_}")
    best parameter : {'svm C': 21}
    best Score: 0.035611015015590705
     EDA_bike_2 = Pipeline([
    ('drop_features', DropFeatures(columns_to_drop)),
    ('rare_label_encoder',RareLabelEncoder(n_categories=1,variables=rare_labels,ignore_format=True)),
    ('one_hot_encoder',OneHotEncoder(variables=categorical,ignore_format = True)),
    ('yj_transformer',YeoJohnsonTransformer(variables=columns_to_transform)),
    ('scaler',MinMaxScaler()),
    ('array_conversion',ConvertToNumpyArray()),
    ('svm',SVC())
   ])
param_grid_bike_kernel_1 = {"svm__kernel": ['rbf',"sigmoid"],
                            "svm__C":range(1,1000,100),
                            "svm__gamma":range(1,10,10)
                           }
grid_bike_kernerl_1 = RandomizedSearchCV(EDA_bike_2, param_grid_bike_kernel_1,cv=5,return_train_score = True)
grid_bike_kernerl_1.fit(A_train,b_train)
    /usr/local/lib/python3.10/dist-packages/sklearn/model_selection/_split.py:700: UserWarning: The least populated class in y ha
      warnings.warn(
         RandomizedSearchCV
         estimator: Pipeline
           ▶ DropFeatures
         ▶ RareLabelEncoder
          ▶ OneHotEncoder
      ▶ YeoJohnsonTransformer
           ▶ MinMaxScaler
       ► ConvertToNumpyArray
               ► SVC
print(f"best parameter : {grid_bike_kernerl_1.best_params_}")
print(f"best score: {grid_bike_kernerl_1.best_score_}")
    best parameter : {'svm_kernel': 'sigmoid', 'svm_gamma': 1, 'svm_C': 201}
    best score: 0.035269863815461745
param_grid_bike_kernel_2 = {"svm_kernel": ['poly'],
                            "svm__C":loguniform(0.01, 1000),
                            "svm__gamma":loguniform(0.0001, 10),
                            "svm__degree":[2,3],
```

grid\_bike\_kernerl\_2 = RandomizedSearchCV(EDA\_bike\_2, param\_grid\_bike\_kernel\_2,cv=5,return\_train\_score = True)

grid\_bike\_kernerl\_2.fit(A\_train,b\_train)

/usr/local/lib/python3.10/dist-packages/sklearn/model\_selection/\_split.py:700: UserWarning: The least populated class in y hat warnings.warn(

```
► RandomizedSearchCV

► estimator: Pipeline

► DropFeatures

► RareLabelEncoder

► OneHotEncoder

► YeoJohnsonTransformer

► MinMaxScaler

► ConvertToNumpyArray
```

- Compare KNN and Linear Regression.(previous HWs) Basd on your analysis which algorithm you will recommend.
- The aim of the piepline is to predict the rented bike count.

```
print(f"best parameter : {grid_bike_kernerl_2.best_params_}")
print(f"best score: {grid_bike_kernerl_2.best_score_}")

best parameter : {'svm__C': 621.3174804535482, 'svm__degree': 2, 'svm__gamma': 0.025376933991757274, 'svm__kernel': 'poly'}
best score: 0.03561072455054164

results_kernel_bike_1 = pd.DataFrame(grid_bike_kernerl_1.cv_results_)

results_kernel_bike_2 = pd.DataFrame(grid_bike_kernerl_2.cv_results_)

results_kernel_bike_1.head()
```

param	param_svmC	param_svmgamma	param_svmkernel	std_score_time	mean_score_time	it_time
{'svm_kerne 'sigmoic 'svm_gamma 1, 's.	201	1	sigmoid	0.450974	20.961038	0.537359
{'svm_kerne 'rbi 'svm_gamma 1, 'svm	101	1	rbf	0.420049	22.715788	0.414934
{'svm_kerne 'sigmoic 'svm_gamma 1, 's.	501	1	sigmoid	1.187799	22.698250	0.358880
{'svm_kerne 'rbi 'svm_gamma 1, 'svm	1	1	rbf	0.284364	21.114753	0.772319
{'svm_kerne 'rbi 'svm_gamma 1, 'svm	201	1	rbf	0.763006	22.307405	0.457812

```
results_kernel_bike_1.sort_values(by="mean_test_score",ascending=False,inplace=True)

results_kernel_bike_1[[
    'param_svm_C', 'param_svm_kernel', 'param_svm_gamma',
    'mean_test_score', 'std_test_score', 'mean_train_score'
]].head(10)
```

	param_svmC	param_svmkernel	param_svmgamma	mean_test_score	std_test_score	mean_train_score	$\blacksquare$
9	201	sigmoid	1	0.035270	0.001015	0.035824	ılı
2	101	rbf	1	0.035100	0.001003	0.866843	
0	501	sigmoid	1	0.035100	0.001247	0.035696	
7	1	rbf	1	0.035100	0.001247	0.062106	
5	201	rbf	1	0.034759	0.001371	0.956424	
3	801	rbf	1	0.034419	0.001286	0.996848	

results\_kernel\_bike\_2.sort\_values(by="mean\_test\_score",ascending=False,inplace=True)
results\_kernel\_bike\_2[[
 'param\_svm\_\_C', 'param\_svm\_\_kernel', 'param\_svm\_\_gamma','param\_svm\_\_degree',
 'mean\_test\_score', 'std\_test\_score', 'mean\_train\_score'
]].head(10)

	param_svmC	param_svmkernel	param_svmgamma	param_svmdegree	mean_tes
2	621.31748	poly	0.025377	2	
6	381.401557	poly	0.047502	3	
7	0.024123	poly	0.495455	3	
3	56.78826	poly	0.489706	3	
8	26.210429	poly	5.474129	2	
0	0.198719	poly	0.001937	2	
1	0.042373	poly	0.023155	3	
4	6.886387	poly	0.045188	3	
5	0.071885	poly	0.000278	3	
9	133.521926	poly	0.001155	2	

We see that the Validation score is very less compared to KNN and linear, SVM is not a better fit for this data