Data Mining

PROJECT: SUPERVISED DATA MINING

[CLASSIFICATION]

Data Mining [CS:634]

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PROJECT PROPOSAL

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Project option: Option 1[Supervised data mining - Classification]

Algorithms to be used in the project:

1. Category 3 – Decision Tree [Optimized version of CART or C 4.5]

Category 1 – Support Vector Machine [LIBSVM radial basis function (RBF) kernel]

Tools & Packages: Jupyter Notebook 5.5.0, Anaconda Inc

Programming languages to be used in the project: Python 3.X

Data Set: Absenteeism at work

Data Source Url: https://archive.ics.uci.edu/ml/datasets/Absenteeism+at+work#

Dataset Description: https://archive.ics.uci.edu/ml/machine-learning-

databases/00445/

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Introduction

The Project helps us to perform detailed analysis of different classification algorithms on particular dataset using various attributes. This project implements two algorithms based on supervised classification. We can test the model's accuracy by implementing two model on the same data set.

Abstract

The aim to choose this particular dataset is to analyze the absenteeism. There are numerous reasons where one is not able to make it to work such Health issues, or traffic etc. but there are other miscellaneous reasons we could never expect, making supervisor difficult to find genuineness of it. Using analysis of the data can help us in better prediction of absenteeism in time and to predict what is the main cause of most frequent absenteeism

<u>Aim</u>

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The aim of the project is to analyze the reason for Absenteeism at work data set and create a predictive model based on supervised learning. The model is used to help the consultant to identify an employee will be absent of his/ her work.

Dataset Description:

Title: Absenteeism at work Data Set

Updated on 2018-04-05 by Martiniano, A., Ferreira, R. P., Sassi, R. J., & Affonso, C. (2012)

Sources: Creators original owner and donors: Andrea Martiniano, Ricardo Pinto Ferreira, and Renato Jose Sassi.

Relevant Information:

The data set allows several new combinations of attributes and attribute exclusions, or the modification of the attribute type (categorical, integer, or real) depending on the purpose of the research. The data set (Absenteeism at work - Part I) was used in academic research at the Universidad Nove de Julho - Postgraduate Program in Informatics and Knowledge Management.

Number of Instances: 740

Attributes: There are total of 21 attributes as which are as follows:

- 1. Individual identification (ID)
- 2. Reason for absence (ICD).

Absences attested by the International Code of Diseases (ICD) stratified into 21 categories (I to XXI) as per the diseases.

- 3. Month of absence
- 4. Day of the week Monday (2), Tuesday (3), Wednesday (4), Thursday (5), Friday (6)
- 5. Seasons (summer (1), autumn (2), winter (3), spring (4))
- 6. Transportation expense
- 7. Distance from Residence to Work (kilometers)
- 8. Service time
- 9. Age
- 10. Work load Average/day
- 11. Hit target
- 12. Disciplinary failure (yes=1; no=0)
- 13. Education (high school, graduate, postgraduate, master and doctor)

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- 14. Son (number of children)
- 15. Social drinker (yes=1; no=0)
- 16. Social smoker (yes=1; no=0)
- 17. Pet (number of pet)

- 18. Weight
- 19. Height
- 20. Body mass index
- 21. Absenteeism time in hours.

Target Attribute: Absenteeism time in hours

Missing Attribute Values: None

Data Type of Attributes: All are integer except one attribute [Work load

Average/day].

Tool:

<u>Jupyter Notebook</u>

The Jupyter Notebook is an interactive environment that enables users to author notebook documents that include: - Live code - Interactive widgets - Plots - Narrative text - Equations - Images - Video

The Jupyter Notebook combines three components:

- The notebook web application: Web application for writing and running code.
- Notebook documents: Self-contained documents that contain a representation of all
 content visible in the notebook web application, including inputs and outputs of the
 computations, narrative text, equations, images, and rich media representations of
 objects. Each notebook document has its own kernel
- **Kernels:** Separate processes started by the notebook web application that runs users' code in a given language and returns output back to the notebook web application.

Package:

<u>Anaconda</u>

Anaconda is a free and open source distribution of the **Python** and **R** programming languages for data science and machine learning related applications (large-scale data processing, predictive analytics, scientific computing), that aims to simplify package management and deployment. Package versions are managed by the package management system conda. The Anaconda distribution is used by over 6 million users, and it includes more than 250 popular data science packages suitable for Windows, Linux, and MacOS.

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Data mining process:

Initialization of libraries

```
#All the basic libraries- pandas, sklearn, matplotlib required for the analysis of the
#dataset are loaded into the notebook.
                        #Pandas software library for data manipulation and analysis
#numpy package for scientific computing
import pandas as pd
import numpy as np
#Using all basic libraries for mining , statistics and visulization.
from sklearn.metrics import accuracy_score
from sklearn.model_selection import train_test_split
from sklearn.tree import DecisionTreeClassifier
from sklearn.feature_selection import RFE
from sklearn.linear_model import LinearRegression
from sklearn.metrics import confusion_matrix
import matplotlib.pyplot as plt
from sklearn import cross_validation
from sklearn.metrics import roc_curve, auc
from sklearn import tree
from sklearn.metrics import fl score
/anaconda3/lib/python3.6/site-packages/sklearn/cross_validation.py:41: DeprecationWarning: This module was deprecated
in version 0.18 in favor of the model_selection module into which all the refactored classes and functions are moved.
Also note that the interface of the new CV iterators are different from that of this module. This module will be remo
ved in 0.20.
  "This module will be removed in 0.20.", DeprecationWarning)
```

Data cleansing process:

Understanding the data

Data Understanding and Data Preparation #Reading the data from csv file "Asenteesim at work". data = pd.read csv("Absenteeism at work.csv") data.head(5) Distance Day Month Reason Disciplinary of Transportation from Service Work load Seasons Age Education for of the expense Residence time Average/day failure absence absence week to Work 0 11 289 36 13 33 239,554 1 36 0 3 118 13 18 50 239,554 ... 1 2 3 23 179 51 18 38 239,554 ... 3 7 5 279 5 14 39 239,554 ... 0 4 11 13 239,554 ... 5 rows x 21 columns

```
data.dtypes
                                     int64
Reason for absence
                                      int64
Month of absence
                                      int64
Day of the week
                                     int64
Seasons
                                     int64
Transportation expense
                                      int64
Distance from Residence to Work
                                     int64
Service time
                                     int64
Age
                                     int64
Work_Load_Avg_per_day
                                    object
Hit target
                                     int64
Disciplinary failure
                                      int64
Education
                                     int64
                                     int64
Social drinker
                                      int64
                                     int64
Social smoker
Pet
                                      int64
Weight
                                     int64
Height
                                     int64
Body mass index
                                     int64
Absenteeism time in hours
                                     int64
dtype: object
```

#Removing special chacater "," (comma) in Work_Load_Avg_per_day column and #converting its type to float.

data['Work_Load_Avg_per_day'] = data.Work_Load_Avg_per_day.str.replace(',', '').astype(float)

data.head(3)

	ID	Reason for absence	Month of absence	Day of the week	Seasons	Transportation expense	Distance from Residence to Work	Service time	Age	Work_Load_Avg_per_day	 Disciplinary failure
0	11	26	7	3	1	289	36	13	33	239554.0	 0
1	36	0	7	3	1	118	13	18	50	239554.0	 1
2	3	23	7	4	1	179	51	18	38	239554.0	 0

3 rows × 21 columns

data.describe()

	ID	Reason for absence	Month of absence	Day of the week	Seasons	Transportation expense	Distance from Residence to Work	Service time	Age	Work_
count	740.000000	740.000000	740.000000	740.000000	740.000000	740.000000	740.000000	740.000000	740.000000	
mean	18.017568	19.216216	6.324324	3.914865	2.544595	221.329730	29.631081	12.554054	36.450000	
std	11.021247	8.433406	3.436287	1.421675	1.111831	66.952223	14.836788	4.384873	6.478772	
min	1.000000	0.000000	0.000000	2.000000	1.000000	118.000000	5.000000	1.000000	27.000000	
25%	9.000000	13.000000	3.000000	3.000000	2.000000	179.000000	16.000000	9.000000	31.000000	
50%	18.000000	23.000000	6.000000	4.000000	3.000000	225.000000	26.000000	13.000000	37.000000	
75%	28.000000	26.000000	9.000000	5.000000	4.000000	260.000000	50.000000	16.000000	40.000000	
max	36.000000	28.000000	12.000000	6.000000	4.000000	388.000000	52.000000	29.000000	58.000000	

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8 rows × 21 columns

data.shape

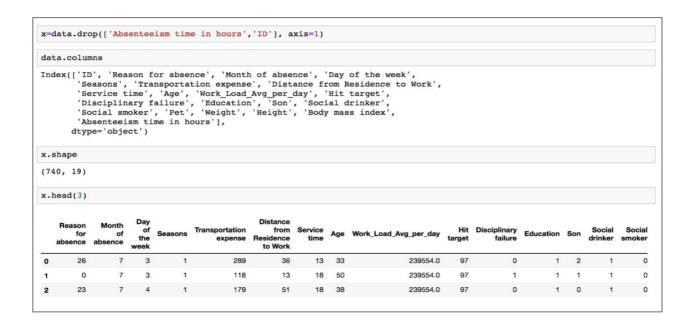
(740, 21)

```
data.shape
(740, 21)
data.isnull().any()
                                  False
Reason for absence
                                  False
Month of absence
                                  False
Day of the week
                                  False
Seasons
                                  False
Transportation expense
                                  False
Distance from Residence to Work
                                False
Service time
                                  False
Age
                                  False
Work_Load_Avg_per_day
                                  False
Hit target
                                  False
Disciplinary failure
                                  False
Education
                                 False
Son
                                  False
Social drinker
                                  False
Social smoker
                                  False
Pet
                                  False
Weight
                                 False
Height
                                 False
Body mass index
                                  False
Absenteeism time in hours
                                  False
dtype: bool
```

Data training:

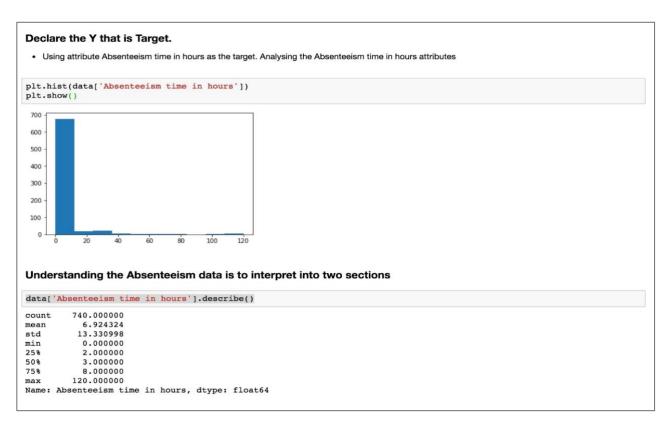
1. Training data

- Filter out not required column fields.
- ID is not required since it is just a unique identifier.
- Considering all the other fields for analysis.



2. Declaring target

Using attribute "Absenteeism time in hours" to analyze "Absenteeism time in hours" attributes.



3. Creating new target attribute as Category.

- The Columns are identified as either 1 or 2 on following basis:
 - **Category 1** The "absenteeism time in work" that has shared less than 50% that is less than value 3.00
 - Category 2 The "absenteeism time in work" that are shared more than 50% that is more than value 3.00 [Employee might be suffering from some issue]

data_class = data['Absenteeism time in hours']
data['category'] = (data_class<=3)*1 | (data_class>3)*2

Ploting the category data

plt.hist(data['category'])
plt.show()

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200

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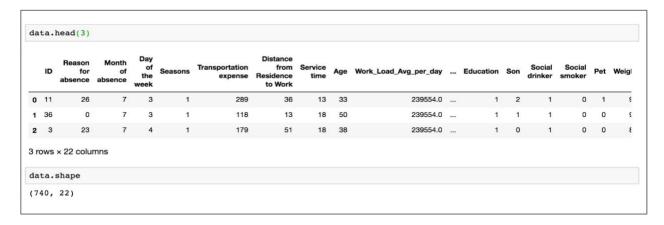
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1

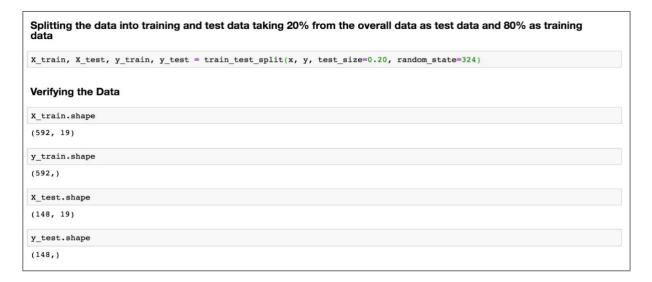


4. Including new attribute "Category".

Category is added to the Data as 22 attribute and will be used as target y = data['category'] # Checking the X and Y x.shape (740, 19) y.shape (740,)

Splitting Data:

Splitting the data into training and test data



Training Data Analysis:

Training Data Analysis and Identification of most relevant attributes

Using Decision Tree Classifier for finding accuracy of training data.

```
Training Data Analysis and Identifying the most relevant attributes

Using Decision Tree Classifier for finding accuracy of training data.

rank_classifier = DecisionTreeClassifier(max_leaf_nodes=10, random_state=0)
rank_classifier.fit(X_train,y_train)
print(type(rank_classifier))
Predictions_train = rank_classifier.predict(X_train)

<class 'sklearn.tree.tree.DecisionTreeClassifier'>

# Verifying the accuracy
Training_Accuracy = accuracy_score(y_true = y_train, y_pred = Predictions_train)
print("Training_Data_Acuracy")
print(Training_Accuracy)

Training_Data_Acuracy
0.7956081081081081
```

Using Recursive feature elimination for identifying the most relevant attributes

Recursive Feature Elimination or RFE uses a model (e.g. linear Regression or SVM) to select either the best or worst-performing feature, and then excludes that feature. The whole process is then iterated until all features in the dataset are used up (or up to a user-defined limit).

```
from sklearn.feature selection import RFE
  from sklearn.linear_model import LinearRegression
 #use linear regression as the model
lr = LinearRegression()
  rfe = RFE(lr, n_features_to_select=1)
  rfe.fit(x,y)
 print(rfe.support )
 print(rfe.ranking_)
 [False False False]
[11 14 6 10 15 17 13 16 19 18 1 5 3 2 4 12 8 9 7]
 from sklearn.feature_selection import RFE
from sklearn.linear_model import LogisticRegression
#use logistic regression as the model
 lr = LogisticRegression()
rfe = RFE(lr, n_features_to_select=1)
  rfe.fit(x,y)
  print(rfe.support_)
 print(rfe.ranking)
 [False False False False False False False False False True False
 False False False False False False False]
[ 7 8 4 6 17 18 11 14 19 13 1 5 2 3 9 10 15 16 12]
[ 'Reason for absence',
    'Month of absence'.
   'Day of the week',
    'Seasons',
   'Transportation expense',
'Distance from Residence to Work',
    'Service time',
   'Age',
'Work_Load_Avg_per_day',
   'Hit target',
   'Disciplinary failure',
    'Education',
    'Son',
   'Social drinker',
   'Social smoker',
   'Pet',
'Weight',
   'Body mass index']
: x New = data[['Disciplinary failure', 'Social drinker', 'Son', 'Social smoker', 'Education', 'Day of the week', 'Height', 'Weic
: x_New.shape
: (740, 19)
```

Implementing Data Mining Algorithms:

Classification, and other data mining techniques, is behind much of our day-to-day experience as consumers. Weather predictions might make use of classification to report whether the day will be rainy, sunny or cloudy. The medical profession might analyze health conditions to predict medical outcomes. From fraud detection to product offers, classification is behind the scenes every day analyzing data and producing predictions.

Category 3: Decision tree Implementation

Decision Tree Classifier - (Classification and Regression Trees)

Decision Tree algorithm belongs to the family of <u>supervised learning</u> <u>algorithms</u>. Unlike other supervised learning algorithms, decision tree algorithm can be used for solving regression and classification too.

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Advantages:

- Ability of selecting the most discriminatory features.
- Easy to implement
- o Data classification without too much of calculation
- Easy to deal with noise and incomplete data

```
X_train, X_test, y_train, y_test = train_test_split(x_New, y, test_size=0.20, random_state=250)
rank classifier = DecisionTreeClassifier(max leaf nodes=10, random state=0)
rank_classifier.fit(X_train,y_train)
print(type(rank_classifier))
Predictions = rank classifier.predict(X test)
<class 'sklearn.tree.tree.DecisionTreeClassifier'>
rank_classifier.fit(X_train,y_train)
DecisionTreeClassifier(class_weight=None, criterion='gini', max_depth=None,
            max features=None, max leaf nodes=10,
            min_impurity_decrease=0.0, min_impurity_split=None,
            min_samples_leaf=1, min_samples_split=2,
            min_weight_fraction_leaf=0.0, presort=False, random_state=0,
            splitter='best')
#calculating the accuracy score
Accuracy_DT = accuracy_score(y_true = y_test, y_pred = Predictions)
Accuracy_DT
0.8243243243243243
from sklearn import metrics
confusion=metrics.confusion matrix(y test, Predictions)
print(confusion)
TP_DT = confusion[1, 1]
TN_DT = confusion[0, 0]
FP_DT = confusion[0, 1]
FN DT = confusion[1, 0]
[[65 16]
[10 57]]
```

Calculating Misclassification Rate, Precision, Recall, F₁-Score, Sensitivity, Specificity for Decision Tree:

```
Calculating "Misclassification Rate" which represent how often is the classifier incorrect?
Mis_Rate_DT = (1 - metrics.accuracy_score(y_test, Predictions))
print("Misclassification Rate: ",Mis_Rate_DT)
#Precision: When a positive value is predicted, how often is the prediction correct?
precision_DT = metrics.precision_score(y_test, Predictions)
print("Precision: ",precision_DT)
#Recall:Recall is the fraction of the relevant results that are successfully retrieved.
recall_DT = metrics.recall_score(y_test, Predictions)
print("recall: ",recall_DT)
#F1 Score: balanced F-score or F-measure which measure's test accuracy
f1_DT=f1_score(y_test,Predictions)
print("F1_Score:", f1_DT)
#Sensitivity: When the actual value is positive, how often is the prediction correct? #Also known as "True Positive Rate" or "Recall"
sensitivity_DT = TP_DT / float(FN_DT + TP_DT)
print("Sensitivity: ",sensitivity_DT)
#Specificity: When the actual value is negative.
specificity_DT = TN_DT / (TN_DT + FP_DT)
print("Specificity: ", specificity_DT)
Misclassification Rate: 0.17567567567567566
Precision: 0.86666666666667
recall: 0.8024691358024691
F1_Score: 0.83333333333333334
Sensitivity: 0.8507462686567164
Specificity: 0.8024691358024691
#Cross Validation scoreDEPLOYMENT
scores_DT = cross_validation.cross_val_score(rank_classifier, x_New, y, cv=10).mean()
print (scores DT)
0.7579901271134147
```

Receiver Operating Characteristic (ROC) for Decision Tree:

```
#from sklearn.preprocessing import label_binarize.Calculating fpr,tpr for ROC.
y_pred_prob = rank_classifier.predict_proba(X_test)[:, 1]
fpr, tpr, thresholds = metrics.roc_curve(y_test,y_pred_prob,pos_label=2)
roc_auc = auc(fpr, tpr)
plt.title('ROC(Receiver Operating Characteristic)')
plt.plot(fpr, tpr, 'b', label='AUC = %0.5f'% roc_auc)
plt.legend(loc='lower right')
plt.rcParams['font.size'] = 10
plt.plot([1,0],[1,0],'r--')
plt.xlim([0.0,1.0])
plt.ylim([0.0,1.0])
plt.ylabel('True Positive Rate (TPR) ,[Sensitivity]')
plt.xlabel('False Positive Rate (FPR),[1 - Specificity]')
plt.grid(True)
plt.show()
                ROC(Receiver Operating Characteristic)
    0.8
    0.6
 (TPR)
    0.4
    0.2
                                                  - AUC = 0.87802
                   0.2 0.4 0.6 0.8
False Positive Rate (FPR),[1 - Specificity]
def evaluate_threshold(threshold):
     print('Sensitivitys', tpr[thresholds > threshold][-1])
print('Specificity:', 1 - fpr[thresholds > threshold][-1])
evaluate_threshold(0.5)
Sensitivity: 0.8507462686567164
Specificity: 0.8024691358024691
from sklearn.metrics import log_loss
Loss_DT = log_loss(y_test,y_pred_prob)
0.8462093123888312
```

Category 1: Support Vector Machine (SVM):

LIBSVM radial basis function (RBF) kernel:

A Support Vector Machine (SVM) is a discriminative classifier formally defined by a separating hyperplane. In other words, given labelled training data (supervised learning), the algorithm outputs an optimal hyperplane which categorizes new examples. In two-dimensional space this hyperplane is a line dividing a plane in two parts where in each class lay in either side.

Using **RBF kernel** (radial basis function) for SVM algorithm.

Advantages:

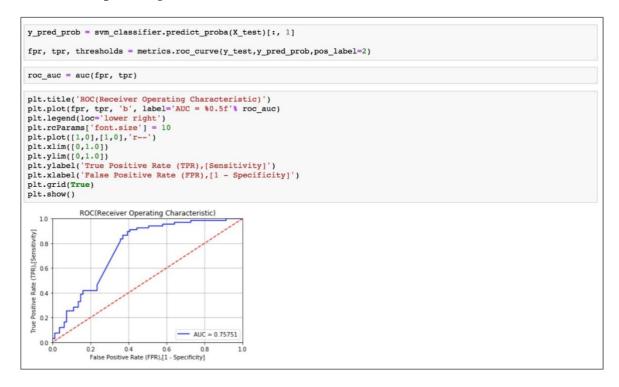
- Easy to use uncertain about data.
- o Complex problems can be easily solved.
- o Scales relatively well

```
from sklearn import svm
X_train, X_test, y_train, y_test = train_test_split(x_New, y, test_size=0.20, random_state=250)
svm classifier = svm.SVC(probability=True)
svm_classifier.fit(X_train,y_train)
SVC(C=1.0, cache_size=200, class_weight=None, coef0=0.0,
  decision_function_shape='ovr', degree=3, gamma='auto', kernel='rbf',
  max_iter=-1, probability=True, random_state=None, shrinking=True,
  tol=0.001, verbose=False)
Predictions_svm = svm_classifier.predict(X_test)
Accuracy_SVM = accuracy_score(y_true = y_test, y_pred = Predictions_svm)
Accuracy_SVM
0.7094594594594594
confusion_matrix(y_test,Predictions_svm)
from sklearn import metrics
confusion=metrics.confusion_matrix(y_test, Predictions_svm)
print(confusion)
TP_SVM = confusion[1, 1]
TN_SVM = confusion[0, 0]
FP_SVM = confusion[0, 1]
FN_SVM = confusion[1, 0]
[[43 38]
 [ 5 6211
```

Calculating Misclassification Rate, Precision, Recall, F₁-Score, Sensitivity, Specificity for SVM:

```
# Calculating "Misclassification Rate"how often is the classifier incorrect?
Mis Rate SVM = (1 - metrics.accuracy score(y test, Predictions svm))
print("Misclassification Rate: ", Mis_Rate_SVM)
#Precision: When a positive value is predicted, how often is the prediction correct?
precision_SVM = metrics.precision_score(y_test, Predictions_svm)
print("Precision: ",precision_SVM)
 #Recall: Recall is the fraction of the relevant results that are successfully retrieved.
recall_SVM = metrics.recall_score(y_test, Predictions_svm)
print("Recall: ",recall_SVM)
 #F1 Score: balanced F-score or F-measure which measure's test accuracy.
f1_SVM=f1_score(y_test,Predictions_svm)
print("F1_Score:", f1_SVM)
#Sensitivity: When the actual value is positive, how often is the prediction correct? #Also known as "True Positive Rate" or "Recall"
sensitivity_SVM = TP_SVM / float(FN_SVM + TP_SVM)
print("Sensitivity: ",sensitivity_SVM)
#Specificity: When the actual value is negative, how often is the prediction correct?
#This specifies how "specific" (or "selective") is the classifier in predicting positive instances?
specificity_SVM = TN_SVM / (TN_SVM + FP_SVM)
print("Specificity: ",specificity_SVM)
Misclassification Rate: 0.29054054054054057
Precision: 0.8958333333333334
Recall: 0.5308641975308642
F1_Score: 0.666666666666666
Sensitivity: 0.9253731343283582
Specificity: 0.5308641975308642
```

Receiver Operating Characteristic (ROC) for SVM:



```
def evaluate_threshold(threshold):
    print('Sensitivity:', tpr[thresholds > threshold][-1])
    print('Specificity:', 1 - fpr[thresholds > threshold][-1])

evaluate_threshold(0.5)

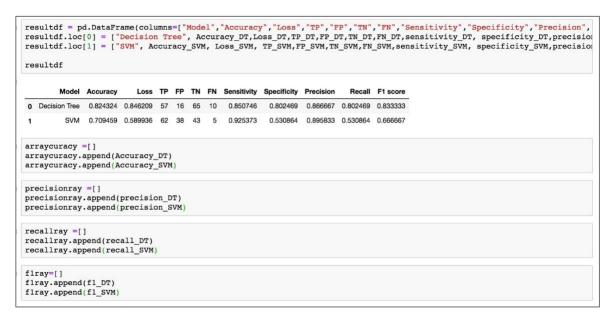
Sensitivity: 0.9253731343283582
Specificity: 0.55555555555556

#loss function
from sklearn.metrics import log_loss
Loss_SVM = log_loss(y_test,y_pred_prob)
Loss_SVM
0.5899355772607078
```

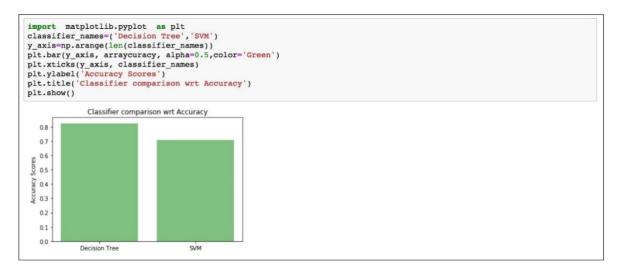
RESULTS

Comparing below factors:

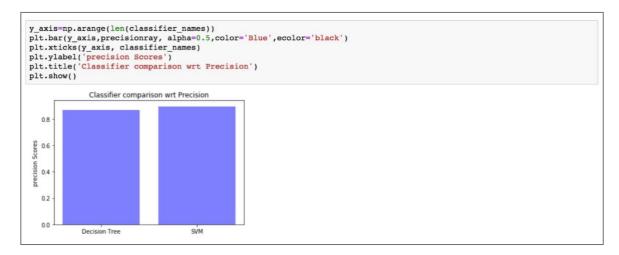
Accuracy, Loss, True Positive, False Positive, True Negative, False Negative, Sensitivity, Precision, Recall and F₁ Score



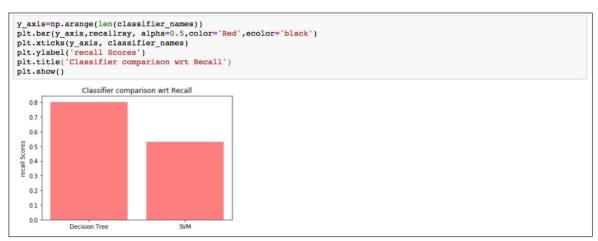
Comparison with respect to Accuracy:



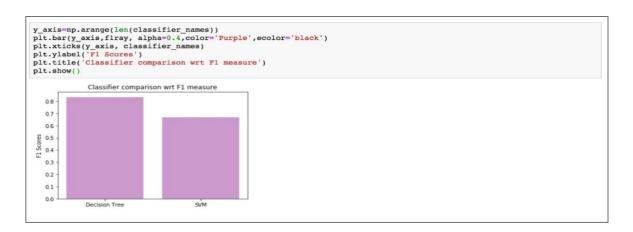
Comparison with respect to Precision:



Comparison with respect to Recall:



Comparison with respect to F₁ Score:



Conclusion

We choose two algorithms, Decision tree and SVM in order to analyze the same data set.

Decision tree performed better over SVM in terms of accuracy, recall and F₁ Score.

From 22 available attributes,19 based on domain knowledge and the recursive feature elimination (RFE) model.

Some of the key factors that contribute towards Absenteeism in work are

- 'Disciplinary failure'
- Number of children
- Does drinking alcohol is an issue of absenteeism 'Social Drinker'?

The Decision Tree model gives 82 % accuracy on the testing data.

Source Code

Code for Decision Tree [Optimized Version of CART or C4.5]:

This module gathers decision tree method both Single and multi-output problems are both handled.

```
# Authors: Gilles Louppe <g.louppe@gmail.com>
       #
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       # License: BSD 3 clause
from __future__ import division
       import numbers
       import warnings
       from abc import ABCMeta
       from abc import abstractmethod
       from math import ceil
       import numpy as np
       from scipy.sparse import issparse
       from ..base import BaseEstimator
       from ..base import ClassifierMixin
       from ..base import RegressorMixin
       from ..base import is_classifier
       from ..externals import six
       from ..utils import check_array
       from ..utils import check random state
       from ..utils import compute sample weight
       from ..utils.multiclass import check_classification_targets
       from ..utils.validation import check is fitted
       from ._criterion import Criterion
       from . splitter import Splitter
       from ._tree import DepthFirstTreeBuilder
       from ._tree import BestFirstTreeBuilder
        from ._tree import Tree
       from . import _tree, _splitter, _criterion
       __all__ = ["DecisionTreeClassifier",
              "DecisionTreeRegressor",
```

```
"ExtraTreeClassifier".
      "ExtraTreeRegressor"]
#
# Types and constants
DTYPE = _tree.DTYPE
DOUBLE = tree.DOUBLE
CRITERIA_CLF = {"gini": _criterion.Gini, "entropy": _criterion.Entropy}
CRITERIA_REG = {"mse": _criterion.MSE, "friedman_mse": _criterion.FriedmanMSE,
         "mae": criterion.MAE}
 DENSE_SPLITTERS = {"best": _splitter.BestSplitter,
           "random": _splitter.RandomSplitter}
SPARSE_SPLITTERS = {"best": _splitter.BestSparseSplitter,
            "random": _splitter.RandomSparseSplitter}
#
# Base decision tree
class BaseDecisionTree(six.with_metaclass(ABCMeta, BaseEstimator)):
  """Base class for decision trees.
  Warning: This class should not be used directly.
  Use derived classes instead.
  @abstractmethod
  def __init__(self,
          criterion,
          splitter,
          max_depth,
          min_samples_split,
          min_samples_leaf,
          min_weight_fraction_leaf,
```

```
max features,
       max_leaf_nodes,
       random_state,
        min_impurity_decrease,
       min_impurity_split,
       class_weight=None,
       presort=False):
  self.criterion = criterion
  self.splitter = splitter
  self.max depth = max depth
  self.min_samples_split = min_samples_split
  self.min_samples_leaf = min_samples_leaf
  self.min_weight_fraction_leaf = min_weight_fraction_leaf
  self.max_features = max_features
  self.random state = random state
  self.max leaf nodes = max leaf nodes
  self.min_impurity_decrease = min_impurity_decrease
  self.min impurity split = min impurity split
  self.class_weight = class_weight
  self.presort = presort
def fit(self, X, y, sample_weight=None, check_input=True,
    X idx sorted=None):
  random_state = check_random_state(self.random_state)
  if check input:
    X = check_array(X, dtype=DTYPE, accept_sparse="csc")
    y = check array(y, ensure 2d=False, dtype=None)
    if issparse(X):
       X.sort_indices()
       if X.indices.dtype != np.intc or X.indptr.dtype != np.intc:
         raise ValueError("No support for np.int64 index based"
                    "sparse matrices")
  # Determine output settings
  n_samples, self.n_features_ = X.shape
  is classification = is classifier(self)
  y = np.atleast_1d(y)
  expanded_class_weight = None
  if y.ndim == 1:
```

```
# reshape is necessary to preserve the data contiguity against vs
  #[:, np.newaxis] that does not.
  y = np.reshape(y, (-1, 1))
self.n_outputs_ = y.shape[1]
if is_classification:
  check_classification_targets(y)
  y = np.copy(y)
  self.classes_ = []
  self.n_classes_ = []
  if self.class weight is not None:
     y_original = np.copy(y)
  y_encoded = np.zeros(y.shape, dtype=np.int)
  for k in range(self.n outputs ):
     classes_k, y_encoded[:, k] = np.unique(y[:, k],
                             return inverse=True)
     self.classes .append(classes k)
     self.n_classes_.append(classes_k.shape[0])
  y = y_encoded
  if self.class weight is not None:
     expanded_class_weight = compute_sample_weight(
       self.class weight, y original)
else:
  self.classes = [None] * self.n outputs
  self.n classes = [1] * self.n outputs
self.n_classes_ = np.array(self.n_classes_, dtype=np.intp)
if getattr(y, "dtype", None) != DOUBLE or not y.flags.contiguous:
  y = np.ascontiguousarray(y, dtype=DOUBLE)
# Check parameters
max depth = ((2 ** 31) - 1) if self.max depth is None
        else self.max_depth)
max leaf nodes = (-1 if self.max leaf nodes is None
           else self.max leaf nodes)
if isinstance(self.min samples leaf, (numbers.Integral, np.integer)):
  if not 1 <= self.min samples leaf:
     raise ValueError("min_samples_leaf must be at least 1"
               "or in (0, 0.5], got %s"
               % self.min_samples_leaf)
  min samples leaf = self.min samples leaf
else: # float
  if not 0. < self.min_samples_leaf <= 0.5:
     raise ValueError("min_samples_leaf must be at least 1"
               "or in (0, 0.5], got %s"
               % self.min_samples_leaf)
  min_samples_leaf = int(ceil(self.min_samples_leaf * n_samples))
```

```
if isinstance(self.min_samples_split, (numbers.Integral, np.integer)):
  if not 2 <= self.min_samples_split:
     raise ValueError("min_samples_split must be an integer "
                "greater than 1 or a float in (0.0, 1.0];"
                "got the integer %s"
               % self.min_samples_split)
  min_samples_split = self.min_samples_split
else: # float
  if not 0. < self.min_samples_split <= 1.:
     raise ValueError("min samples split must be an integer"
                "greater than 1 or a float in (0.0, 1.0];"
                "got the float %s"
               % self.min samples split)
  min_samples_split = int(ceil(self.min_samples_split * n_samples))
  min samples split = max(2, min samples split)
min samples split = max(min samples split, 2 * min samples leaf)
if isinstance(self.max features, six.string types):
  if self.max_features == "auto":
     if is classification:
       max_features = max(1, int(np.sqrt(self.n_features_)))
       max features = self.n features
  elif self.max features == "sqrt":
     max features = max(1, int(np.sqrt(self.n features )))
  elif self.max features == "log2":
     max_features = max(1, int(np.log2(self.n_features_)))
  else:
     raise ValueError(
       'Invalid value for max features. Allowed string '
       'values are "auto", "sqrt" or "log2".')
elif self.max features is None:
  max features = self.n features
elif isinstance(self.max features, (numbers.Integral, np.integer)):
  max features = self.max features
else: # float
  if self.max_features > 0.0:
     \max features = \max(1,
                int(self.max_features * self.n_features_))
  else:
     max_features = 0
self.max features = max features
if len(y) != n_samples:
```

```
raise ValueError("Number of labels=%d does not match "
            "number of samples=%d" % (len(y), n_samples))
if not 0 <= self.min_weight_fraction_leaf <= 0.5:
  raise ValueError("min_weight_fraction_leaf must in [0, 0.5]")
if max_depth \le 0:
  raise ValueError("max_depth must be greater than zero. ")
if not (0 < max_features <= self.n_features_):
  raise ValueError("max_features must be in (0, n_features]")
if not isinstance(max_leaf_nodes, (numbers.Integral, np.integer)):
  raise ValueError("max leaf nodes must be integral number but was "
            "%r" % max leaf nodes)
if -1 < max_leaf_nodes < 2:
  raise ValueError(("max_leaf_nodes {0} must be either None "
             "or larger than 1").format(max_leaf_nodes))
if sample weight is not None:
  if (getattr(sample weight, "dtype", None) != DOUBLE or
       not sample_weight.flags.contiguous):
    sample weight = np.ascontiguousarray(
       sample_weight, dtype=DOUBLE)
  if len(sample weight.shape) > 1:
    raise ValueError("Sample weights array has more "
               "than one dimension: %d" %
               len(sample weight.shape))
  if len(sample weight) != n samples:
    raise ValueError("Number of weights=%d does not match"
               "number of samples=%d" %
               (len(sample_weight), n_samples))
if expanded class weight is not None:
  if sample weight is not None:
    sample_weight = sample_weight * expanded_class_weight
  else:
    sample weight = expanded class weight
# Set min weight leaf from min weight fraction leaf
if sample_weight is None:
  min weight leaf = (self.min weight fraction leaf *
             n_samples)
else:
  min_weight_leaf = (self.min_weight_fraction_leaf *
             np.sum(sample_weight))
if self.min_impurity_split is not None:
  warnings.warn("The min_impurity_split parameter is deprecated and"
```

```
" will be removed in version 0.21. "
              "Use the min_impurity_decrease parameter instead.",
              DeprecationWarning)
     min_impurity_split = self.min_impurity_split
   else:
     min_impurity_split = 1e-7
   if min_impurity_split < 0.:
     raise ValueError("min_impurity_split must be greater than "
                "or equal to 0")
   if self.min_impurity_decrease < 0.:
     raise ValueError("min_impurity_decrease must be greater than "
                "or equal to 0")
   allowed_presort = ('auto', True, False)
   if self.presort not in allowed presort:
     raise ValueError("'presort' should be in { }. Got {!r} instead."
                .format(allowed_presort, self.presort))
   if self.presort is True and issparse(X):
     raise ValueError("Presorting is not supported for sparse"
                "matrices.")
   presort = self.presort
   # Allow presort to be 'auto', which means True if the dataset is dense,
   # otherwise it will be False.
   if self.presort == 'auto':
     presort = not issparse(X)
   # If multiple trees are built on the same dataset, we only want to
   # presort once. Splitters now can accept presorted indices if desired,
   # but do not handle any presorting themselves. Ensemble algorithms
   # which desire presorting must do presorting themselves and pass that
   # matrix into each tree.
   if X idx sorted is None and presort:
     X_{idx\_sorted} = np.asfortranarray(np.argsort(X, axis=0),
                          dtype=np.int32)
if presort and X idx sorted.shape != X.shape:
     raise ValueError("The shape of X (X.shape = {}) doesn't match "
                "the shape of X idx sorted (X idx sorted"
                ".shape = \{\}".format(X.shape,
                              X_idx_sorted.shape))
   # Build tree
   criterion = self.criterion
   if not isinstance(criterion, Criterion):
```

```
if is classification:
     criterion = CRITERIA_CLF[self.criterion](self.n_outputs_,
                              self.n_classes_)
  else:
     criterion = CRITERIA_REG[self.criterion](self.n_outputs_,
                              n_samples)
SPLITTERS = SPARSE_SPLITTERS if issparse(X) else DENSE_SPLITTERS
splitter = self.splitter
if not isinstance(self.splitter, Splitter):
  splitter = SPLITTERS[self.splitter](criterion,
                        self.max_features_,
                        min samples leaf,
                        min weight leaf,
                        random_state,
                        self.presort)
self.tree = Tree(self.n features, self.n classes, self.n outputs)
# Use BestFirst if max_leaf_nodes given; use DepthFirst otherwise
if max leaf nodes < 0:
  builder = DepthFirstTreeBuilder(splitter, min samples split,
                      min samples leaf,
                      min weight leaf,
                      max_depth,
                      self.min impurity decrease,
                      min_impurity_split)
else:
  builder = BestFirstTreeBuilder(splitter, min_samples_split,
                     min_samples_leaf,
                     min_weight_leaf,
                     max depth,
                     max leaf nodes,
                     self.min_impurity_decrease,
                     min_impurity_split)
builder.build(self.tree_, X, y, sample_weight, X_idx_sorted)
if self.n_outputs_ == 1:
  self.n_classes_ = self.n_classes_[0]
  self.classes = self.classes [0]
return self
```

```
def _validate_X_predict(self, X, check_input):
  """Validate X whenever one tries to predict, apply, predict_proba"""
  if check_input:
     X = check_array(X, dtype=DTYPE, accept_sparse="csr")
     if issparse(X) and (X.indices.dtype != np.intc or
                  X.indptr.dtype != np.intc):
       raise ValueError("No support for np.int64 index based "
                  "sparse matrices")
  n features = X.shape[1]
  if self.n features != n features:
     raise ValueError("Number of features of the model must "
                "match the input. Model n features is %s and "
                "input n_features is %s"
                % (self.n_features_, n_features))
  return X
def predict(self, X, check_input=True):
  check is fitted(self, 'tree ')
  X = self.\_validate\_X\_predict(X, check\_input)
  proba = self.tree_.predict(X)
  n \text{ samples} = X.\text{shape}[0]
  # Classification
  if is classifier(self):
     if self.n outputs == 1:
       return self.classes_.take(np.argmax(proba, axis=1), axis=0)
     else:
       predictions = np.zeros((n_samples, self.n_outputs_))
       for k in range(self.n_outputs_):
          predictions[:, k] = self.classes_[k].take(
            np.argmax(proba[:, k], axis=1),
            axis=0)
       return predictions
  # Regression
  else:
     if self.n_outputs_ == 1:
       return proba[:, 0]
     else:
       return proba[:, :, 0]
```

```
def apply(self, X, check_input=True):
  Returns the index of the leaf that each sample is predicted as.
  .. versionadded:: 0.17
  Parameters
  X : array_like or sparse matrix, shape = [n_samples, n_features]
     The input samples. Internally, it will be converted to
     "`dtype=np.float32" and if a sparse matrix is provided
    to a sparse ``csr_matrix``.
  check_input : boolean, (default=True)
     Allow to bypass several input checking.
    Don't use this parameter unless you know what you do.
  Returns
  X leaves : array like, shape = [n samples,]
     For each datapoint x in X, return the index of the leaf x
     ends up in. Leaves are numbered within
     "[0; self.tree_.node_count)", possibly with gaps in the
    numbering.
  check is fitted(self, 'tree ')
  X = self._validate_X_predict(X, check_input)
  return self.tree .apply(X)
def decision path(self, X, check input=True):
  """Return the decision path in the tree
  Parameters
  X : array_like or sparse matrix, shape = [n_samples, n_features]
     The input samples. Internally, it will be converted to
     "dtype=np.float32" and if a sparse matrix is provided
    to a sparse ``csr_matrix``.
  check_input : boolean, (default=True)
     Allow to bypass several input checking.
    Don't use this parameter unless you know what you do.
  Returns
  indicator : sparse csr array, shape = [n_samples, n_nodes]
```

Return a node indicator matrix where non zero elements indicates that the samples goes through the nodes.

```
X = self._validate_X_predict(X, check_input)
return self.tree_.decision_path(X)

@property
def feature_importances_(self):
"""Return the feature importances.
The importance of a feature is computed as the (normalized) total reduction of the criterion brought by that feature.
It is also known as the Gini importance.
Returns
-----
feature_importances_: array, shape = [n_features]
"""
check_is_fitted(self, 'tree_')
return self.tree .compute feature importances()
```

For SVM – [libsvm RBF]:

** ** **

Binding for libsvm skl

These are the bindings for libsvm_skl, which is a fork of libsvm[1] that adds to libsvm some capabilities, like index of support vectors and efficient representation of dense matrices.

These are low-level routines, but can be used for flexibility or performance reasons. See sklearn.svm for a higher-level API. Low-level memory management is done in libsvm_helper.c. If we happen to run out of memory a MemoryError will be raised. In practice this is not very helpful since hight changes are malloc fails inside svm.cpp, where no sort of memory checks are done.

[1] http://www.csie.ntu.edu.tw/~cjlin/libsvm/ Notes

Maybe we could speed it a bit further by decorating functions with @cython.boundscheck(False), but probably it is not worth since all work is done in lisvm_helper.c

Also, the signature mode='c' is somewhat superficial, since we already check that arrays are C-contiguous in svm.py
Authors

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Gael Varoquaux <gael.varoquaux@normalesup.org>

```
import warnings
import numpy as np
cimport numpy as np
cimport libsvm
from libc.stdlib cimport free
cdef extern from *:
  ctypedef struct svm_parameter:
    pass
np.import_array()
# Internal variables
LIBSVM_KERNEL_TYPES = ['linear', 'poly', 'rbf', 'sigmoid', 'precomputed']
# Wrapper functions
def fit(
  np.ndarray[np.float64 t, ndim=2, mode='c'] X,
  np.ndarray[np.float64_t, ndim=1, mode='c'] Y,
  int sym type=0, kernel='rbf', int degree=3,
  double gamma=0.1, double coef0=0., double tol=1e-3,
  double C=1., double nu=0.5, double epsilon=0.1,
  np.ndarray[np.float64 t, ndim=1, mode='c']
    class weight=np.empty(0),
  np.ndarray[np.float64 t, ndim=1, mode='c']
    sample weight=np.empty(0),
  int shrinking=1, int probability=0,
  double cache size=100.,
  int max iter=-1,
  int random seed=0):
  cdef svm_parameter param
  cdef svm_problem problem
  cdef svm model *model
  cdef const char *error msg
  cdef np.npy intp SV len
  cdef np.npy_intp nr
  if len(sample_weight) == 0:
    sample weight = np.ones(X.shape[0], dtype=np.float64)
  else:
    assert sample_weight.shape[0] == X.shape[0], \
       "sample_weight and X have incompatible shapes: " + \
       "sample_weight has %s samples while X has %s" % \
       (sample_weight.shape[0], X.shape[0])
  kernel_index = LIBSVM_KERNEL_TYPES.index(kernel)
  set problem(
    &problem, X.data, Y.data, sample_weight.data, X.shape, kernel_index)
```

```
if problem.x == NULL:
  raise MemoryError("Seems we've run out of memory")
cdef np.ndarray[np.int32_t, ndim=1, mode='c'] \
  class_weight_label = np.arange(class_weight.shape[0], dtype=np.int32)
set parameter(
  &param, svm_type, kernel_index, degree, gamma, coef0, nu, cache_size,
  C, tol, epsilon, shrinking, probability, <int> class_weight.shape[0],
  class_weight_label.data, class_weight.data, max_iter, random_seed)
error_msg = svm_check_parameter(&problem, &param)
if error msg:
  # for SVR: epsilon is called p in libsvm
  error_repl = error_msg.decode('utf-8').replace("p < 0", "epsilon < 0")
  raise ValueError(error repl)
# this does the real work
cdef int fit status = 0
with nogil:
  model = svm_train(&problem, &param, &fit_status)
# from here until the end, we just copy the data returned by
# svm train
SV len = get l(model)
n class = get nr(model)
cdef np.ndarray[np.float64 t, ndim=2, mode='c'] sv coef
sv coef = np.empty((n class-1, SV len), dtype=np.float64)
copy sv coef (sv coef.data, model)
# the intercept is just model.rho but with sign changed
cdef np.ndarray[np.float64_t, ndim=1, mode='c'] intercept
intercept = np.emptv(int((n class*(n class-1))/2), dtvpe=np.float64)
copy intercept (intercept.data, model, intercept.shape)
cdef np.ndarray[np.int32_t, ndim=1, mode='c'] support
support = np.empty (SV len, dtype=np.int32)
copy support (support.data, model)
# copy model.SV
cdef np.ndarray[np.float64 t, ndim=2, mode='c'] support vectors
if kernel index == 4:
  # precomputed kernel
  support\_vectors = np.empty((0, 0), dtype=np.float64)
else:
  support_vectors = np.empty((SV_len, X.shape[1]), dtype=np.float64)
  copy_SV(support_vectors.data, model, support_vectors.shape)
# TODO: do only in classification
```

```
cdef np.ndarray[np.int32 t, ndim=1, mode='c'] n class SV
  n_class_SV = np.empty(n_class, dtype=np.int32)
  copy_nSV(n_class_SV.data, model)
  cdef np.ndarray[np.float64_t, ndim=1, mode='c'] probA
  cdef np.ndarray[np.float64_t, ndim=1, mode='c'] probB
  if probability != 0:
    if svm_type < 2: # SVC and NuSVC
       probA = np.empty(int(n_class*(n_class-1)/2), dtype=np.float64)
       probB = np.empty(int(n class*(n class-1)/2), dtype=np.float64)
       copy_probB(probB.data, model, probB.shape)
    else:
       probA = np.empty(1, dtype=np.float64)
       probB = np.empty(0, dtype=np.float64)
    copy_probA(probA.data, model, probA.shape)
  else:
    probA = np.empty(0, dtype=np.float64)
    probB = np.empty(0, dtype=np.float64)
  svm free and destroy model(&model)
  free(problem.x)
  return (support, support_vectors, n_class_SV, sv_coef, intercept,
      probA, probB, fit status)
cdef void set predict params(
  svm parameter *param, int svm type, kernel, int degree, double gamma,
  double coef0, double cache_size, int probability, int nr_weight,
  char *weight label, char *weight) except *:
  """Fill param with prediction time-only parameters."""
  # training-time only parameters
  cdef double C = .0
  cdef double epsilon = .1
  cdef int max iter = 0
  cdef double nu = .5
  cdef int shrinking = 0
  cdef double tol = .1
  cdef int random seed = -1
  kernel_index = LIBSVM_KERNEL_TYPES.index(kernel)
  set_parameter(param, svm_type, kernel_index, degree, gamma, coef0, nu,
               cache_size, C, tol, epsilon, shrinking, probability,
               nr weight, weight label, weight, max iter, random seed)
def predict(np.ndarray[np.float64 t, ndim=2, mode='c'] X,
       np.ndarray[np.int32_t, ndim=1, mode='c'] support,
       np.ndarray[np.float64_t, ndim=2, mode='c'] SV,
```

```
np.ndarray[np.int32 t, ndim=1, mode='c'] nSV,
       np.ndarray[np.float64_t, ndim=2, mode='c'] sv_coef,
       np.ndarray[np.float64_t, ndim=1, mode='c'] intercept,
       np.ndarray[np.float64_t, ndim=1, mode='c'] probA=np.empty(0),
       np.ndarray[np.float64_t, ndim=1, mode='c'] probB=np.empty(0),
       int svm_type=0, kernel='rbf', int degree=3,
       double gamma=0.1, double coef0=0..
       np.ndarray[np.float64_t, ndim=1, mode='c']
         class weight=np.empty(0),
       np.ndarray[np.float64 t, ndim=1, mode='c']
         sample_weight=np.empty(0),
       double cache_size=100.):
  cdef np.ndarray[np.float64_t, ndim=1, mode='c'] dec_values
  cdef svm parameter param
  cdef svm model *model
  cdef int rv
  cdef np.ndarray[np.int32_t, ndim=1, mode='c'] \
    class weight label = np.arange(class weight.shape[0], dtype=np.int32)
  set_predict_params(&param, svm_type, kernel, degree, gamma, coef0,
             cache size, 0, <int>class weight.shape[0],
             class weight label.data, class weight.data)
  model = set model(&param, <int> nSV.shape[0], SV.data, SV.shape,
             support.data, support.shape, sv_coef.strides,
             sv_coef.data, intercept.data, nSV.data, probA.data, probB.data)
  #TODO: use check model
    dec values = np.empty(X.shape[0])
    with nogil:
       rv = copy_predict(X.data, model, X.shape, dec_values.data)
    if rv < 0:
       raise MemoryError("We've run out of memory")
  finally:
    free_model(model)
  return dec_values
def predict proba(
  np.ndarray[np.float64_t, ndim=2, mode='c'] X,
  np.ndarray[np.int32_t, ndim=1, mode='c'] support,
  np.ndarray[np.float64 t, ndim=2, mode='c'] SV,
  np.ndarray[np.int32_t, ndim=1, mode='c'] nSV,
  np.ndarray[np.float64_t, ndim=2, mode='c'] sv_coef,
  np.ndarray[np.float64_t, ndim=1, mode='c'] intercept,
```

```
np.ndarray[np.float64 t, ndim=1, mode='c'] probA=np.empty(0),
  np.ndarray[np.float64_t, ndim=1, mode='c'] probB=np.empty(0),
  int svm_type=0, kernel='rbf', int degree=3,
  double gamma=0.1, double coef0=0..
  np.ndarray[np.float64_t, ndim=1, mode='c']
    class_weight=np.empty(0),
  np.ndarray[np.float64_t, ndim=1, mode='c']
    sample_weight=np.empty(0),
  double cache size=100.):
  cdef np.ndarray[np.float64 t, ndim=2, mode='c'] dec values
  cdef svm_parameter param
  cdef svm model *model
  cdef np.ndarray[np.int32_t, ndim=1, mode='c'] \
    class_weight_label = np.arange(class_weight.shape[0], dtype=np.int32)
  cdef int rv
  set predict params(&param, svm type, kernel, degree, gamma, coef0,
             cache_size, 1, <int>class_weight.shape[0],
              class weight label.data, class weight.data)
  model = set model(&param, <int> nSV.shape[0], SV.data, SV.shape,
             support.data, support.shape, sv coef.strides,
             sv coef.data, intercept.data, nSV.data,
             probA.data, probB.data)
  cdef np.npy intp n class = get nr(model)
    dec values = np.empty((X.shape[0], n class), dtype=np.float64)
    with nogil:
       rv = copy predict proba(X.data, model, X.shape, dec values.data)
    if rv < 0:
       raise MemoryError("We've run out of memory")
  finally:
    free model(model)
  return dec values
def decision function(
  np.ndarray[np.float64 t, ndim=2, mode='c'] X,
  np.ndarray[np.int32_t, ndim=1, mode='c'] support,
  np.ndarray[np.float64 t, ndim=2, mode='c'] SV,
  np.ndarray[np.int32_t, ndim=1, mode='c'] nSV,
  np.ndarray[np.float64_t, ndim=2, mode='c'] sv_coef,
  np.ndarray[np.float64 t, ndim=1, mode='c'] intercept,
  np.ndarray[np.float64 t, ndim=1, mode='c'] probA=np.empty(0),
  np.ndarray[np.float64_t, ndim=1, mode='c'] probB=np.empty(0),
  int svm_type=0, kernel='rbf', int degree=3,
```

```
double gamma=0.1, double coef0=0.,
  np.ndarray[np.float64_t, ndim=1, mode='c']
    class_weight=np.empty(0),
  np.ndarray[np.float64_t, ndim=1, mode='c']
     sample_weight=np.empty(0),
  double cache_size=100.):
  Predict margin (libsvm name for this is predict_values)
  We have to reconstruct model and parameters to make sure we stay
  in sync with the python object.
  cdef np.ndarray[np.float64_t, ndim=2, mode='c'] dec_values
  cdef svm parameter param
  cdef svm_model *model
  cdef np.npy_intp n_class
  cdef np.ndarray[np.int32_t, ndim=1, mode='c'] \
     class weight label = np.arange(class weight.shape[0], dtype=np.int32)
  cdef int rv
  set_predict_params(&param, svm_type, kernel, degree, gamma, coef0,
              cache size, 0, <int>class weight.shape[0],
              class weight label.data, class weight.data)
  model = set model(&param, <int> nSV.shape[0], SV.data, SV.shape,
             support.data, support.shape, sv coef.strides,
             sv_coef.data, intercept.data, nSV.data,
             probA.data, probB.data)
  if sym type > 1:
    n class = 1
  else:
    n_{class} = get_{nr}(model)
    n class = n class * (n class - 1) / 2
  try:
     dec_values = np.empty((X.shape[0], n_class), dtype=np.float64)
     with nogil:
       rv = copy_predict_values(X.data, model, X.shape, dec_values.data, n_class)
    if rv < 0:
       raise MemoryError("We've run out of memory")
  finally:
    free model(model)
  return dec values
def cross_validation(
```

```
np.ndarray[np.float64_t, ndim=2, mode='c'] X,
np.ndarray[np.float64_t, ndim=1, mode='c'] Y,
int n_fold, svm_type=0, kernel='rbf', int degree=3,
double gamma=0.1, double coef0=0., double tol=1e-3,
double C=1., double nu=0.5, double epsilon=0.1,
np.ndarray[np.float64_t, ndim=1, mode='c']
  class_weight=np.empty(0),
np.ndarray[np.float64_t, ndim=1, mode='c']
  sample_weight=np.empty(0),
int shrinking=0, int probability=0, double cache size=100.,
int max iter=-1,
int random_seed=0):
Binding of the cross-validation routine (low-level routine)
Parameters
X : array-like, dtype=float, size=[n_samples, n_features]
Y: array, dtype=float, size=[n samples]
  target vector
svm type: \{0, 1, 2, 3, 4\}
  Type of SVM: C SVC, nu SVC, one class, epsilon SVR, nu SVR
kernel: {'linear', 'rbf', 'poly', 'sigmoid', 'precomputed'}
  Kernel to use in the model: linear, polynomial, RBF, sigmoid
  or precomputed.
degree: int
  Degree of the polynomial kernel (only relevant if kernel is
  set to polynomial)
gamma: float
  Gamma parameter in rbf, poly and sigmoid kernels. Ignored by other
  kernels. 0.1 by default.
coef0: float
  Independent parameter in poly/sigmoid kernel.
tol: float
  Stopping criteria.
C: float
  C parameter in C-Support Vector Classification
nu: float
cache size: float
random_seed : int, optional
  Seed for the random number generator used for probability estimates.
  0 by default.
Returns
target: array, float
```

```
cdef svm_parameter param
cdef svm_problem problem
cdef svm_model *model
cdef const char *error_msg
cdef np.npy_intp SV_len
cdef np.npy_intp nr
if len(sample_weight) == 0:
  sample\_weight = np.ones(X.shape[0], dtype=np.float64)
else:
  assert sample_weight.shape[0] == X.shape[0], \
      "sample_weight and X have incompatible shapes: " + \
      "sample weight has %s samples while X has %s" % \
      (sample_weight.shape[0], X.shape[0])
if X.shape[0] < n fold:
  raise ValueError("Number of samples is less than number of folds")
# set problem
kernel index = LIBSVM KERNEL TYPES.index(kernel)
set problem(
  &problem, X.data, Y.data, sample weight.data, X.shape, kernel index)
if problem.x == NULL:
  raise MemoryError("Seems we've run out of memory")
cdef np.ndarray[np.int32 t, ndim=1, mode='c'] \
  class weight label = np.arange(class weight.shape[0], dtype=np.int32)
# set parameters
set_parameter(
  &param, svm type, kernel index, degree, gamma, coef0, nu, cache size,
  C, tol, tol, shrinking, probability, <int>
  class_weight.shape[0], class_weight_label.data,
  class_weight.data, max_iter, random_seed)
error_msg = svm_check_parameter(&problem, &param);
if error msg:
  raise ValueError(error_msg)
cdef np.ndarray[np.float64_t, ndim=1, mode='c'] target
try:
  target = np.empty((X.shape[0]), dtype=np.float64)
  with nogil:
    svm_cross_validation(&problem, &param, n_fold, <double *> target.data)
finally:
  free(problem.x)
```

return target
def set_verbosity_wrap(int verbosity):
"""
Control verbosity of libsvm library
"""
set_verbosity(verbosity)

Extra Analysis:

For curiosity in results, implementing Logistic regression for comparing the accuracy and f₁ score.

Category 12: Logistic Regression

Logistic regression predicts the probability of an outcome that can only have two values (i.e. a dichotomy). The prediction is based on the use of one or several predictors (numerical and categorical). A linear regression is not appropriate for predicting the value of a binary variable for two reasons:

- A linear regression will predict values outside the acceptable range (e.g. predicting probabilities outside the range 0 to 1)
- Since the dichotomous experiments can only have one of two possible values for each experiment, the residuals will not be normally distributed about the predicted line.

On the other hand, a logistic regression produces a logistic curve, which is limited to values between 0 and 1. Logistic regression is similar to a linear regression, but the curve is constructed using the natural logarithm of the "odds" of the target variable, rather than the probability. Moreover, the predictors do not have to be normally distributed or have equal variance in each group.

```
Category 12: LogisticRegression
Note: For Curosity in finding high accuracy I have implemented Logistic Regression algorithm for comparing
accuracy.
from sklearn.linear_model import LogisticRegression
LR_Classifier = LogisticRegression(random_state=250)
LR Classifier.fit(X train,y train)
LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True,
           intercept scaling=1, max_itex=100, multi_class='ovr', n_jobs=1, penalty='12', random_state=250, solver='liblinear', tol=0.0001,
           verbose=0, warm_start=False)
Predictions_Logistic = LR_Classifier.predict(X_test)
Accuracy Logistic = accuracy score(y true = y test, y pred = Predictions Logistic)
Accuracy Logistic
0.7432432432432432
from sklearn import metrics
confusion=metrics.confusion_matrix(y_test, Predictions_Logistic)
print(confusion)
TP_LR = confusion[1, 1]
TN_LR = confusion[0, 0]
FP_LR = confusion[0, 1]
FN_LR = confusion[1, 0]
[[68 13]
 [25 42]]
```

Calculating Misclassification Rate, Precision, Recall, F₁-Score, Sensitivity, Specificity for Logistic Regression:

```
# Calculating "Misclassification Rate"how often is the classifier incorrect?
Mis_Rate_LR = (1 - metrics.accuracy_score(y_test, Predictions_Logistic))
print("Misclassification Rate: ",Mis_Rate_LR)
#Precision: When a positive value is predicted, how often is the prediction correct?
precision_LR = metrics.precision_score(y_test, Predictions_Logistic)
print("Precision: ",precision_LR)
#Recall: Recall is the fraction of the relevant results that are successfully retrieved.
recall_LR = metrics.recall_score(y_test, Predictions_Logistic)
print("Recall: ",recall_LR)
#F1 Score: balanced F-score or F-measure which measure's test accuracy.
f1_LR=f1_score(y_test,Predictions_Logistic)
print("F1_Score:", f1_LR)
#Sensitivity: When the actual value is positive, how often is the prediction correct? #Also known as "True Positive Rate" or "Recall"
sensitivity_LR = TP_LR / float(FN_LR + TP_LR)
print("Sensitivity: ",sensitivity_LR)
#Specificity: When the actual value is negative, how often is the prediction correct?
#How "specific" (or "selective") is the classifier in predicting positive instances?
specificity_LR = TN_LR / (TN_LR + FP_LR)
print("Specificity: ",specificity_LR)
Misclassification Rate: 0.2567567567567568
Precision: 0.7311827956989247
Recall: 0.8395061728395061
F1_Score: 0.7816091954022988
Sensitivity: 0.6268656716417911
Specificity: 0.8395061728395061
```

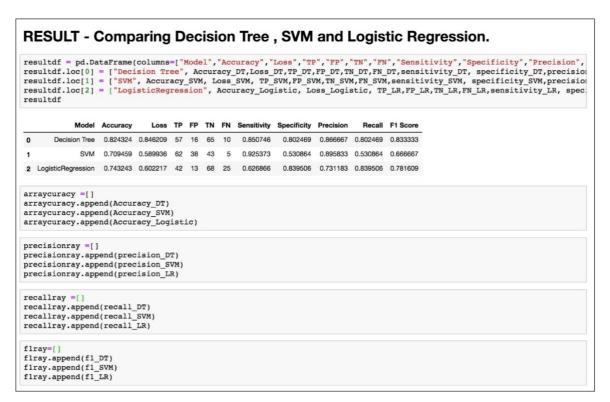
Receiver Operating Characteristic (ROC) for Logistic Regression:

```
y_pred_prob = LR_Classifier.predict_proba(X_test)[:, 1]
fpr, tpr, thresholds = metrics.roc_curve(y_test,y_pred_prob,pos_label=2)
roc_auc = auc(fpr, tpr)
plt.title('ROC(Receiver Operating Characteristic)')
plt.plot(fpr, tpr, 'b', label='AUC = %0.5f'% roc_auc)
plt.legend(loc='lower right')
plt.rcParams['font.size'] = 10
plt.plot([1,0],[1,0],'r--')
plt.xlim([0,1.0])
plt.ylim([0,1.0])
plt.ylabel('True Positive Rate (TPR)/[(Sensitivity)]')
plt.xlabel('False Positive Rate (FPR)/[1 - Specificity]')
plt.grid(True)
plt.show()
                  ROC(Receiver Operating Characteristic)
    1.0
    0.8
    0.6
    0.4
    0.2
                                                     - AUC = 0.77594
    0.0
                      False Positive Rate (FPR)/[1 - Specificity]
 def evaluate_threshold(threshold):
    print('Sensitivity:', tpr[thresholds > threshold][-1])
    print('Specificity:', 1 - fpr[thresholds > threshold][-1])
 evaluate_threshold(0.5)
 Sensitivity: 0.6268656716417911
Specificity: 0.8395061728395061
 #loss function
```

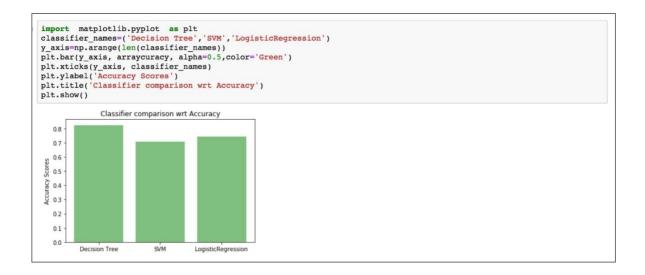
from sklearn.metrics import log_loss
Loss_Logistic = log_loss(y_test,y_pred_prob)

Loss_Logistic 0.6022166534726436

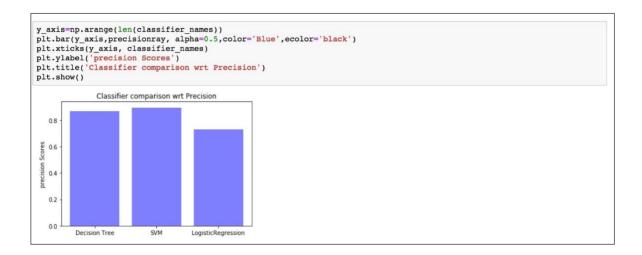
RESULT - Comparing Decision Tree, SVM and Logistic Regression



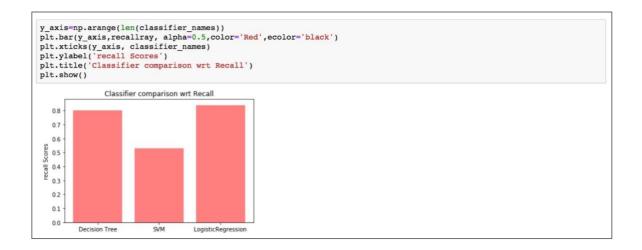
Comparison with respect to Accuracy:



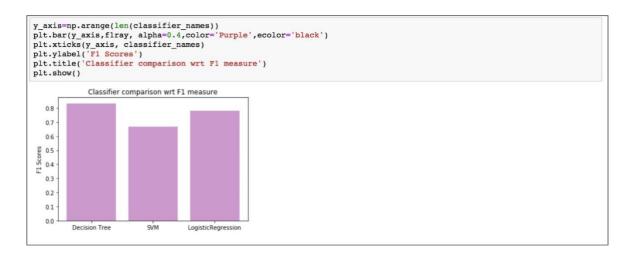
Comparison with respect to Precision:



Comparison with respect to Recall:



Comparison with respect to F_1 Score:



Conclusion:

Logistic regression algorithm performed better than SVM but not better than Decision tree. The factors clearly indicate that Decision Tree model's accuracy is better than others.

The Decision Tree model gave 82% accuracy.

Links and References

Jupyter Notebook and Anaconda:

http://jupyter.org/install https://www.anaconda.com/download/#macos

Dataset Primary:

https://archive.ics.uci.edu/ml/machine-learning-databases/00445/https://archive.ics.uci.edu/ml/datasets/Absenteeism+at+work#

Source Code:

https://github.com/scikit-learn/scikit-learn/blob/master/sklearn/tree/tree.py https://github.com/scikit-learn/scikit-learn/blob/master/sklearn/svm/libsvm.pyx

Scikit-learn:

Decision Tree:

http://scikit-learn.org/stable/modules/tree.html#tree-algorithms-id3-c4-5-c5-0-and-

cart

http://scikit-

<u>learn.org/stable/modules/generated/sklearn.tree.DecisionTreeClassifier.html</u>

SVM

http://scikit-learn.org/stable/modules/svm.html http://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html

[END]

Anupsingh Pardeshi[AP2242]	CS634: DATA MINING 52