GETTING STARTED WITH THE ASSIGNMENT IN Python

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We start with reading the credit scoring data from the lectures in Python.
The data can be found <a href="here">here</a>.
Suppose you saved the data to a file "credit.txt" in the directory "dm"
on the C drive. To read it into Python type (">>>" denotes the prompt):
>>> import numpy as np
>>> credit_data = np.genfromtxt('C:/dm/credit.txt', delimiter=',', skip_header=True)
To display its value, just type its name at the command line:
>>> credit_data
array([[22., 0., 0., 28., 1., 0.],
[46., 0., 1., 32., 0., 0.],
[24., 1., 1., 24., 1., 0.],
[25., 0., 0., 27., 1., 0.],
[29., 1., 1., 32., 0., 0.],
[45., 1., 1., 30., 0., 1.],
        [63., 1., 1., 58., 1., 1.],
[36., 1., 0., 52., 1., 1.],
[23., 0., 1., 40., 0., 1.],
[50., 1., 1., 28., 0., 1.]])
"credit_data" is now a 2d NumPy array. Each rows represent a record and the columns represent the data attributes.
Select the first row of credit_data:
>>> credit_data[0]
array([22., 0., 0., 28., 1., 0.])
Select the fourth column of credit data:
>>> credit_data[:,3]
array([28., 32., 24., 27., 32., 30., 58., 52., 40., 28.])
Select the element in row 4, column 0:
>>> credit_data[4,0]
29.0
Give the distinct values of income, sorted from low to high:
>>> np.sort(np.unique(credit_data[:,3]))
array([24., 27., 28., 30., 32., 40., 52., 58.])
Add all the entries of the sixth column:
>>> np.sum(credit_data[:,5])
5.0
Add the entries of each column of credit_data:
>>> credit_data.sum(axis=0)
array([363., 6., 7., 351., 5., 5.])
Add the entries of each row:
>>> credit_data.sum(axis=1)
array([ 51., 79., 51., 53., 63., 78., 125., 91., 65., 81.])
Select all rows where the first column is bigger than 27:
>>> credit_data[credit_data[:,0] > 27]
array([[46., 0., 1., 32., 0., 0.], [29., 1., 1., 32., 0., 0.], [45., 1., 1., 30., 0., 1.],
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[36., 1., 0., 52., 1., 1.],
[50., 1., 1., 28., 0., 1.]])
Construct a vector "x" with the numbers 2, 5, 10 in that order:
>>> x = np.array([2, 5, 10])
>>> x
array([ 2, 5, 10])
Construct a vector consisting of the numbers 0 through 9:
>>> np.arange(0, 10)
array([0, 1, 2, 3, 4, 5, 6, 7, 8, 9])
Select the *row numbers* of the rows where the first column of credit_data is bigger than 27:
>>> np.arange(0, 10)[credit_data[:,0] > 27]
array([1, 4, 5, 6, 7, 9])
Draw a random sample of size 5 from the numbers 1 through 10 (without replacement):
>>> index = np.random.choice(np.arange(0, 10), size=5, replace=False)
>>> index
array([5, 7, 1, 3, 8])
Select the corresponding rows:
>>> train = credit_data[index,]
>>> train
array([[45., 1., 1., 30., 0., 1.],
       [36., 1., 0., 52., 1., 1.],
       [46., 0., 1., 32., 0., 0.], [25., 0., 0., 27., 1., 0.],
       [23., 0., 1., 40., 0., 1.]])
Select all rows with row number not in "index":
(This does not delete any rows from the original credit_data.)
>>> test = np.delete(credit_data, index, axis=0)
>>> test
array([[22., 0., 0., 28.,
                             1., 0.],
       [24., 1., 1., 24., 1., 0.],
       [29., 1., 1., 32., 0., 0.],
       [63., 1., 1., 58., 1., 1.],
[50., 1., 1., 28., 0., 1.]])
Consult the help page of the function "np.random.choice"
>>> help(np.random.choice)
Practice exercise 1
Assume we have a classification problem with only 2 classes that are labeled 0 and 1 respectively.
Write a function that computes the impurity of a vector (of arbitrary length) of class labels.
Use the gini-index as impurity measure. Do not use a loop structure in your function,
this is not necessary.
Example:
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[63., 1., 1., 58., 1., 1.],

array([1,0,1,1,1,0,0,1,1,0,1])

>>> array

>>> impurity(array)
0.23140495867768596

>>> array=np.array([1,0,1,1,1,0,0,1,1,0,1])

Practice exercise 2

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label of the i-th observation, and x[i] is the corresponding value of attribute x.
Only consider splits of type "x <= c" where "c" is the average of two consecutive values of x in the sorted order.
So one child contains all elements with "x <= c" and the other child contains all elements with "x > c".
The best split is the split that achieves the highest impurity reduction.

Example (best split on income):

>>> bestsplit(credit_data[:,3],credit_data[:,5])
36

Hint: Clever use of "subscripting" (selecting elements of vectors and matrices) is important. For example,
    y[x > 29] produces a vector with all elements of y whose corresponding x-element (that is the element of x with
    the same index) is bigger than 29. More formally: y[x > 29] = {y[i]: x[i] > 29}. The result is a vector, not a set, i.e.
    duplicate values may occur. Just try it!

Hint: Example of how to determine candidate split points

>>> income_sorted = np.sort(np.unique(credit_data[:,3]))
>>> income_sorted
```

Note: use the "brute force" approach, i.e. don't implement the "segment borders" algorithm.

array([24, 27, 28, 30, 32, 40, 52, 58])

array([25.5, 27.5, 29., 31., 36., 46., 55.])

>>> income_splitpoints

>>> income_splitpoints = (income_sorted[0:7]+income_sorted[1:8])/2

Write a function "bestsplit(x,y)" that computes the best split value on a numeric attribute x. Here x is a vector of numeric values, and y is the vector of class labels (assume there are only two classes, coded as 0 and 1). x and y must be of the same length: y[i] is the class