Importing Necessary Libraries

In [1]:

```
import pandas as pd
import numpy as np
import sklearn
from sklearn.model selection import train test split
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.tree import DecisionTreeClassifier
from sklearn.metrics import classification report, accuracy score
from sklearn.metrics import confusion matrix
import numpy as np
from collections import defaultdict
import pydot
from io import StringIO
from sklearn.tree import export graphviz
from sklearn.model selection import GridSearchCV
from sklearn.neural network import MLPClassifier
from sklearn.preprocessing import StandardScaler
from sklearn.linear model import LogisticRegression
from sklearn.feature_selection import SelectFromModel
from sklearn.metrics import roc auc score
from sklearn.ensemble import VotingClassifier
from sklearn.feature selection import RFECV
from sklearn.metrics import roc curve
from itertools import compress
from imblearn.under sampling import RandomUnderSampler
from imblearn.over sampling import RandomOverSampler
import warnings
warnings.filterwarnings('ignore')
1.1.1
TODO:
1. Try to improve
2. Desing the replace val for each column
3. Creat preprocess procedure for every class.
%matplotlib inline
rs = 101
```

Task 1. Data Selection and Distribution.

```
In [2]:
```

```
## Read Data
df = pd.read_csv("CaseStudyData.csv")
```

1 What is the proportion of cars who can be classified as a "kick"?

In [3]:

```
## Exploring the features in this dataset
print("Number of Columns: ", len(df.columns))
print("Columns: ",list(df.columns))

Number of Columns: 31
Columns: ['PurchaseID', 'PurchaseTimestamp', 'PurchaseDate', 'Auction', 'VehYear', 'Make', 'Color', 'Transmission', 'WheelTypeID', 'WheelTy
```

Columns: ['PurchaseID', 'PurchaseTimestamp', 'PurchaseDate', 'Auction', 'VehYear', 'Make', 'Color', 'Transmission', 'WheelTypeID', 'WheelType', 'VehOdo', 'Nationality', 'Size', 'TopThreeAmericanName', 'MMRAcquisitionAuctionAveragePrice', 'MMRAcquisitionAuctionCleanPrice', 'MMRAcquisitionRetailAveragePrice', 'MMRAcquisitonRetailCleanPrice', 'MMRCurrentAuctionCleanPrice', 'MMRCurrentRetailAveragePrice', 'MMRCurrentRetailCleanPrice', 'MMRCurrentRetailCleanPrice', 'MMRCurrentRetailRatio', 'PRIMEUNIT', 'AUCGUART', 'VNST', 'VehBCost', 'IsOnlineSale', 'WarrantyCost', 'ForSale', 'IsBadBuy']

In [4]:

```
print("Number of Observations: ", len(df))
```

Number of Observations: 41476

In [5]:

```
proportionOfKicks = len(df[df['IsBadBuy'] == 1]) / len(list(df['IsBadBuy']))
print("The proportion of kicks: ", proportionOfKicks)
```

The proportion of kicks: 0.1294965763333012

2. Did you have to fix any data quality problems? Detail them.

In [6]:

```
#### PREPROCESSING STATEGY
NEW STATEGY = True
ResamplingMethod = 'rus' #['ros', 'rus']
if NEW STATEGY:
    print("Using New Preprocessing Strategy")
    using cat = False
    categorial cols = ['Auction', 'VehYear', 'Make', 'Color', 'Transmission', 'Wh
eelTypeID', 'WheelType', 'Nationality', 'Size', 'TopThreeAmericanName','PRIMEUNI
T', 'AUCGUART', 'VNST', 'IsOnlineSale', 'ForSale'] # Replaced by the most common
    interval cols = ['VehOdo','MMRAcquisitionAuctionAveragePrice','MMRAcquisitio
nAuctionCleanPrice'.'MMRAcquisitionRetailAveragePrice'.'MMRAcquisitonRetailClean
Price','VehBCost','WarrantyCost' ]
    drop cols = ['PurchaseID', 'PurchaseDate', 'PurchaseTimestamp']
    questionMark data = ['MMRCurrentAuctionAveragePrice', 'MMRCurrentAuctionClean
Price', 'MMRCurrentRetailAveragePrice', 'MMRCurrentRetailCleanPrice', 'MMRCurrentRe
tailRatio']
    replaced vals = ['?', '#VALUE!']
    if using cat:
        categorial cols += questionMark data
        print("See [MMRCurrentAuctionAveragePrice" +
               "MMRCurrentAuctionCleanPrice, MMRCurrentRetailAveragePrice," +
               " MMRCurrentRetailCleanPrice, MMRCurrentRetailRatio] as Categorial
Data")
    else:
        interval cols += questionMark data
        print("See [MMRCurrentAuctionAveragePrice" +
               "MMRCurrentAuctionCleanPrice, MMRCurrentRetailAveragePrice," +
               " MMRCurrentRetailCleanPrice, MMRCurrentRetailRatio] as Interval D
ata")
else:
    print("Using Old Preprocessing Strategy")
    drop cols = ['PurchaseID', 'PurchaseDate']
    categorial_cols = ['Auction', 'VehYear', 'Make', 'Color', 'Transmission','Wh
eelTypeID', 'WheelType', 'Nationality', 'Size', 'TopThreeAmericanName', 'PRIMEUNI
T', 'AUCGUART', 'VNST', 'IsOnlineSale', 'ForSale'] # Replaced by the most common
interval_cols = ['PurchaseTimestamp', 'VehOdo','MMRAcquisitionAuctionAverage
Price','MMRAcquisitionAuctionCleanPrice','MMRAcquisitionRetailAveragePrice','MMR
AcquisitonRetailCleanPrice', 'MMRCurrentAuctionAveragePrice', 'MMRCurrentAuctionCl
eanPrice','MMRCurrentRetailAveragePrice','MMRCurrentRetailCleanPrice','MMRCurren
tRetailRatio', 'VehBCost', 'WarrantyCost' ] # Replaced by the mean
    replaced vals = ['?', '#VALUE!']
print("Total null before Replacing: ", df.isnull().sum().sum())
```

```
Using New Preprocessing Strategy
See [MMRCurrentAuctionAveragePriceMMRCurrentAuctionCleanPrice, MMRCurrentRetailAveragePrice, MMRCurrentRetailCleanPrice, MMRCurrentRetailRatio] as Categorial Data
Total null before Replacing: 1691
```

In [7]:

```
def printColumnInfo():
   Display the information of this Dataframe
   for colName in df.columns:
      print("========== " + str(colName) + " =========
===")
      print("-----")
      print(df[colName][:5])
      print("-----")
      print(df[colName].describe())
      print("-----")
      commonList = list(df[colName].value_counts().keys())
      if len(commonList) > 100:
         print("Five Most Common: ", commonList[:5])
      else:
         print("Count List: \n", df[colName].value_counts())
      print("Num of NULL: ", df[colName].isnull().sum())
      for rep in replaced vals:
         print("Number of "+str(rep)+" : " + str(len(df[df[colName] == rep
])))
printColumnInfo()
```

```
----- FIRST FIVE ------
1
   1
2
   2
3
   3
4
   4
Name: PurchaseID, dtype: int64
----- DESCIRBE -----
      41476.000000
count
mean 20737.500000
std 11973.234219
         0.000000
min
    10368.750000
25%
      20737.500000
50%
75%
      31106.250000
      41475.000000
Name: PurchaseID, dtype: float64
----- COUNTS ------
Five Most Common: [2047, 11567, 15693, 13644, 3403]
Num of NULL: 0
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE ------
0
   1253232000
1
   1253232000
2
   1253232000
3
   1253232000
4
   1253232000
Name: PurchaseTimestamp, dtype: int64
----- DESCIRBE ------
count
mean
std
min
      4.147600e+04
      1.262260e+09
      1.796895e+07
      1.231114e+09
25%
      1.247530e+09
50%
      1.262045e+09
75%
      1.277770e+09
      1.293667e+09
max
Name: PurchaseTimestamp, dtype: float64
----- COUNTS -----
Five Most Common: [1235520000, 1259020800, 1234396800, 1264032000,
12870144001
Num of NULL: 0
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE -----
   18/09/2009 10:00
1
   18/09/2009 10:00
2
   18/09/2009 10:00
3
   18/09/2009 10:00
   18/09/2009 10:00
Name: PurchaseDate, dtype: object
----- DESCIRBE ------
               41476
count
                497
unique
       12/02/2009 10:00
top
                242
freq
Name: PurchaseDate, dtype: object
```

```
----- COUNTS -----
Five Most Common: ['12/02/2009 10:00', '24/11/2009 10:00', '25/02/2
009 10:00', '21/01/2010 10:00', '14/10/2010 10:00']
Num of NULL: 0
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE ------
0
   OTHER
1
   OTHER
2
   OTHER
3
   OTHER
4
   OTHER
Name: Auction, dtype: object
----- DESCIRBE -----
        41432
count
unique
top
       MANHEIM
         22168
freq
Name: Auction, dtype: object
----- COUNTS ------
Count List:
MANHEIM
        22168
ADESA
        11086
OTHER
        8178
Name: Auction, dtype: int64
Num of NULL: 44
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE ------
  2008.0
1
   2008.0
   2008.0
2
3
   2008.0
4
   2008.0
Name: VehYear, dtype: float64
----- DESCIRBE ------
count 41432.000000
mean
       2005.360615
         1.730587
std
min
       2001.000000
25%
       2004.000000
50%
       2005.000000
75%
       2007.000000
max
      2010.000000
Name: VehYear, dtype: float64
----- COUNTS ------
Count List:
2006.0
        9630
2005.0
       8682
2007.0
       6514
       5792
2004.0
2008.0
       4177
2003.0
       3554
2002.0
       1879
       816
2001.0
2009.0
        387
2010.0
         1
Name: VehYear, dtype: int64
Num of NULL: 44
```

```
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE ------
0
       DODGE
1
       DODGE
2
    CHRYSLER
3
   CHEVROLET
4
       DODGE
Name: Make, dtype: object
----- DESCIRBE -----
          41432
count
unique
             30
       CHEVROLET
top
freq
           9548
Name: Make, dtype: object
----- COUNTS -----
Count List:
CHEVR0LET
           9548
DODGE
           7385
FORD
           6458
CHRYSLER
           5259
          2355
PONTIAC
          1337
KIA
SATURN
          1245
NISSAN
           1186
JEEP
           985
HYUNDAI
           957
SUZUKI
           842
TOYOTA
           664
MITSUBISHI
           569
MAZDA
           532
MERCURY
           527
BUICK
           413
GMC
           351
HONDA
           263
OLDSMOBILE
           146
ISUZU
            82
SCION
            77
VOLKSWAGEN
            73
LINCOLN
            54
            27
INFINITI
ACURA
            19
            19
MINI
            17
SUBARU
CADILLAC
            17
LEXUS
            13
V0LV0
            12
Name: Make, dtype: int64
Num of NULL: 44
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE -----
0
      RED
1
      RED
2
   SILVER
3
      RED
4
   SILVER
Name: Color, dtype: object
----- DESCIRBE -----
```

```
41432
count
unique
           17
        SILVER
top
         8541
freq
Name: Color, dtype: object
----- COUNTS -----
Count List:
SILVER
           8541
WHITE
          6890
BLUE
          5855
BLACK
          4392
GREY
          4248
RED
          3661
GOLD
          3059
GREEN
          1796
MAROON
          1039
BEIGE
           894
ORANGE
           255
BROWN
           249
PURPLE
           205
YELLOW
           141
           136
0THER
NOT AVAIL
            65
            6
Name: Color, dtype: int64
Num of NULL: 44
Number of ?: 6
Number of #VALUE! : 0
============= Transmission ==================================
 ------ FIRST FIVE ------
0
   AUT0
1
    AUT0
2
    AUT0
3
    AUT0
    AUT0
Name: Transmission, dtype: object
----- DESCIRBE ------
        41432
count
unique
           4
        AUT0
top
freq
        39930
Name: Transmission, dtype: object
----- COUNTS -----
Count List:
AUT0
        39930
MANUAL
        1495
?
           6
Manual
           1
Name: Transmission, dtype: int64
Num of NULL: 44
Number of ?: 6
Number of #VALUE! : 0
------ FIRST FIVE ------
0
    2
    2
1
2
    2
3
    2
4
    2
Name: WheelTypeID, dtype: object
    ----- DESCIRBE
```

```
41432
count
          5
unique
          1
top
       20426
freq
Name: WheelTypeID, dtype: object
------ COUNTS ------
Count List:
1
    20426
2
   18791
?
    1775
3
     437
0
      3
Name: WheelTypeID, dtype: int64
Num of NULL: 44
Number of ? : 1775
Number of #VALUE! : 0
----- FIRST FIVE ------
0
   Covers
1
   Covers
2
   Covers
3
   Covers
4
   Covers
Name: WheelType, dtype: object
----- DESCIRBE ------
       41380
count
unique
top
       Alloy
freq
       20406
Name: WheelType, dtype: object
----- COUNTS -----
Count List:
Alloy
        20406
Covers
        18761
        1777
         436
Special
Name: WheelType, dtype: int64
Num of NULL: 96
Number of ? : 1777
Number of #VALUE! : 0
----- FIRST FIVE ------
0
   51099.0
1
   48542.0
2
   46318.0
3
   50413.0
4
   50199.0
Name: VehOdo, dtype: float64
----- DESCIRBE ------
       41432.000000
count
       71300.010427
mean
       14724.041171
std
        577.000000
min
25%
       61578.000000
50%
       73128.500000
75%
       82259.250000
      480444.000000
Name: VehOdo, dtype: float64
----- COUNTS -----
Five Most Common: [84675.0, 85884.0, 67464.0, 72101.0, 79600.0]
Num of NULL:
```

file:///home/chihcheng/Downloads/Assignment1-NewStrUsingCatRUS.html

```
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE -----
0
   AMERICAN
1
   AMERICAN
2
   AMERICAN
3
   AMERICAN
4
   AMERICAN
Name: Nationality, dtype: object
----- DESCIRBE ------
         41432
count
unique
            6
       AMERICAN
top
freq
         34616
Name: Nationality, dtype: object
----- COUNTS -----
Count List:
AMERICAN
              34616
OTHER ASIAN
              4474
TOP LINE ASIAN
              2110
USA
              125
OTHER
              104
?
                3
Name: Nationality, dtype: int64
Num of NULL: 44
Number of ?: 3
Number of #VALUE! : 0
----- FIRST FIVE ------
    MEDIUM
0
1
    MEDIUM
2
    MEDIUM
3
   COMPACT
4
   MEDIUM
Name: Size, dtype: object
----- DESCIRBE ------
count 41432
unique
          13
       MEDIUM
top
       17540
freq
Name: Size, dtype: object
----- COUNTS -----
Count List:
           17540
MEDIUM
           4968
LARGE
MEDIUM SUV
           4569
COMPACT
           4035
VAN
           3367
LARGE TRUCK
           1897
SMALL SUV
           1332
SPECIALTY
            998
CR0SS0VER
            974
LARGE SUV
            830
SMALL TRUCK
           494
SP0RTS
            425
?
              3
Name: Size, dtype: int64
Num of NULL: 44
Number of ? : 3
Number of #VALUE! : 0
```

```
========== TopThreeAmericanName ================
----- FIRST FIVE ------
  CHRYSLER
1
   CHRYSLER
2
   CHRYSLER
3
       GM
4
   CHRYSLER
Name: TopThreeAmericanName, dtype: object
----- DESCIRBE -----
count
       41432
         5
unique
top
         GM
freq
       14075
Name: TopThreeAmericanName, dtype: object
----- COUNTS ------
Count List:
GM
        14075
CHRYSLER
        13627
FORD 
         7039
OTHER
         6688
Name: TopThreeAmericanName, dtype: int64
Num of NULL: 44
Number of ?:3
Number of #VALUE! : 0
  ------ FIRST FIVE -------
0
   8566
1
   8566
2
   8835
3
   7165
4
   8566
Name: MMRAcquisitionAuctionAveragePrice, dtype: object
----- DESCIRBE ------
      41416
count
       9271
unique
          0
top
freq
        502
Name: MMRAcquisitionAuctionAveragePrice, dtype: object
----- COUNTS -----
Five Most Common: ['0', '5480', '6311', '7811', '7644']
Num of NULL: 60
Number of ?: 7
Number of #VALUE! : 0
========= MMRAcquisitionAuctionCleanPrice ========
0
   9325
1
   9325
2
   9428
3
   7770
4
Name: MMRAcquisitionAuctionCleanPrice, dtype: object
----- DESCIRBE ------
       41429
count
       10010
unique
          0
top
        415
freq
Name: MMRAcquisitionAuctionCleanPrice, dtype: object
----- COUNTS ------
```

```
Five Most Common: ['0', '6461', '7450', '1', '8258']
Num of NULL: 47
Number of ? : 7
Number of #VALUE! : 0
========= MMRAcquisitionRetailAveragePrice ========
----- FIRST FIVE ------
    9751
1
    9751
2
   10042
3
    8238
4
    9751
Name: MMRAcquisitionRetailAveragePrice, dtype: object
----- DESCIRBE -----
count
       41429
       11070
unique
top
          0
freq
         502
Name: MMRAcquisitionRetailAveragePrice, dtype: object
----- COUNTS -----
Five Most Common: ['0', '6418', '7316', '11114', '8756']
Num of NULL: 47
Number of ?:7
Number of #VALUE! : 0
  ----- FIRST FIVE ------
   10571
1
   10571
2
   10682
3
    8892
4
   10571
Name: MMRAcquisitonRetailCleanPrice, dtype: object
----- DESCIRBE ------
count
      41327
unique
       11583
          0
top
freq
         501
Name: MMRAcquisitonRetailCleanPrice, dtype: object
  ----- COUNTS -----
Five Most Common: ['0', '7478', '8546', '11562', '10103']
Num of NULL: 149
Number of ?: 7
Number of #VALUE! : 0
============= MMRCurrentAuctionAveragePrice ==========
----- FIRST FIVE ------
   7781
1
   8568
2
   8137
3
   7074
4
   7857
Name: MMRCurrentAuctionAveragePrice, dtype: object
----- DESCIRBE -----
       41429
count
        9183
unique
top
          0
         287
Name: MMRCurrentAuctionAveragePrice, dtype: object
----- COUNTS -----
Five Most Common: ['0', '?', '5480', '6311', '7269']
```

```
Num of NULL: 47
Number of ? : 184
Number of #VALUE! : 0
============ MMRCurrentAuctionCleanPrice ===========
 0
   8545
1
   9325
2
   8733
3
   7629
4
   8711
Name: MMRCurrentAuctionCleanPrice, dtype: object
----- DESCIRBE ------
      41429
count
unique
       9890
top
          0
freq
        206
Name: MMRCurrentAuctionCleanPrice, dtype: object
----- COUNTS ---
Five Most Common: ['0', '?', '6461', '1', '7450']
Num of NULL: 47
Number of ?: 184
Number of #VALUE! : 0
------ FIRST FIVE ------
  11777
0
1
   9753
2
    9288
3
    8140
4
    8986
Name: MMRCurrentRetailAveragePrice, dtype: object
----- DESCIRBE -----
count
     41409
       10935
unique
top
          0
        287
freq
Name: MMRCurrentRetailAveragePrice, dtype: object
----- COUNTS -----
Five Most Common: ['0', '?', '6418', '7316', '8756']
Num of NULL: 67
Number of ? : 184
Number of #VALUE! : 0
------ FIRST FIVE -------
0
  12505
1
   10571
2
    9932
3
    8739
    9908
Name: MMRCurrentRetailCleanPrice, dtype: object
----- DESCIRBE ------
      41409
count
       11363
unique
top
        287
freq
Name: MMRCurrentRetailCleanPrice, dtype: object
----- COUNTS -----
Five Most Common: ['0', '?', '7478', '8546', '10103']
Num of NULL:
```

```
Number of ? : 184
Number of #VALUE! : 0
 ----- FIRST FIVE -----
  0.941783287
1
   0.922618485
2
   0.935159082
3
   0.931456688
   0.906943884
Name: MMRCurrentRetailRatio, dtype: object
----- DESCIRBE -----
count
       41116
       25870
unique
top
      #VALUE!
freq
         178
Name: MMRCurrentRetailRatio, dtype: object
----- COUNTS -----
Five Most Common: ['#VALUE!', '0.858250869', '0.856073017', '0.8666
73265', '0.949268378']
Num of NULL: 360
Number of ?: 0
Number of #VALUE! : 178
----- FIRST FIVE ------
0
1
   ?
2
  ?
3
   ?
4
Name: PRIMEUNIT, dtype: object
----- DESCIRBE ------
count 41432
         3
unique
top
freq
      39634
Name: PRIMEUNIT, dtype: object
----- COUNTS ------
Count List:
?
     39634
NO
     1764
YES
      34
Name: PRIMEUNIT, dtype: int64
Num of NULL: 44
Number of ? : 39634
Number of #VALUE! : 0
----- FIRST FIVE ------
0
  ?
1
   ?
2
   ?
3
   ?
4
Name: AUCGUART, dtype: object
----- DESCIRBE ------
count
      41432
         3
unique
         ?
top
      39634
freq
Name: AUCGUART, dtype: object
----- COUNTS -----
```

```
Count List:
       39634
?
GREEN
       1754
         44
RED
Name: AUCGUART, dtype: int64
Num of NULL: 44
Number of ? : 39634
Number of #VALUE! : 0
------ FIRST FIVE ------
0
   NC
1
   NC
2
   NC
3
   NC
4
   NC
Name: VNST, dtype: object
----- DESCIRBE -----
count
       41432
unique
         31
         TX
top
freq
        9076
Name: VNST, dtype: object
----- COUNTS ------
Count List:
TX
     9076
FL
    5250
C0
    3623
NC
    3594
AZ
    3383
CA
    3268
0K
    2595
SC
    1662
TN
    1471
GA
    1287
VA
    1093
M0
     758
     700
PA
NV
     553
IN
     486
MS
     412
LA
     349
NJ
     317
NM
     239
KY
     230
ΑL
     179
ΙL
     165
UT
     165
WV
     137
WA
     136
0R
     136
NH
      97
      26
NE
0H
      25
ID
      14
NY
      6
Name: VNST, dtype: int64
Num of NULL: 44
Number of ?:0
Number of #VALUE! : 0
----- FIRST FIVE ------
```

```
0
   7800
1
   7800
2
   7800
3
   6000
4
   7800
Name: VehBCost, dtype: object
----- DESCIRBE ------
count
       41432
        1869
unique
        7500
top
        459
freq
Name: VehBCost, dtype: object
----- COUNTS -----
Five Most Common: ['7500', '6500', '7800', '7200', '7000']
Num of NULL: 44
Number of ?: 29
Number of #VALUE! : 0
  ============== IsOnlineSale ===============
------ FIRST FIVE -------
0
   0
1
   0
2
   0
3
   0
4
   0
Name: IsOnlineSale, dtype: object
----- DESCIRBE ------
       41432.0
count
unique
          8.0
          0.0
top
       31368.0
freq
Name: IsOnlineSale, dtype: float64
----- COUNTS ------
Count List:
0.0
      31368
0
      8572
1.0
       753
-1.0
       601
1
       134
?
        2
4.0
         1
2.0
         1
Name: IsOnlineSale, dtype: int64
Num of NULL: 44
Number of ?: 2
Number of #VALUE! : 0
----- FIRST FIVE ------
0
   920.0
1
   834.0
2
   834.0
3
   671.0
4
   920.0
Name: WarrantyCost, dtype: float64
----- DESCIRBE ------
      41432.000000
count
       1273.050758
mean
        599.188662
std
        462.000000
min
        834.000000
25%
50%
       1155.000000
       1623.000000
```

```
max
       7498.000000
Name: WarrantyCost, dtype: float64
----- COUNTS -----
Five Most Common: [920.0, 1974.0, 2152.0, 1215.0, 1389.0]
Num of NULL: 44
Number of ?: 0
Number of #VALUE! : 0
----- FIRST FIVE ------
1
   Yes
2
   Yes
3
   Yes
4
   Yes
Name: ForSale, dtype: object
----- DESCIRBE ------
count
       41476
unique
          6
top
        Yes
freq
       27402
Name: ForSale, dtype: object
----- COUNTS ------
Count List:
Yes
   27402
YES
     8544
     5524
yes
?
       3
       2
No
       1
0
Name: ForSale, dtype: int64
Num of NULL: 0
Number of ?:3
Number of #VALUE! : 0
------ FIRST FIVE ------
0
   0
1
   0
2
   0
3
   0
4
   0
Name: IsBadBuy, dtype: int64
----- DESCIRBE ------
count
      41476.000000
mean
         0.129497
         0.335753
std
         0.000000
min
25%
         0.000000
50%
         0.000000
75%
         0.000000
         1.000000
max
Name: IsBadBuy, dtype: float64
----- COUNTS -----
Count List:
    36105
1
    5371
Name: IsBadBuy, dtype: int64
Num of NULL: 0
Number of ?:0
Number of #VALUE! : 0
```

In [8]:

```
if NEW STATEGY:
    class filling method():
        MOST COMMON = "MOST COMMON"
        MEAN = "MEAN"
        CERTAIN VALUE = "CERTAIN VALUE"
    def replaceFunc(colName):
        for replaced, target in preprocessStrategy[colName]['replace pairs']:
            df[colName].replace(replaced, target, inplace=True)
    def removeOutlier(colName): # FOR THE INTERVAL ONLY
        qlobal df
        df = df[df[colName] < df[colName].guantile(0.999)]</pre>
    def replacingValueCol(colName):
        for replaced in preprocessStrategy[colName]['replaced vals']:
            print("In the Column: " + str(colName) + " : " + str(len(
                df[df[colName] == replaced])) + ", " + str(replaced) + "have bee
n replaced by null")
            # Replacing the null in this process #Inplacing for saving the memor
У
            df[colName].replace(replaced, float('nan'), inplace=True)
    def loweringCol(colName):
        df[colName] = df[colName].str.lower()
    def fillingTheNullValue(colName): # method can be ["MEAN", "MOST COMMON"]
        if preprocessStrategy[colName]['filling method'] == filling method.MEAN:
            df[colName] = df[colName].astype('float')
            df[colName].fillna(df[colName].astype(
                'float').mean(), inplace=True)
        elif preprocessStrategy[colName]['filling method'] == filling method.MOS
T COMMON:
            df[colName] = df[colName].astype('category')
            df[colName].fillna(df[colName].astype(
                 'category').describe()['top'], inplace=True)
        elif preprocessStrategy[colName]['filling method'] == filling method.CER
TAIN VALUE:
            df[colName] = df[colName].astype('category')
            df[colName] = df[colName].cat.add_categories(
                [preprocessStrategy[colName]['filling value']])
            df[colName].fillna(preprocessStrategy[colName]
                               ['filling value'], inplace=True)
    def filterOutRareValue(colName):
        def checkingKeepValue(v, savingValues):
            if v in savingValues:
                return v
            return "LESS FREQ"
        k = [v for v in df[colName].value counts().values if v >
             preprocessStrategy[colName]['min freq']]
        savingValues = df[colName].value counts().keys()[:len(k)]
        df[colName] = [checkingKeepValue(v, savingValues) for v in df[colName]]
```

```
def changeToType(colName):
    df[colName] = df[colName].astype(
        preprocessStrategy[colName]['changeToType'])
def newData prep(df):
    For Preprocessing through the whole dictionary
    df.drop(drop cols, axis=1, inplace=True)
    for colName in df.columns: # df.columns:
        print("Preprocess the col: " + colName)
        for stra in preprocessStrategy[colName]['strategies']:
            if not stra:
                continue
            print(stra)
            stra(colName)
    if not using cat:
        df['MMRCurrentRetailRatio'] = df['MMRCurrentRetailAveragePrice'] / \
            (df['MMRCurrentRetailCleanPrice']+le-8) # Prvent divided by 0
    return df
preprocessStrategy = defaultdict(dict)
preprocessStrategy['Auction'] = {
    "strategies":
            replacingValueCol,
            loweringCol,
            fillingTheNullValue,
        ],
    "replaced vals": ['?'],
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['VehYear'] = {
    "strategies":
        ſ
            fillingTheNullValue,
    "filling_method": filling_method.CERTAIN_VALUE,
    "filling value": "UNKNOWN VALUE"
}
preprocessStrategy['Make'] = {
    "strategies":
        [
            loweringCol,
            fillingTheNullValue,
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['Color'] = {
    "strategies":
        [
            loweringCol,
```

```
replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced vals": ['?'],
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['Transmission'] = {
    "strategies":
        [
            loweringCol,
            replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced_vals": ['?'],
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['WheelTypeID'] = {
    "strategies":
        [
            fillingTheNullValue,
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['WheelType'] = {
    "strategies":
        [
            loweringCol,
            fillingTheNullValue,
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['VehOdo'] = {
    "strategies":
        [
            fillingTheNullValue,
    "filling_method": filling_method.MEAN
}
preprocessStrategy['Nationality'] = { # Should I merge USA with AMERICAN?
    "strategies":
        Γ
            replaceFunc,
            loweringCol,
            replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced_vals": ['?'],
    "filling_method": filling_method.MOST_COMMON,
    "replace_pairs": [("USA", "AMERICAN")]
}
preprocessStrategy['Size'] = {
    "strategies":
        [
            loweringCol,
```

```
replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced vals": ['?'],
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['TopThreeAmericanName'] = {
    "strategies":
        [
            loweringCol,
            replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced vals": ['?'],
    "filling_method": filling_method.MOST_COMMON
}
preprocessStrategy['TopThreeAmericanName'] = {
    "strategies":
        Γ
            loweringCol,
            replacingValueCol,
            fillingTheNullValue,
    "replaced vals": ['?'],
    "filling method": filling method.MOST COMMON
}
preprocessStrategy['MMRAcquisitionAuctionAveragePrice'] = {
    "strategies":
        [
            replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced vals": ['?'],
    "filling method": filling method.MEAN
}
preprocessStrategy['MMRAcquisitionAuctionCleanPrice'] = {
    "strategies":
        Γ
            replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced_vals": ['?'],
    "filling_method": filling_method.MEAN
}
preprocessStrategy['MMRAcquisitionRetailAveragePrice'] = {
    "strategies":
        [
            replacingValueCol,
            fillingTheNullValue,
        ],
    "replaced vals": ['?'],
    "filling method": filling method.MEAN
}
preprocessStrategy['MMRAcquisitonRetailCleanPrice'] = {
```

```
"strategies":
       [
           replacingValueCol,
           fillingTheNullValue,
   "replaced vals": ['?'],
   "filling method": filling method.MEAN
}
int stra = {
   "strategies":
       [
           replacingValueCol,
           fillingTheNullValue,
   "replaced vals": ['?', '#VALUE!'], # GOT 184 '?'
   "filling method": filling method.MEAN,
}
cat stra = { # HOW DO WE DEAL WITH ? in this column
   "strategies":
       [
           filterOutRareValue,
           fillingTheNullValue,
         "replaced vals": ['?'], # GOT 184 '?'
   "filling method": filling method.CERTAIN VALUE,
   "filling value": 'NULL',
   "min freq": 50
}
preprocessStrategy['MMRCurrentAuctionAveragePrice'] \
   = preprocessStrategy['MMRCurrentAuctionCleanPrice'] \
   = preprocessStrategy['MMRCurrentRetailAveragePrice'] \
   = preprocessStrategy['MMRCurrentRetailCleanPrice'] \
   = preprocessStrategy['MMRCurrentRetailRatio'] \
   = cat stra if using cat else int stra
preprocessStrategy['PRIMEUNIT'] = { # HOW DO WE DEAL WITH ? in this column
   "strategies":
       [
           loweringCol,
           fillingTheNullValue,
         "replaced_vals": ['?'], # GOT 184 '?'
   "filling method": filling method.CERTAIN VALUE,
   "filling_value": 'NULL',
}
preprocessStrategy['AUCGUART'] = { # HOW DO WE DEAL WITH ? in this column
   "strategies":
       [
           loweringCol,
           fillingTheNullValue,
         "replaced vals": ['?'], # GOT 184 '?'
   "filling method": filling method.CERTAIN VALUE,
```

```
"filling_value": 'NULL',
    }
    preprocessStrategy['VNST'] = { # HOW DO WE DEAL WITH ? in this column
        "strategies":
            [
                loweringCol,
                fillingTheNullValue,
              "replaced vals": ['?'], # GOT 184 '?'
        "filling method": filling method.CERTAIN VALUE,
        "filling value": 'NULL',
    }
    preprocessStrategy['VehBCost'] = { # HOW DO WE DEAL WITH ? in this column
        "strategies":
            [
                replacingValueCol,
                fillingTheNullValue,
            ],
        "replaced vals": ['?'], # GOT 184 '?'
        "filling method": filling method.MEAN
    }
    preprocessStrategy['IsOnlineSale'] = { # HOW DO WE DEAL WITH ? in this colu
mn
        "strategies":
            [
                replacingValueCol,
                changeToType,
                fillingTheNullValue,
        "replaced vals": ['?', 2.0, 4.0], # GOT 184 '?'
        "filling method": filling method.MOST COMMON,
        "changeToType": 'float'
    }
    preprocessStrategy['WarrantyCost'] = { # HOW DO WE DEAL WITH ? in this colu
mn
        "strategies":
            [
                fillingTheNullValue,
        "replaced_vals": ['?'], # GOT 184 '?'
        "filling method": filling method.MEAN,
    }
    preprocessStrategy['ForSale'] = { # HOW DO WE DEAL WITH ? in this column
        "strategies":
            [
                loweringCol,
                replacingValueCol,
                fillingTheNullValue,
        "replaced_vals": ['?', 0], # GOT 184 '?'
        "filling method": filling method.MOST COMMON,
    }
    # HOW DO WE DEAL WITH ? in this column
    preprocessStrategy['IsBadBuy'] = {"strategies": [None]}
```

```
newData prep(df)
else:
    def data prep(df):
        For Preprocessing the Data (OLD METHOD)
        # Check the replaced values are not in the dataset
        for colName in df.columns:
            if colName in categorial cols:
                if colName == "IsOnlineSale":
                    df[colName] = df[colName].astype(
                         'float').astype('category')
                    df[colName].fillna(df[colName].astype(
                        'category').describe()['top'], inplace=True)
                # Try to lower the data if the data type is string
                try:
                    df[colName] = df[colName].str.lower()
                except:
                    print(colName. " can't be lowered")
                for replaced in replaced vals:
                    print("In the Column: " + str(colName) + ": " +
                          str(len(df[df[colName] == replaced])) + " -> " + str(r
eplaced))
                    df[colName].replace(replaced, float('nan'), inplace=True)
                df[colName] = df[colName].astype('category')
                # Replacing the null by the most common category
                df[colName].fillna(df[colName].astype(
                    'category').describe()['top'], inplace=True)
            if colName in interval cols:
                if colName == "MMRCurrentRetailRatio": # Dealing with this calc
ulated value at the last
                    continue
                for replaced in replaced vals:
                    print("In the Column: " + str(colName) + ": " +
                          str(len(df[df[colName] == replaced])) + " -> " + str(r
eplaced))
                    df[colName].replace(replaced, float('nan'), inplace=True)
                df[colName] = df[colName].astype('float')
                # Removing outlier
                df = df[df[colName] < df[colName].quantile(0.999)]
                # Replacing the null by the mean
                df[colName].fillna(df[colName].astype(
                    'float').mean(), inplace=True)
```

Preprocess the col: Auction <function replacingValueCol at 0x7fbaaa726158> In the Column: Auction: 0, ?have been replaced by null <function loweringCol at 0x7fbaaa726d90> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: VehYear <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: Make <function loweringCol at 0x7fbaaa726d90> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: Color <function loweringCol at 0x7fbaaa726d90> <function replacingValueCol at 0x7fbaaa726158> In the Column: Color: 6, ?have been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: Transmission <function loweringCol at 0x7fbaaa726d90> <function replacingValueCol at 0x7fbaaa726158> In the Column: Transmission: 6, ?have been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: WheelTvpeID <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: WheelType <function loweringCol at 0x7fbaaa726d90> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: VehOdo <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: Nationality <function replaceFunc at 0x7fbaaa726488> <function loweringCol at 0x7fbaaa726d90> <function replacingValueCol at 0x7fbaaa726158> In the Column: Nationality: 3, ?have been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: Size <function loweringCol at 0x7fbaaa726d90> <function replacingValueCol at 0x7fbaaa726158> In the Column: Size: 3, ?have been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: TopThreeAmericanName <function loweringCol at 0x7fbaaa726d90> <function replacingValueCol at 0x7fbaaa726158> In the Column: TopThreeAmericanName : 3, ?have been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRAcquisitionAuctionAveragePrice <function replacingValueCol at 0x7fbaaa726158> In the Column: MMRAcquisitionAuctionAveragePrice: 7, ?have been rep laced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRAcquisitionAuctionCleanPrice <function replacingValueCol at 0x7fbaaa726158> In the Column: MMRAcquisitionAuctionCleanPrice : 7, ?have been repla ced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRAcquisitionRetailAveragePrice <function replacingValueCol at 0x7fbaaa726158> In the Column: MMRAcquisitionRetailAveragePrice: 7, ?have been repl aced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRAcquisitonRetailCleanPrice <function replacingValueCol at 0x7fbaaa726158> In the Column: MMRAcquisitonRetailCleanPrice: 7, ?have been replace

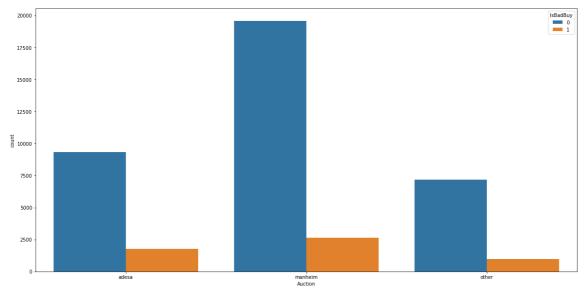
d by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRCurrentAuctionAveragePrice <function filterOutRareValue at 0x7fbaaaf3a8c8> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRCurrentAuctionCleanPrice <function filterOutRareValue at 0x7fbaaaf3a8c8> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRCurrentRetailAveragePrice <function filterOutRareValue at 0x7fbaaaf3a8c8> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRCurrentRetailCleanPrice <function filterOutRareValue at 0x7fbaaaf3a8c8> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: MMRCurrentRetailRatio <function filterOutRareValue at 0x7fbaaaf3a8c8> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: PRIMEUNIT <function loweringCol at 0x7fbaaa726d90> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: AUCGUART <function loweringCol at 0x7fbaaa726d90> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: VNST <function loweringCol at 0x7fbaaa726d90> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: VehBCost <function replacingValueCol at 0x7fbaaa726158> In the Column: VehBCost: 29, ?have been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: IsOnlineSale <function replacingValueCol at 0x7fbaaa726158> In the Column: IsOnlineSale : 2, ?have been replaced by null In the Column: IsOnlineSale : 1, 2.0have been replaced by null In the Column: IsOnlineSale : 1, 4.0have been replaced by null <function changeToType at 0x7fbaaaf3a9d8> <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: WarrantyCost <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: ForSale <function loweringCol at 0x7fbaaa726d90> <function replacingValueCol at 0x7fbaaa726158> In the Column: ForSale : 3, ?have been replaced by null In the Column: ForSale : 0, Ohave been replaced by null <function fillingTheNullValue at 0x7fbaaa7260d0> Preprocess the col: IsBadBuy

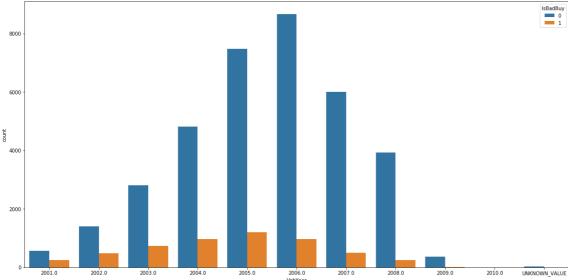
3. Can you identify any clear patterns by initial exploration of the data using histogram or box plot?

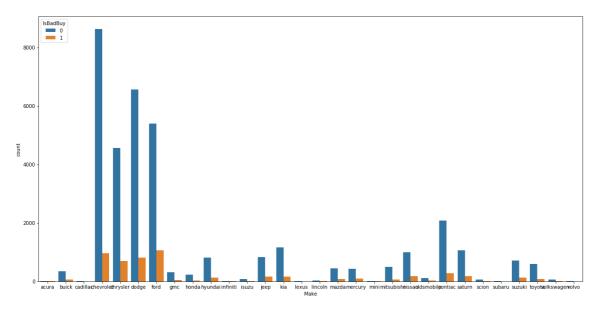
In [9]:

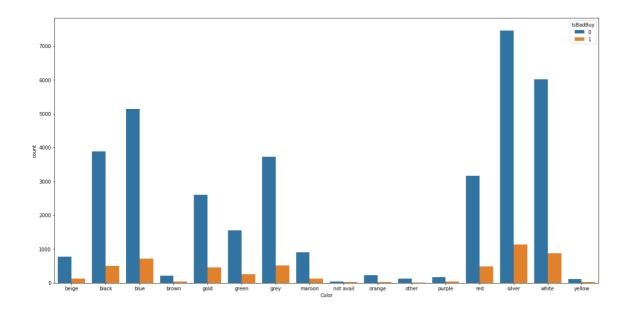
In [10]:

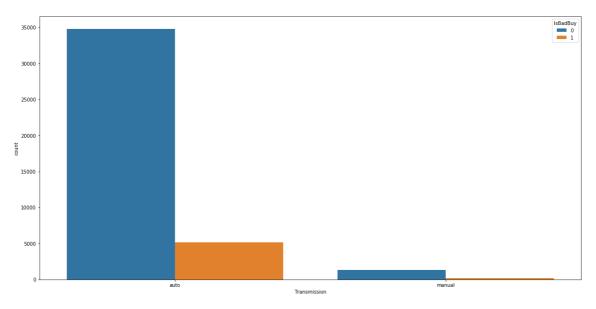
plotAllCols(df)

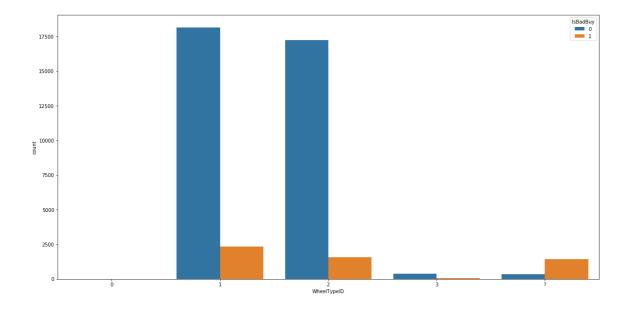


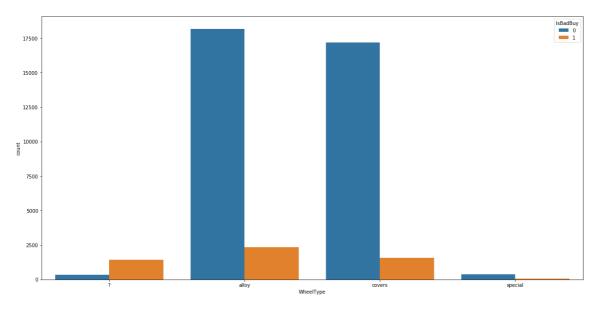


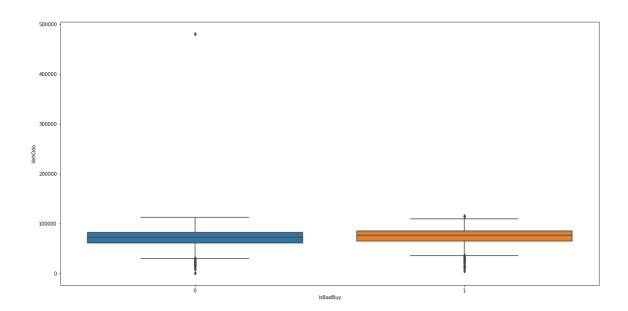


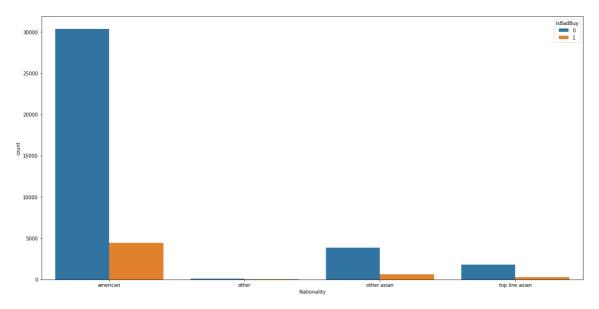


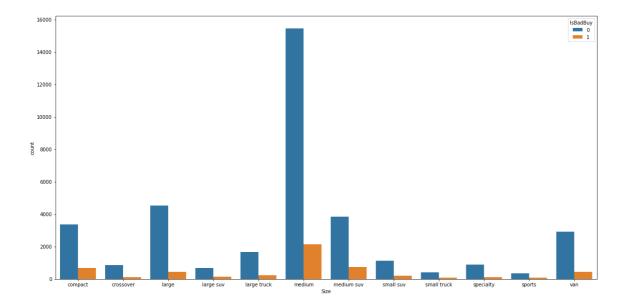


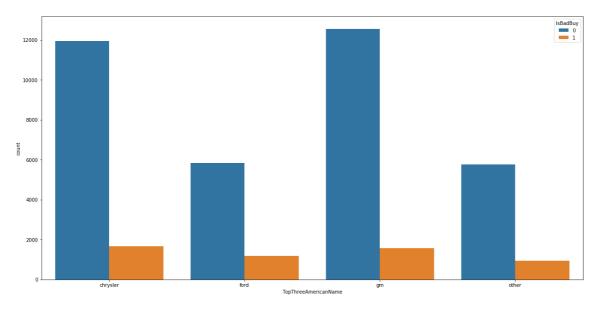


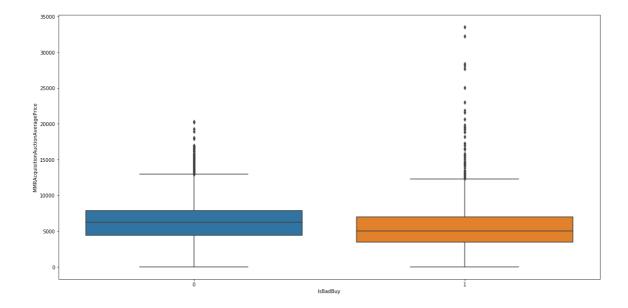


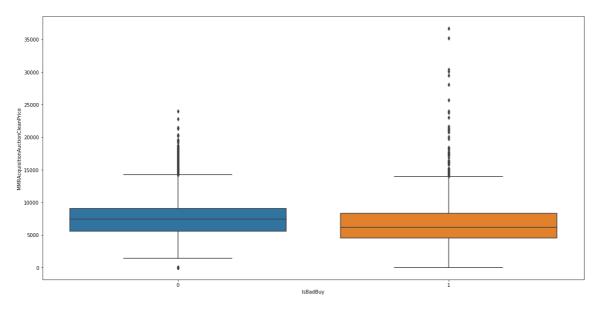


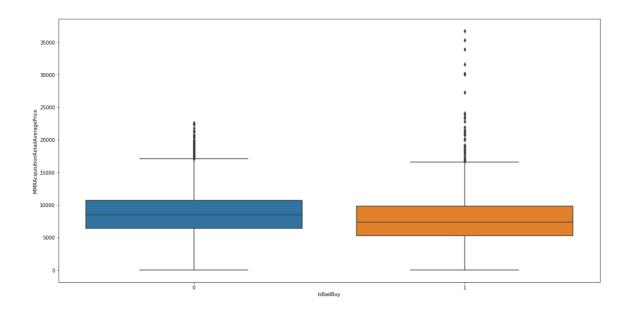


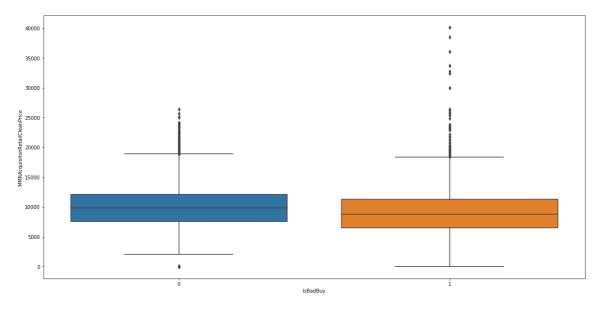


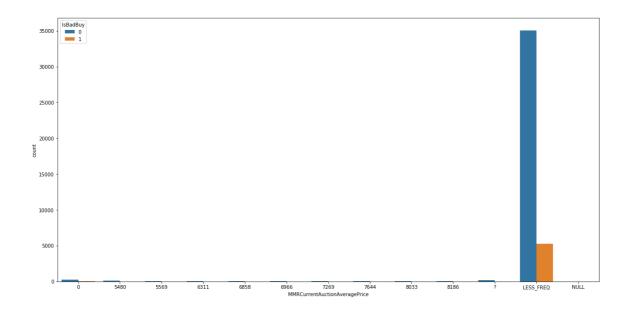


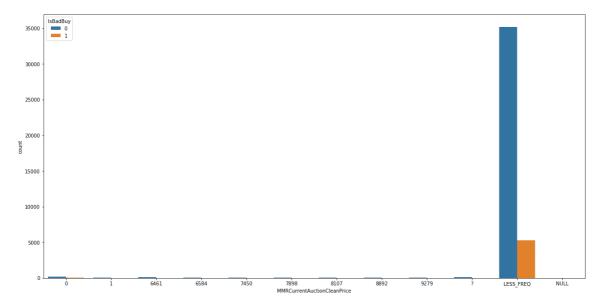


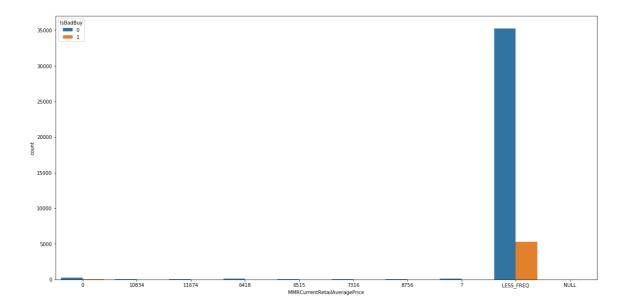


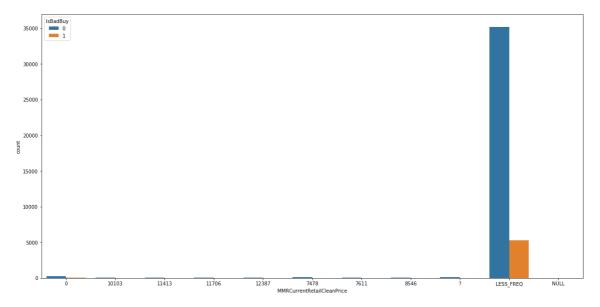


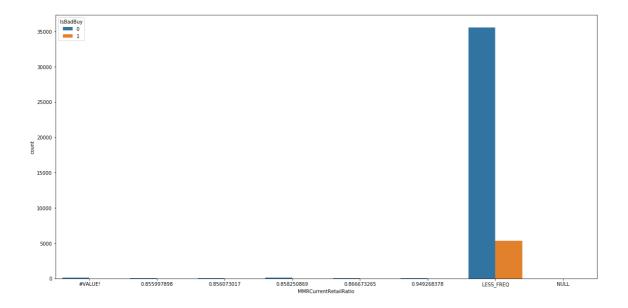


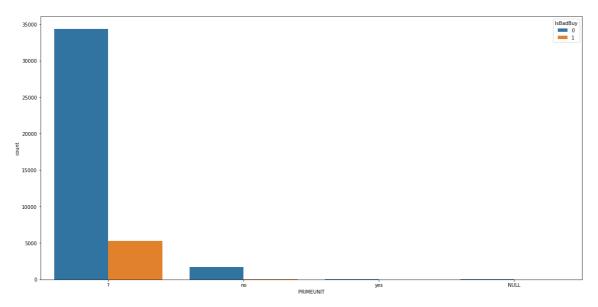


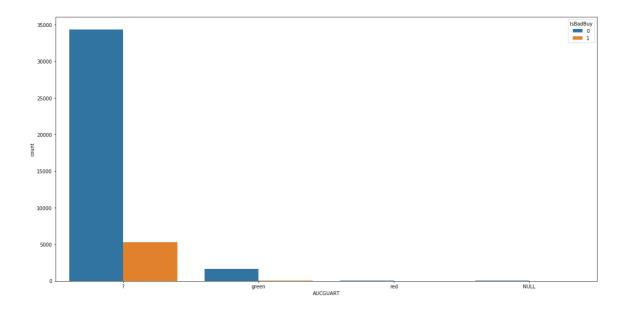


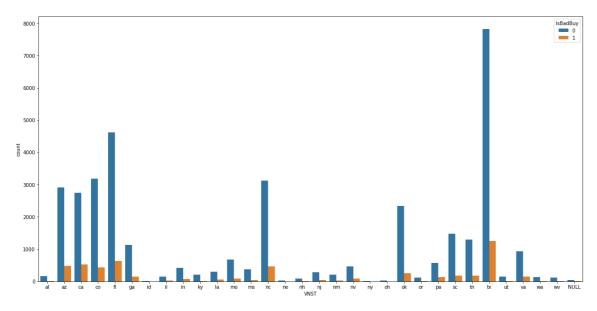


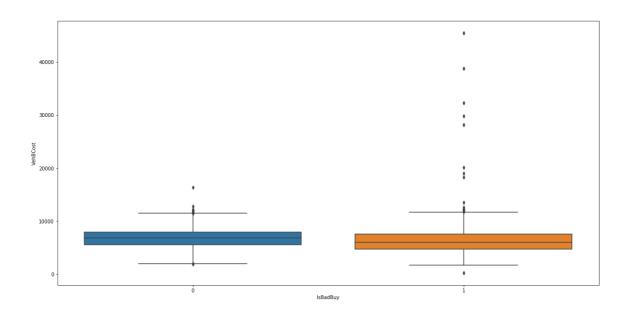


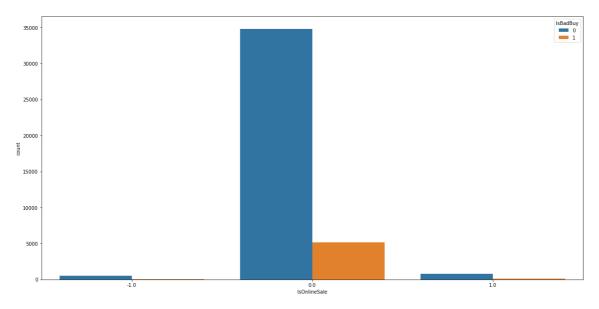


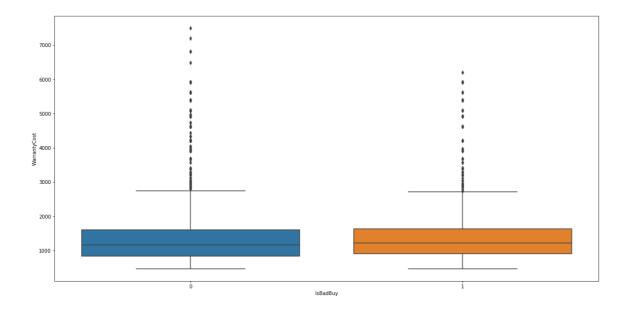


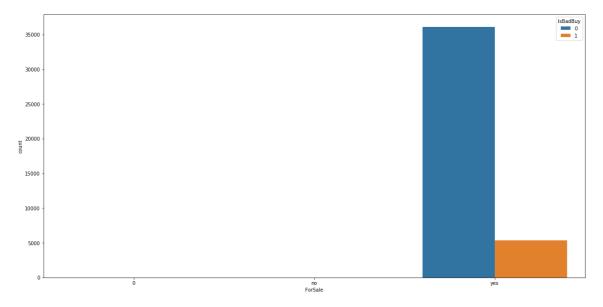












<Figure size 1440x720 with 0 Axes>

4. What variables did you include in the analysis and what were their roles and measurement level set? Justify your choice

In []:			

5. What distribution scheme did you use? What data partitioning allocation did you set? Explain your selection.

In [11]:

```
# Change to the dummy
df = pd.get dummies(df)
feature names = df.drop("IsBadBuy", axis=1).columns
print("Num of Features:")
### Split to the training and test set.
# The test size is 3%
\# v = df['IsBadBuv']
\# X = df.drop(['IsBadBuy'], axis=1)
# X mat = X.as matrix()
# X_train, X_test, y_train, y_test = train_test_split(X_mat, y, test_size=0.3, s
tratify=y, random state=rs)
X train, X test, y train, y test = train test split(df.drop("IsBadBuy", axis=1),
df['IsBadBuy'], test size=0.3, stratify=df['IsBadBuy'], random state=rs)
if ResamplingMethod == 'ros':
    print("Using ROS Resmapling")
    ros = RandomOverSampler(random state=rs)
   X train, y train = ros.fit resample(X train, y train)
elif ResamplingMethod == 'rus':
    print("Using RUS Resmapling")
    rus = RandomUnderSampler(random state=rs)
   X train, y train = rus.fit resample(X train, y train)
    print("No Resampling Method Used")
Num of Features:
```

Num of Features: Using RUS Resmapling

In [12]:

```
print("Number of Training: ", len(X_train))
print("Number of Test: ", len(X_test) )
```

Number of Training: 7520 Number of Test: 12443

Task 2. Predictive Modeling Using Decision Trees

1. Python: Build a decision tree using the default setting.

In [13]:

```
def printLRTopImportant(model, top = 5):
   coef = model.coef [0]
   indices = np.argsort(np.absolute(coef))
   indices = np.flip(indices, axis=0)
   indices = indices[:top]
   for i in indices:
        print(feature names[i], ':', coef[i])
def analyse feature importance(dm model, feature names, n to display=20):
   # grab feature importances from the model
   importances = dm model.feature importances
   # sort them out in descending order
   indices = np.argsort(importances)
   indices = np.flip(indices, axis=0)
   # limit to 20 features, you can leave this out to print out everything
   indices = indices[:n to display]
    for i in indices:
        print(feature names[i], ':', importances[i])
def visualize decision tree(dm model, feature names, save name):
   dotfile = StringIO()
   export graphviz(dm model, out file=dotfile, feature names=feature names)
   graph = pydot.graph from dot data(dotfile.getvalue())
   graph[0].write png(save name) # saved in the following file
```

In [14]:

a. What is the classification accuracy on training and test datasets?

In [15]:

```
print("Train accuracy:", model.score(X_train, y_train))
print("Test accuracy:", model.score(X_test, y_test))
y_pred = model.predict(X_test)
print(classification_report(y_test, y_pred))
confusion_matrix(y_test, y_pred) ## Confusion Matrix on the TestSet
```

```
Train accuracy: 0.9998670212765958
Test accuracy: 0.629590934662059
```

	precision	recall	f1-score	support
0	0.92	0.63	0.75	10832
1	0.20	0.61	0.30	1611
micro avg	0.63	0.63	0.63	12443
macro avg	0.56	0.62	0.52	12443
weighted avg	0.82	0.63	0.69	12443

Out[15]:

```
array([[6852, 3980], [ 629, 982]])
```

b. What is the size of tree (i.e. number of nodes)?

In [16]:

```
print("Number of nodes: ",model.tree_.node_count)
```

Number of nodes: 3013

c. How many leaves are in the tree that is selected based on the validation dataset?

```
In [ ]:
```

d. Which variable is used for the first split? What are the competing splits for this first split?

```
In [17]:
```

```
visualize_decision_tree(model, df.drop("IsBadBuy", axis=1).columns, "Tree_Struc
t.png")
```

e. What are the 5 important variables in building the tree?

3/04/2019	Assignment1
In [18]:	
<pre>analyse_feature_importance(model,</pre>	<pre>df.drop("IsBadBuy", axis=1).columns, 5)</pre>
WheelTypeID_?: 0.134805855052287 VehBCost: 0.1192484018329195 VehOdo: 0.10392404388384845 MMRAcquisitionAuctionCleanPrice: MMRAcquisitonRetailCleanPrice: 0.	
f. Report if you see any evidence	of model overfitting.
In []:	
	g (i.e., only focus on changing the setting of ode) help improving the model? Answer the orming tree.
2. Python: Build another de GridSearchCV	cision tree tuned with

In []:			

In [19]:

```
# grid search CV
params = {'criterion': ['gini', 'entropy'],
           'max depth': list(range(1, 6000, 1000)) + [None],
           'splitter': ['best', 'random'],
           'min samples leaf': range(1, 4),
           'min_samples_split': [2, 0.5, 0.3],
           'max features':['auto','sqrt','log2', None],
           'class weight':['balanced', None]
         }
cv = GridSearchCV(param grid=params, estimator=DecisionTreeClassifier(random sta
te=rs), cv=3)
cv.fit(X train, y train)
Out[19]:
GridSearchCV(cv=3, error score='raise-deprecating',
       estimator=DecisionTreeClassifier(class weight=None, criterion
='gini', max depth=None,
            max features=None, max leaf nodes=None,
            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 stat
e=101,
            splitter='best'),
       fit params=None, iid='warn', n jobs=None,
param_grid={'criterion': ['gini', 'entropy'], 'max_depth':
[1, 1001, 2001, 3001, 4001, 5001, None], 'splitter': ['best', 'rando
m'], 'min_samples_leaf': range(1, 4), 'min_samples_split': [2, 0.5,
0.3], 'max features': ['auto', 'sqrt', 'log2', None], 'class weigh
t': ['balanced', None]},
       pre dispatch='2*n jobs', refit=True, return train score='war
n',
       scoring=None, verbose=0)
```

a. What is the classification accuracy on training and test datasets?

```
In [20]:
```

```
print("Train accuracy:", cv.score(X_train, y_train))
print("Test accuracy:", cv.score(X_test, y_test))

# test the best model
y_pred = cv.predict(X_test)
print(classification_report(y_test, y_pred))
# print parameters of the best model
print(cv.best_params_)

dt_model = cv.best_estimator_
```

```
Train accuracy: 0.6638297872340425
Test accuracy: 0.7328618500361649
```

		precision	recall	f1-score	support
	0	0.92	0.76	0.83	10832
	1	0.26	0.57	0.35	1611
micro	avg	0.73	0.73	0.73	12443
macro		0.59	0.66	0.59	12443
weighted		0.84	0.73	0.77	12443

```
{'class_weight': 'balanced', 'criterion': 'entropy', 'max_depth': 10
01, 'max_features': None, 'min_samples_leaf': 1, 'min_samples_spli
t': 0.3, 'splitter': 'best'}
```

b. What is the size of tree (i.e. number of nodes)? Is the size different from the maximal tree or the tree in the previous step? Why?

```
In [21]:
```

```
print("Number of nodes: ", cv.best_estimator_.tree_.node_count)
Number of nodes: 11
```

c. How many leaves are in the tree that is selected based on the validation dataset?

```
In [ ]:
```

d. Which variable is used for the first split? What are the competing splits for this first split?

```
In [22]:
```

```
visualize_decision_tree(cv.best_estimator_, df.drop("IsBadBuy", axis=1).columns,
"Tree_Struct_CV.png")
```

e. What are the 5 important variables in building the tree?

In [23]:
<pre>analyse_feature_importance(cv.best_estimator_, df.drop("IsBadBuy", axis=1).colum ns, 5)</pre>
WheelTypeID_? : 0.74893803336981 VehBCost : 0.14713461692795504 VehYear_2008.0 : 0.05033636957077116 VehYear_2006.0 : 0.028044983434325217 VehYear_2007.0 : 0.025545996697138425
f. Report if you see any evidence of model overfitting.
In []:
g. What are the parameters used? Explain your choices. In []:
3. What is the significant difference do you see between these two decision tree models (steps 2.1 & 2.2)? How do they compare performance-wise? Explain why those changes may have happened. In []:
two decision tree models (steps 2.1 & 2.2)? How do they compare performance-wise? Explain why those changes may have happened.
two decision tree models (steps 2.1 & 2.2)? How do they compare performance-wise? Explain why those changes may have happened.
two decision tree models (steps 2.1 & 2.2)? How do they compare performance-wise? Explain why those changes may have happened. In []: 4. From the better model, can you identify which cars could potential be "kicks"? Can you provide some descriptive
two decision tree models (steps 2.1 & 2.2)? How do they compare performance-wise? Explain why those changes may have happened. In []: 4. From the better model, can you identify which cars could potential be "kicks"? Can you provide some descriptive summary of those cars?
two decision tree models (steps 2.1 & 2.2)? How do they compare performance-wise? Explain why those changes may have happened. In []: 4. From the better model, can you identify which cars could potential be "kicks"? Can you provide some descriptive summary of those cars?

Task 3. Predictive Modeling Using Regression

1. In preparation for regression, is any imputation of missing values needed for this data set? List the variables that needed this.

```
In [24]:
# We've already done this in the prep_data function
```

2. Apply transformation method(s) to the variable(s) that need it. List the variables that needed it

```
In [25]:
```

```
## Doing the log transformation
### Q: It's enoguh?
columns to transform = interval cols
def logTransformation(df):
    df log = df.copy()
    for col in columns to transform:
        df log[col] = \overline{df log[col].apply(lambda x: x+1)}
        df log[col] = df log[col].apply(np.log)
    return df log
df log = logTransformation(df)
X_train_log, X_test_log, y_train_log, y_test_log = train_test_split(df_log.drop
(['IsBadBuy'], axis=1), df log['IsBadBuy'], test size=0.3, stratify=df log['IsBa
dBuy']
,random state=rs)
# Standardise
scaler log = StandardScaler()
X_train_log = scaler_log.fit_transform(X_train_log, y_train_log)
X test log = scaler log.transform(X test log)
```

3. Build a regression model using the default regression method with all inputs. Once you done it, build another one and tune it using GridSearchCV. Answer the followings:

```
In [26]:
```

```
### Traing Logistic Regression
model = LogisticRegression(random state=rs)
model.fit(X train log, y train log)
Out[26]:
LogisticRegression(C=1.0, class weight=None, dual=False, fit interce
pt=True,
          intercept scaling=1, max iter=100, multi class='warn',
          n jobs=None, penalty='l2', random state=101, solver='war
n',
          tol=0.0001, verbose=0, warm start=False)
In [27]:
## GridSearch for Logistic Regression
params = {
    'C': [pow(10, x) for x in range(-4, 1)],
    'solver' : ['newton-cg', "lbfgs", "liblinear", "sag", "saga"],
    'max iter': [30, 50, 100],
    'warm start': [True, False],
    'class weight':['balanced', None]
}
cv = GridSearchCV(param grid=params, estimator=LogisticRegression(random state=r
s), cv=3, n jobs=-1)
cv.fit(X train log, y train log)
Out[27]:
GridSearchCV(cv=3, error score='raise-deprecating',
       estimator=LogisticRegression(C=1.0, class weight=None, dual=F
alse, fit intercept=True,
          intercept scaling=1, max iter=100, multi class='warn',
          n jobs=None, penalty='l2', random state=101, solver='war
n',
          tol=0.0001, verbose=0, warm start=False),
       fit_params=None, iid='warn', n_jobs=-1,
```

```
h. Name the regression function used.
```

scoring=None, verbose=0)

```
In [ ]:
```

onel},

n',

i. How much was the difference in performance of two models build, default and optimal?

param_grid={'C': [0.0001, 0.001, 0.01, 0.1, 1], 'solver': ['n

pre dispatch='2*n jobs', refit=True, return train score='war

ewton-cg', 'lbfgs', 'liblinear', 'sag', 'saga'], 'max_iter': [30, 5
0, 100], 'warm_start': [True, False], 'class_weight': ['balanced', N

```
In [28]:
```

```
print("Train accuracy:", model.score(X_train_log, y_train_log))
print("Test accuracy:", model.score(X_test_log, y_test_log))
print("GridSearch Train accuracy:", cv.score(X_train_log, y_train_log))
print("GridSearch Test accuracy:", cv.score(X_test_log, y_test_log))
```

Train accuracy: 0.8963593152619433 Test accuracy: 0.8982560475769509

GridSearch Train accuracy: 0.895945992491303 GridSearch Test accuracy: 0.8984167805191674

j. Show the set parameters for the best model. What are the parameters used? Explain your decision. What are the optimal parameters?

```
In [29]:
```

```
print("The best model parameters: ", cv.best_params_)
The best model parameters: {'C': 0.001, 'class_weight': None, 'max_
iter': 30, 'solver': 'newton-cg', 'warm_start': True}
```

k. Report which variables are included in the regression model.

```
In [ ]:
```

I. Report the top-5 important variables (in the order) in the model.

```
In [30]:
```

```
def printLRTopImportant(model, top = 5):
    coef = model.coef_[0]
    indices = np.argsort(np.absolute(coef))
    indices = np.flip(indices, axis=0)
    indices = indices[:top]
    for i in indices:
        print(feature_names[i], ':', coef[i])
```

In [31]:

```
printLRTopImportant(model, 5)

MMRAcquisitionAuctionAveragePrice : -0.7971823901149314
MMRAcquisitionRetailAveragePrice : 0.7882376918654318
WheelTypeID_? : 0.590062075011876
WheelTypeID_1 : -0.42595465288544654
WheelType covers : -0.3800420459666399
```

m. What is classification accuracy on training and test datasets?

In [32]:

```
y_pred = model.predict(X_test_log)
print("Classification Report: \n\n",classification_report(y_test_log, y_pred))

y_pred = cv.predict(X_test_log)
print("GridSearch Classification Report: \n\n",classification_report(y_test_log, y_pred))
log_reg_model = cv.best_estimator_
```

Classification Report:

		precision	recall	f1-score	support
	0	0.90	0.99	0.94	10832
	1	0.84	0.27	0.40	1611
micro	avg	0.90	0.90	0.90	12443
macro		0.87	0.63	0.67	12443
weighted		0.89	0.90	0.87	12443

GridSearch Classification Report:

		precision	recall	f1-score	support
	0	0.90	0.99	0.94	10832
	1	0.84	0.27	0.40	1611
micro	avg	0.90	0.90	0.90	12443
macro	avg	0.87	0.63	0.67	12443
weighted	avg	0.89	0.90	0.87	12443

n. Report any sign of overfitting.

In [33]:

```
## The GridSearch Precision and Recall is weird
```

4. Build another regression model using the subset of inputs selected by RFE and selection by model method. Answer the followings:

In [34]:

```
rfe = RFECV(estimator = LogisticRegression(random_state=rs), cv=3)
rfe.fit(X_train_log, y_train_log)
X_train_rfe = rfe.transform(X_train_log)
X_test_rfe = rfe.transform(X_test_log)

selectmodel = SelectFromModel(dt_model, prefit=True)
X_train_sel_model = selectmodel.transform(X_train_log)
X_test_sel_model = selectmodel.transform(X_test_log)
```

a. Report which variables are included in the regression model.

```
In [35]:
```

```
print("Original feature set", X train.shape[1])
print("Number of RFE-selected features: ", rfe.n features )
print("Number of selectFromModel features: ", X train sel model.shape[1])
Original feature set 198
Number of RFE-selected features: 69
Number of selectFromModel features:
In [36]:
print("The RFE-selected features: \n\n", list(compress(feature names, rfe.suppor
t )))
print("\n\n")
print("The SelectFromModel features: \n\n",list(compress(feature names, selectmo
del.get support())))
```

The RFE-selected features:

['VehOdo', 'MMRAcquisitionAuctionAveragePrice', 'MMRAcquisitionAuct $ion Clean Price', \ 'MMRAcquisition Retail Average Price', \ 'MMRAcquisiton Retail Average Price', \ 'MMRAcquisition Retail Average Price', \ 'MMRAcquisition$ tailCleanPrice', 'VehBCost', 'WarrantyCost', 'VehYear 2001.0', 'VehY ear_2002.0', 'VehYear_2003.0', 'VehYear_2004.0', 'VehYear_2005.0', 'VehYear_2008.0', 'Make_honda', 'Make_nissan', 'Make_toyota', 'Make_ volvo', 'Color_other', 'WheelTypeID_1', 'WheelTypeID_3', 'WheelTypeI D_?', 'WheelType_?', 'WheelType_alloy', 'WheelType_covers', 'WheelTy pe_special', 'Nationality_top line asian', 'Size_large', 'Size_large
suv', 'Size_medium suv', 'Size_van', 'TopThreeAmericanName_gm', 'MMR CurrentAuctionAveragePrice 5480', 'MMRCurrentAuctionAveragePrice 556 9', 'MMRCurrentAuctionAveragePrice 6311', 'MMRCurrentAuctionAverageP rice 7269', 'MMRCurrentAuctionAveragePrice_7644', 'MMRCurrentAuction AveragePrice 8186', 'MMRCurrentAuctionCleanPrice 6461', 'MMRCurrentA uctionCleanPrice 6584', 'MMRCurrentAuctionCleanPrice 7898', 'MMRCurr entRetailAveragePrice_10834', 'MMRCurrentRetailAveragePrice_11674', 'MMRCurrentRetailAveragePrice_6418', 'MMRCurrentRetailAveragePrice_6 515', 'MMRCurrentRetailAveragePrice 7316', 'MMRCurrentRetailAverageP rice 8756', 'MMRCurrentRetailCleanPrice 10103', 'MMRCurrentRetailCle tailRatio 0.856073017', 'MMRCurrentRetailRatio 0.858250869', 'MMRCur rentRetailRatio_0.866673265', 'MMRCurrentRetailRatio_0.949268378', 'MMRCurrentRetailRatio_LESS_FREQ', 'PRIMEUNIT_?', 'PRIMEUNIT_no', UCGUART_?', 'VNST_fl', 'VNST_id', 'VNST_ky', 'VNST_nc', 'VNST_ne', 'VNST_or', 'VNST_pa', 'VNST_tn']

The SelectFromModel features:

```
['VehBCost', 'VehYear 2006.0', 'VehYear 2007.0', 'VehYear 2008.0',
'WheelTypeID ?']
```

b. Report the top-5 important variables (in the order) in the model.

In [37]:

```
params = {
    'C': [pow(10, x) \text{ for } x \text{ in } range(-4, 1)],
    'solver' : ['newton-cg', "lbfgs", "liblinear", "sag", "saga"],
    'max iter': [30, 50, 100],
    'warm start': [True, False],
    'class weight':['balanced', None]
rfe cv = GridSearchCV(param grid=params, estimator=LogisticRegression(random sta
te=rs, verbose=True), cv=3, n jobs=-1)
rfe cv.fit(X train rfe, y train log)
selectModel cv = GridSearchCV(param grid=params, estimator=LogisticRegression(ra
ndom state=rs, verbose=True), cv=3, n jobs=-1)
selectModel cv.fit(X train sel model, y train log)
[Parallel(n jobs=1)]: Using backend SequentialBackend with 1 concurr
ent workers.
[Parallel(n jobs=1)]: Done 1 out of 1 | elapsed:
                                                            0.3s finishe
[LibLinear]
Out[37]:
GridSearchCV(cv=3, error score='raise-deprecating',
       estimator=LogisticRegression(C=1.0, class weight=None, dual=F
alse, fit intercept=True,
           intercept_scaling=1, max_iter=100, multi class='warn',
           n jobs=None, penalty='l2', random state=101, solver='war
n',
          tol=0.0001, verbose=True, warm start=False),
       fit_params=None, iid='warn', n_jobs=-1,
       param grid={'C': [0.0001, 0.001, 0.01, 0.1, 1], 'solver': ['n
ewton-cg', 'lbfgs', 'liblinear', 'sag', 'saga'], 'max_iter': [30, 5
0, 100], 'warm_start': [True, False], 'class_weight': ['balanced', N
one]},
       pre dispatch='2*n jobs', refit=True, return train score='war
n',
       scoring=None, verbose=0)
```

In [38]:

```
print("Top-5 important variables for RFE: \n")
printLRTopImportant(rfe_cv.best_estimator_, 5)
print("\n\n")
print("Top-5 important variables for selectModel \n")
printLRTopImportant(selectModel_cv.best_estimator_, 5)
```

Top-5 important variables for RFE:

```
MMRAcquisitionRetailAveragePrice: 0.5910445372774984 Color_not avail: -0.503177053104706 MMRAcquisitionAuctionAveragePrice: -0.4973269163098214 MMRAcquisitionAuctionCleanPrice: -0.4943539763541305 MMRAcquisitonRetailCleanPrice: 0.40966123480199057
```

Top-5 important variables for selectModel

```
MMRAcquisitonRetailCleanPrice: 0.23730179328439338
VehOdo: -0.06264868440183996
MMRAcquisitionRetailAveragePrice: -0.039661939311477705
MMRAcquisitionAuctionCleanPrice: -0.037192878242779864
MMRAcquisitionAuctionAveragePrice: -0.032088788617570585
```

c. What are the parameters used? Explain your choices. What are the optimal parameters? Which regression function is being used?

```
In [39]:
```

```
print("Optimal Parameters for RFE", rfe_cv.best_params_)
print("Optimal Parameters for selectModel", selectModel_cv.best_params_)

Optimal Parameters for RFE {'C': 1, 'class_weight': None, 'max_ite
r': 30, 'solver': 'lbfgs', 'warm_start': True}
Optimal Parameters for selectModel {'C': 0.0001, 'class_weight': None, 'max_iter': 30, 'solver': 'liblinear', 'warm_start': True}
```

d. Report any sign of overfitting

```
In [ ]:
```

e. What is classification accuracy on training and test datasets?

In [40]:

```
print("GridSearch Train accuracy:", cv.score(X_train_log, y_train_log))
print("GridSearch Test accuracy:", cv.score(X_test_log, y_test_log))
print("\n\nRFE:\n")
print("Train accuracy:", rfe_cv.score(X_train_rfe, y_train_log))
print("Test accuracy:", rfe_cv.score(X_test_rfe, y_test_log))
print("\n\nselectModel:\n")
print("Train accuracy:", selectModel_cv.score(X_train_sel_model, y_train_log))
print("Test accuracy:", selectModel_cv.score(X_test_sel_model, y_test_log))
```

GridSearch Train accuracy: 0.895945992491303 GridSearch Test accuracy: 0.8984167805191674

RFE:

Train accuracy: 0.8965659766472635 Test accuracy: 0.8987382464036004

selectModel:

Train accuracy: 0.8954637825922226 Test accuracy: 0.8980953146347344

f. Did it improve/worsen the performance? Explain why those changes may have happened

In [41]:

```
y_pred = rfe_cv.predict(X_test_rfe)
print("REF classification report: \n",classification_report(y_test, y_pred))
print("\n\n")
y_pred = selectModel_cv.predict(X_test_sel_model)
print("selectModel classification report: \n",classification_report(y_test, y_pred))
```

REF classific	ation report:			
	precision	recall	f1-score	support
Θ	0.90	0.99	0.94	10832
1	0.85	0.27	0.40	1611
micro avg	0.90	0.90	0.90	12443
macro avg	0.87	0.63	0.67	12443
weighted avg	0.89	0.90	0.87	12443

selectMod	del cl	assification precision	•	f1-score	support
	0	0.90	0.99	0.94	10832
	1	0.83	0.27	0.40	1611
micro	avg	0.90	0.90	0.90	12443
macro	avg	0.87	0.63	0.67	12443
weighted	avg	0.89	0.90	0.87	12443

Task4 - Predicting using neural network

1. Build a Neural Network model using the default setting. Answer the following:

```
In [42]:
```

```
model = MLPClassifier(random_state=rs)
model.fit(X_train_log, y_train_log)
```

Out[42]:

a. What is the network architecture?

```
In [43]:
```

```
def printMLPArchitecture(model):
    print("Number of Layers: ",model.n_layers_ )
    print("The First layer is Input Layer, and the last layer is the output laye
r")
    for i, w in enumerate(model.coefs_):
        print("{} Layer with hidden size {}".format(i+1, w.shape[0]))
        if (i+1) == len(model.coefs_):
            print("{} Layer with hidden size {}".format(i+2, w.shape[1]))
        print("The activation function: ", model.activation)
        printMLPArchitecture(model)
Number of Layers: 3
The First layers is Input Layers and the last layer is the output layer.
```

```
Number of Layers: 3
The First layer is Input Layer, and the last layer is the output lay er
1 Layer with hidden size 198
2 Layer with hidden size 100
3 Layer with hidden size 1
The activation function: relu
```

b. How many iterations are needed to train this network?

```
In [44]:
```

```
print("Number of iterations it ran: ", model.n_iter_)
Number of iterations it ran: 200
```

c. Do you see any sign of over-fitting?

```
In [45]:
```

```
# fig = plt.figure(figsize=(10, 5))
# plt.ylabel('Accuracy', fontsize=15)
# plt.xlabel('Number of iterations', fontsize=15)
# plt.title('Validation Accuracy', fontsize=20, fontweight ="bold")
# plt.plot(model.validation_scores_, label="Validation Accuracy")
```

d. Did the training process converge and resulted in the best model?

In [46]:

```
fig = plt.figure(figsize=(10, 5))
plt.ylabel('Loss',fontsize=15)
plt.xlabel('Number of iterations',fontsize=15)
plt.title('Training Loss',fontsize=20,fontweight ="bold")
plt.plot(model.loss_curve_, label="Training Loss")
### The Loss curve is still decreasing
```

Out[46]:

[<matplotlib.lines.Line2D at 0x7fbacc5b2748>]



e. What is classification accuracy on training and test datasets?

In [47]:

```
print("MLP Train accuracy:", model.score(X_train, y_train))
print("MLP Test accuracy:", model.score(X_test, y_test))
print("\n\n")
y_pred = model.predict(X_test)
print("MLP classification report: \n", classification_report(y_test, y_pred))
```

MLP Train accuracy: 0.5002659574468085 MLP Test accuracy: 0.8704492485734951

MLP classification report:

		precision	recall	f1-score	support
	0	0.87	1.00	0.93	10832
	1	0.00	0.00	0.00	1611
micro a	vg	0.87	0.87	0.87	12443
macro a	vg	0.44	0.50	0.47	12443
weighted a	va	0.76	0.87	0.81	12443

2. Refine this network by tuning it with GridSearchCV.

In [48]:

```
# Default
# params = {'hidden_layer_sizes': [(3,), (5,), (7,), (9,)], 'alpha': [0.01,0.00
1, 0.0001, 0.00001]}
params = [
    {
        'hidden layer sizes': [(128,)],
        'activation': ['logistic', 'relu','identity'],
        'solver' : ['adam',],
        'batch size': [ 64].
        'shuffle': [True],
        'learning rate init': [pow(10, x) \text{ for } x \text{ in } range(-4, -2)],
        'n iter no change': [10],
        'max iter':[200, 500],
        'warm start': [True, False],
    },
        'hidden layer sizes': [(128,)],
        'learning_rate' : ['constant', 'invscaling', 'adaptive'],
        'activation': ['logistic', 'relu','identity'],
        'solver' : ['sgd'],
        'shuffle': [True],
        'batch size': [64],
        'max iter':[200, 500],
        'learning_rate_init': [pow(10, x) for x in range(-4, -2)],
        'n_iter_no_change': [10],
        'warm start': [True, False],
    },
        'hidden layer sizes': [(128,)],
        'activation': ['logistic', 'relu', 'identity'],
        'solver' : ['lbfqs'],
        'max iter':[200, 500],
        'batch size': [64],
        'learning rate init': [pow(10, x) \text{ for } x \text{ in } range(-4, -2)],
        'n iter no change': [10],
        'warm start': [True, False],
    }
]
cv = GridSearchCV(param grid=params, estimator=MLPClassifier(random state=rs, ea
rly stopping = True, verbose=True), cv=3, n jobs=-1)
# cv = GridSearchCV(param grid=params, estimator=MLPClassifier(random state=rs,
early stopping=True, max iter = max iter, n iter no change = max iter), cv=3,
 n iobs=-1
cv.fit(X train log, y train log)
```

Iteration 1, loss = 0.33406174Validation score: 0.899449 Iteration 2, loss = 0.31403847Validation score: 0.899449 Iteration 3, loss = 0.31255767Validation score: 0.899449 Iteration 4, loss = 0.31177683Validation score: 0.899449 Iteration 5, loss = 0.31103730Validation score: 0.899449 Iteration 6, loss = 0.31010433Validation score: 0.899449 Iteration 7, loss = 0.30906946Validation score: 0.899449 Iteration 8, loss = 0.30817736Validation score: 0.900138 Iteration 9, loss = 0.30726278Validation score: 0.899449 Iteration 10, loss = 0.30637227Validation score: 0.899449 Iteration 11. loss = 0.30483040Validation score: 0.900138 Iteration 12, loss = 0.30360087Validation score: 0.900482 Iteration 13. loss = 0.30294773Validation score: 0.900138 Iteration 14, loss = 0.30116919Validation score: 0.899793 Iteration 15, loss = 0.29985837Validation score: 0.899105 Iteration 16, loss = 0.29817458Validation score: 0.899793 Iteration 17, loss = 0.29671322Validation score: 0.898416 Iteration 18, loss = 0.29506197Validation score: 0.900138 Iteration 19, loss = 0.29314780Validation score: 0.900482 Iteration 20, loss = 0.29144124Validation score: 0.898416 Iteration 21, loss = 0.28907336Validation score: 0.899793 Iteration 22, loss = 0.28694002Validation score: 0.898416 Iteration 23, loss = 0.28437917Validation score: 0.899449

Validation score did not improve more than tol=0.000100 for 10 conse cutive epochs. Stopping.

```
Out[48]:
```

```
GridSearchCV(cv=3, error_score='raise-deprecating',
       estimator=MLPClassifier(activation='relu', alpha=0.0001, batc
h size='auto', beta 1=0.9,
       beta 2=0.999, early stopping=True, epsilon=1e-08,
       hidden_layer_sizes=(100,), learning_rate='constant',
       learning rate init=0.001, max iter=200, momentum=0.9,
       n iter no change=10, nesterovs momentum=True, power t=0.5,
       random state=101, shuffle=True, solver='adam', tol=0.0001,
       validation fraction=0.1, verbose=True, warm start=False),
       fit params=None, iid='warn', n jobs=-1,
       param grid=[{'hidden layer sizes': [(128,)], 'activation':
['logistic', 'relu', 'identity'], 'solver': ['adam'], 'batch_size': [64], 'shuffle': [True], 'learning_rate_init': [0.0001, 0.001], 'n_i
ter no change': [10], 'max iter': [200, 500], 'warm start': [True, F
alse]}, {'hidden_layer_sizes': [(128,...[64], 'learning_rate_init':
[0.0001, 0.001], 'n iter no change': [10], 'warm start': [True, Fals
e]}],
       pre dispatch='2*n jobs', refit=True, return_train_score='war
n',
       scoring=None, verbose=0)
```

a. What is the network architecture?

```
In [49]:
```

```
print("Best Parameters of NN: ", cv.best_params_)

Best Parameters of NN: {'activation': 'logistic', 'batch_size': 64, 'hidden_layer_sizes': (128,), 'learning_rate_init': 0.001, 'max_ite r': 200, 'n_iter_no_change': 10, 'shuffle': True, 'solver': 'adam', 'warm_start': True}

In [50]:

printMLPArchitecture(cv.best_estimator_)

Number of Layers: 3
The First layer is Input Layer, and the last layer is the output lay er

1 Layer with hidden size 198
2 Layer with hidden size 128
3 Layer with hidden size 1
The activation function: logistic
```

b. How many iterations are needed to train this network?

```
In [51]:
```

```
print("Number of iterations it ran: ",cv.best_estimator_.n_iter_)
Number of iterations it ran: 23
```

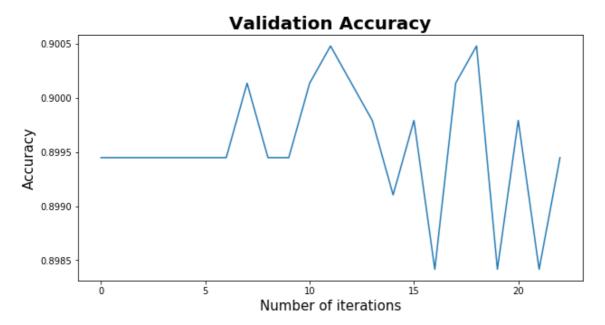
c. Sign of overfitting?

In [52]:

```
fig = plt.figure(figsize=(10, 5))
plt.ylabel('Accuracy',fontsize=15)
plt.xlabel('Number of iterations',fontsize=15)
plt.title('Validation Accuracy',fontsize=20,fontweight ="bold")
plt.plot(cv.best_estimator_.validation_scores_, label="Validation Accuracy")
```

Out[52]:

[<matplotlib.lines.Line2D at 0x7fbacc6306a0>]



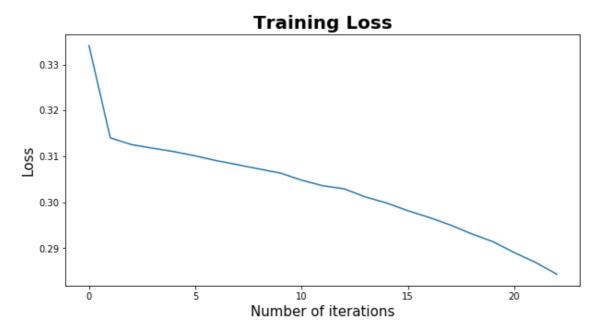
d. Did the training process converge and resulted in the best model?

In [53]:

```
fig = plt.figure(figsize=(10, 5))
plt.ylabel('Loss',fontsize=15)
plt.xlabel('Number of iterations',fontsize=15)
plt.title('Training Loss',fontsize=20,fontweight ="bold")
plt.plot(cv.best_estimator_.loss_curve_, label="Training Loss")
```

Out[53]:

[<matplotlib.lines.Line2D at 0x7fbacc5b8128>]



e. What is classification accuracy on training and test datasets? Is there any improvement in the outcome?

In [54]:

```
print("GridSearch NN Train accuracy:", cv.score(X_train_log, y_train_log))
print("GridSearch NN Test accuracy:", cv.score(X_test_log, y_test_log))

print("\n\n")
y_pred = cv.predict(X_test_log)
print("GridSearch NN Classification Report: \n",classification_report(y_test_log, y_pred))

print("Best Parameters of NN: ", cv.best_params_)
nn_model = cv.best_estimator_
```

GridSearch NN Train accuracy: 0.8979781627802845 GridSearch NN Test accuracy: 0.8980149481636261

```
GridSearch NN Classification Report:
```

		precision	recall	f1-score	support
	0	0.90	0.99	0.94	10832
	1	0.84	0.26	0.40	1611
micro macro	-	0.90 0.87	0.90 0.63	0.90 0.67	12443 12443
weighted	_	0.89	0.90	0.87	12443

```
Best Parameters of NN: {'activation': 'logistic', 'batch_size': 64, 'hidden_layer_sizes': (128,), 'learning_rate_init': 0.001, 'max_ite r': 200, 'n_iter_no_change': 10, 'shuffle': True, 'solver': 'adam', 'warm start': True}
```

3. Would feature selection help here? Build another Neural Network model with inputs selected from RFE with regression (use the best model generated in Task 3) and selection with decision tree (use the best model from Task 2).

In [55]:

```
params = [
    {
        'hidden layer sizes': [(3,),(128,)],
        'activation': ['logistic', 'relu', 'identity'],
        'solver' : ['adam',],
        'batch size': [ 64],
        'shuffle': [True],
        'learning rate init': [pow(10, x) \text{ for } x \text{ in } range(-4, -2)],
        'n iter no change': [10],
        'max iter':[200, 500],
        'warm start': [True, False],
    },
        'hidden layer sizes': [(3,), (128,)],
        'learning_rate' : ['constant', 'invscaling', 'adaptive'],
        'activation': ['logistic', 'relu', 'identity'],
        'solver' : ['sgd'],
        'shuffle': [True],
        'batch size': [64],
         'max iter':[200, 500],
        'learning rate init': [pow(10, x) \text{ for } x \text{ in } range(-4, -2)],
        'n iter no change': [10],
        'warm start': [True, False],
    },
        'hidden layer sizes': [(3,),(128,)],
        'activation': ['logistic', 'relu', 'identity'],
         'solver' : ['lbfgs<sup>'</sup>],
        'max iter':[200, 500],
        'batch size': [64],
        'learning_rate_init': [pow(10, x) for x in range(-4, -2)],
        'n iter no change': [10],
        'warm start': [True, False],
    }
]
rfe_cv = GridSearchCV(param_grid=params, estimator=MLPClassifier(random_state=rs
, early stopping=True, verbose=True), cv=3, n jobs=-1)
rfe cv.fit(X train rfe, y train log)
modelSelect_cv = GridSearchCV(param_grid=params, estimator=MLPClassifier(random_
state=rs, early stopping=True, verbose=True), cv=3, n jobs=-1)
modelSelect cv.fit(X train sel model, y train log)
```

Iteration 1, loss = 0.38896433Validation score: 0.871212 Iteration 2, loss = 0.36839117Validation score: 0.871212 Iteration 3, loss = 0.35670821Validation score: 0.871212 Iteration 4, loss = 0.34582363Validation score: 0.871556 Iteration 5, loss = 0.33669776Validation score: 0.878788 Iteration 6, loss = 0.32953443Validation score: 0.892906 Iteration 7, loss = 0.32452803Validation score: 0.898072 Iteration 8, loss = 0.32101373Validation score: 0.898072 Iteration 9, loss = 0.31865502Validation score: 0.897383 Iteration 10, loss = 0.31691035Validation score: 0.897039 Iteration 11. loss = 0.31570717Validation score: 0.896350 Iteration 12, loss = 0.31494236Validation score: 0.896350 Iteration 13, loss = 0.31420999Validation score: 0.897039 Iteration 14, loss = 0.31367637Validation score: 0.896350 Iteration 15, loss = 0.31328425Validation score: 0.896350 Iteration 16, loss = 0.31303482Validation score: 0.896350 Iteration 17, loss = 0.31273916Validation score: 0.896694 Iteration 18, loss = 0.31245818Validation score: 0.896694 Validation score did not improve more than tol=0.000100 for 10 conse cutive epochs. Stopping. Iteration 1, loss = 0.35165876Validation score: 0.900482 Iteration 2, loss = 0.32354225Validation score: 0.899105 Iteration 3, loss = 0.32297835Validation score: 0.900138 Iteration 4, loss = 0.32355480Validation score: 0.900138 Iteration 5, loss = 0.32334681Validation score: 0.900138 Iteration 6, loss = 0.32325016Validation score: 0.900482 Iteration 7, loss = 0.32358188Validation score: 0.900482 Iteration 8, loss = 0.32348756Validation score: 0.899793 Iteration 9, loss = 0.32340600Validation score: 0.900482 Iteration 10, loss = 0.32345076Validation score: 0.900138 Iteration 11, loss = 0.32312515Validation score: 0.900138 Iteration 12, loss = 0.32328606

```
Validation score: 0.900482
Validation score did not improve more than tol=0.000100 for 10 conse
cutive epochs. Stopping.
Out[55]:
GridSearchCV(cv=3, error score='raise-deprecating',
       estimator=MLPClassifier(activation='relu', alpha=0.0001, batc
h size='auto', beta 1=0.9,
       beta 2=0.999, early stopping=True, epsilon=1e-08,
       hidden_layer_sizes=(100,), learning_rate='constant',
       learning rate init=0.001, max iter=200, momentum=0.9,
       n iter no change=10, nesterovs momentum=True, power t=0.5,
       random state=101, shuffle=True, solver='adam', tol=0.0001,
       validation fraction=0.1, verbose=True, warm start=False),
       fit params=None, iid='warn', n jobs=-1,
       param_grid=[{'hidden_layer_sizes': [(128,)], 'activation':
['logistic', 'relu', 'identity'], 'solver': ['adam'], 'batch size':
[64], 'shuffle': [True], 'learning_rate_init': [0.0001, 0.001], 'n_i
ter_no_change': [10], 'max_iter': [200, 500], 'warm_start': [True, F
alse]}, {'hidden_layer_sizes': [(128,...[64], 'learning_rate_init':
[0.0001, 0.001], 'n iter no change': [10], 'warm start': [True, Fals
e]}],
       pre dispatch='2*n jobs', refit=True, return train score='war
n',
       scoring=None, verbose=0)
```

a. Did feature selection help here? Any change in the network architecture? What inputs are being used as the network input?

In [56]:

```
print("Best Parameters of NN: ", cv.best_params_)
print("Best Parameters of RFE NN: ", rfe_cv.best_params_)
print("Best Parameters of modelSelect NN: ", modelSelect_cv.best_params_)
print("\n\n")

print("GridSearch:")
printMLPArchitecture(cv.best_estimator_)
print("\n")
print("RFE:")
printMLPArchitecture(rfe_cv.best_estimator_)
print("\n")
print("modelSelect:")
printMLPArchitecture(modelSelect_cv.best_estimator_)
print("\n")
```

```
Best Parameters of NN: {'activation': 'logistic', 'batch_size': 64,
'hidden layer sizes': (128,), 'learning rate init': 0.001, 'max ite
r': 200, 'n iter no change': 10, 'shuffle': True, 'solver': 'adam',
'warm start': True}
Best Parameters of RFE NN: {'activation': 'logistic', 'batch_size':
64, 'hidden layer sizes': (128,), 'learning rate': 'constant', 'lear
ning_rate_init': 0.001, 'max_iter': 200, 'n_iter_no_change': 10, 'sh
uffle': True, 'solver': 'sgd', 'warm_start': True}
Best Parameters of modelSelect NN: {'activation': 'identity', 'batc
h_size': 64, 'hidden_layer_sizes': (128,), 'learning rate init': 0.0
01, 'max iter': 200, 'n iter no change': 10, 'shuffle': True, 'solve
r': 'adam', 'warm start': True}
GridSearch:
Number of Layers: 3
The First layer is Input Layer, and the last layer is the output lay
1 Layer with hidden size 198
2 Layer with hidden size 128
3 Layer with hidden size 1
The activation function: logistic
RFE:
Number of Layers: 3
The First layer is Input Layer, and the last layer is the output lay
1 Layer with hidden size 69
2 Layer with hidden size 128
3 Layer with hidden size 1
The activation function: logistic
modelSelect:
Number of Layers: 3
The First layer is Input Layer, and the last layer is the output lay
1 Layer with hidden size 5
2 Layer with hidden size 128
3 Layer with hidden size 1
The activation function: identity
```

b. What is classification accuracy on training and test datasets? Is there any improvement in the outcome?

In [57]:

```
print("GridSearch NN Train accuracy:", cv.score(X_train_log, y_train_log))
print("GridSearch NN Test accuracy:", cv.score(X_test_log, y_test_log))
print("RFE NN Train accuracy:", rfe_cv.score(X_train_rfe, y_train_log))
print("RFE NNTest accuracy:", rfe_cv.score(X_test_rfe, y_test_log))
print("modelSelect NN Train accuracy:", modelSelect_cv.score(X_train_sel_model, y_train_log))
print("modelSelect NN Test accuracmodelSelect_cvy:", modelSelect_cv.score(X_test_sel_model, y_test_log))
```

GridSearch NN Train accuracy: 0.8979781627802845
GridSearch NN Test accuracy: 0.8980149481636261
RFE NN Train accuracy: 0.8964282023903833
RFE NNTest accuracy: 0.8987382464036004
modelSelect NN Train accuracy: 0.8954293390280026
modelSelect NN Test accuracmodelSelect cvy: 0.8980953146347344

c. How many iterations are now needed to train this network?

```
In [58]:
```

```
print("Number of iterations GS ran: ",cv.best_estimator_.n_iter_)
print("Number of iterations rfe ran: ",rfe_cv.best_estimator_.n_iter_)
print("Number of iterations modelSelect ran: ",modelSelect_cv.best_estimator_.n_
iter_)
```

Number of iterations GS ran: 23 Number of iterations rfe ran: 18 Number of iterations modelSelect ran: 12

d. Do you see any sign of over-fitting?

```
In [ ]:
```

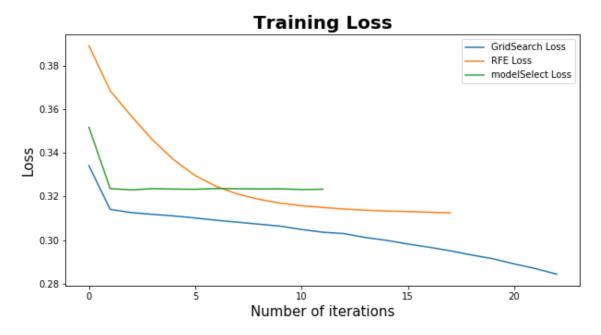
e. Did the training process converge and resulted in the best model?

In [59]:

```
fig = plt.figure(figsize=(10, 5))
plt.ylabel('Loss',fontsize=15)
plt.xlabel('Number of iterations',fontsize=15)
plt.title('Training Loss',fontsize=20,fontweight ="bold")
plt.plot(cv.best_estimator_.loss_curve_, label="GridSearch Loss")
plt.plot(rfe_cv.best_estimator_.loss_curve_, label="RFE Loss")
plt.plot(modelSelect_cv.best_estimator_.loss_curve_, label="modelSelect Loss")
plt.legend(loc='upper right')
```

Out[59]:

<matplotlib.legend.Legend at 0x7fbacc79e828>



4. Using the comparison methods, which of the models (i.e one with selected variables and another with all variables) appears to be better? From the better model, can you identify cars those could potential be "kicks"? Can you provide some descriptive summary of those cars? Is it easy to comprehend the performance of the best neural network model for decision making?

In [60]:

```
print("GridSearch Classification Report: ")
y_pred = cv.predict(X_test_log)
print(classification_report(y_test_log, y_pred))
print("\n\nRFE Classification Report: ")
y_pred = rfe_cv.predict(X_test_rfe)
print(classification_report(y_test_log, y_pred))
print("\n\nmodelSelect Classification Report: ")
y_pred = modelSelect_cv.predict(X_test_sel_model)
print(classification_report(y_test_log, y_pred))
GridSearch Classification Report:
```

GridSearch	Classificati	on Report:		
	precision	recall	f1-score	support
	0.90	0.99	0.94	10832
	0.84	0.26	0.40	1611
micro av	g 0.90	0.90	0.90	12443
macro av	g 0.87	0.63	0.67	12443
weighted av	g 0.89	0.90	0.87	12443
RFE Classif	ication Repo precision		f1-score	support
	·			
	0.90	0.99	0.94	10832
	1 0.85	0.26	0.40	1611
micro av	g 0.90	0.90	0.90	12443
	g 0.88	0.63	0.67	12443
macro av	y 0.00			
macro ave weighted ave	-	0.90	0.87	12443
	•		0.87	12443

modelSelec	ct Cl	assification precision	•	f1-score	support
	0	0.90	0.99	0.94	10832
	1	0.83	0.27	0.40	1611
micro a	avg	0.90	0.90	0.90	12443
macro a		0.87	0.63	0.67	12443
weighted a		0.89	0.90	0.87	12443

Task 5. Generating an Ensemble Model and Comparing Models

1. Generate an ensemble model to include the best regression model, best decision tree model, and best neural network model.

In [61]:

```
voting = VotingClassifier(estimators=[('dt', dt_model), ('lr', log_reg_model), (
'nn', nn_model)], voting='soft')
voting.fit(X_train_log, y_train_log)

y_pred_dt = dt_model.predict(X_test_log)
y_pred_log_reg = log_reg_model.predict(X_test_log)
y_pred_nn = nn_model.predict(X_test_log)
y_pred_ensemble = voting.predict(X_test_log)
```

```
Iteration 1, loss = 0.33406174
Validation score: 0.899449
Iteration 2, loss = 0.31403847
Validation score: 0.899449
Iteration 3, loss = 0.31255767
Validation score: 0.899449
Iteration 4, loss = 0.31177683
Validation score: 0.899449
Iteration 5, loss = 0.31103730
Validation score: 0.899449
Iteration 6, loss = 0.31010433
Validation score: 0.899449
Iteration 7. loss = 0.30906946
Validation score: 0.899449
Iteration 8, loss = 0.30817736
Validation score: 0.900138
Iteration 9, loss = 0.30726278
Validation score: 0.899449
Iteration 10, loss = 0.30637227
Validation score: 0.899449
Iteration 11, loss = 0.30483040
Validation score: 0.900138
Iteration 12, loss = 0.30360087
Validation score: 0.900482
Iteration 13, loss = 0.30294773
Validation score: 0.900138
Iteration 14, loss = 0.30116919
Validation score: 0.899793
Iteration 15, loss = 0.29985837
Validation score: 0.899105
Iteration 16, loss = 0.29817458
Validation score: 0.899793
Iteration 17, loss = 0.29671322
Validation score: 0.898416
Iteration 18, loss = 0.29506197
Validation score: 0.900138
Iteration 19, loss = 0.29314780
Validation score: 0.900482
Iteration 20, loss = 0.29144124
Validation score: 0.898416
Iteration 21, loss = 0.28907336
Validation score: 0.899793
Iteration 22, loss = 0.28694002
Validation score: 0.898416
Iteration 23, loss = 0.28437917
Validation score: 0.899449
Validation score did not improve more than tol=0.000100 for 10 conse
cutive epochs. Stopping.
```

a. Does the Ensemble model outperform the underlying models? Resonate your answer.

In [62]:

print(\nRepo print("\nRepo ble))				
Report for DT				
	precision	recall	f1-score	support
0	0.00	0.00	0.00	10832
1	0.13	1.00	0.23	1611
micro avg	0.13	0.13	0.13	12443
macro avg	0.06	0.50 0.13	0.11 0.03	12443 12443
weighted avg	0.02	0.13	0.03	12443
Report for Log	gistic Regres	sion:		
·	precision	recall	f1-score	support
Θ	0.90	0.99	0.94	10832
1	0.84	0.27	0.40	1611
micro avg	0.90	0.90	0.90	12443
macro avg	0.87	0.63	0.67	12443
weighted avg	0.89	0.90	0.87	12443
Report for NN	:			
	precision	recall	f1-score	support
Θ	0.90	0.99	0.94	10832
1	0.84	0.26	0.40	1611
micro avg	0.90	0.90	0.90	12443
macro avg	0.87	0.63	0.67	12443
weighted avg	0.89	0.90	0.87	12443
Report for Eng	semble:			
Report for En	precision	recall	f1-score	support
0	0.90	0.99	0.94	10832
1	0.83	0.27	0.40	1611
micro avg	0.90	0.90	0.90	12443
macro avg	0.86	0.63	0.67	12443

0.89

weighted avg

0.90

0.87

12443

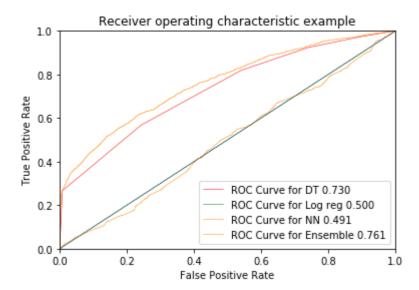
2. Use the comparison methods (or the comparison node) to compare the best decision tree model, the best regression model, the best neural network model and the ensemble model.

- a. Discuss the findings led by (a) ROC Chart (and Index); (b) Score Ranking (or Accuracy Score); (c) Fit Statistics; (or Classification report) and (4) Output.
- (a) ROC Chart (and Index)

In [63]:

```
#### ROC
y pred proba dt = dt model.predict proba(X test)
y pred proba log reg = log reg model.predict proba(X test)
y pred proba nn = nn model.predict proba(X test)
y pred proba ensemble = voting.predict proba(X test log)
roc index dt = roc auc score(y test, y pred proba dt[:, 1])
roc_index_log_reg = roc_auc_score(y_test, y_pred_proba_log_reg[:, 1])
roc index nn = roc auc score(y test, y pred proba nn[:, 1])
roc index ensemble = roc auc score(y test log, y pred proba ensemble[:, 1])
print("ROC index on test for DT:", roc index dt)
print("ROC index on test for logistic regression:", roc index log reg)
print("ROC index on test for NN:", roc index nn)
print("ROC index on voting classifier:", roc index ensemble)
fpr_dt, tpr_dt, thresholds_dt = roc_curve(y_test, y_pred_proba_dt[:,1])
fpr log reg, tpr log reg, thresholds log reg = roc curve(y test, y pred proba lo
g reg[:,1])
fpr nn, tpr nn, thresholds nn = roc curve(y test, y pred proba nn[:,1])
fpr ensemble, tpr ensemble, thresholds ensemble = roc curve(y test, y pred proba
ensemble[:,1])
plt.plot(fpr dt, tpr dt, label='ROC Curve for DT {:.3f}'.format(roc index dt), c
olor='red', lw=0.5)
plt.plot(fpr log reg, tpr log reg, label='ROC Curve for Log reg {:.3f}'.format(r
oc index log reg), color='green', lw=0.5)
plt.plot(fpr nn, tpr nn, label='ROC Curve for NN {:.3f}'.format(roc index nn), c
olor='darkorange', lw=0.5)
plt.plot(fpr ensemble, tpr ensemble, label='ROC Curve for Ensemble {:.3f}'.forma
t(roc index ensemble), color='darkorange', lw=0.5)
plt.plot([0, 1], [0, 1], color='navy', lw=0.5, linestyle='--')
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.0])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('Receiver operating characteristic example')
plt.legend(loc="lower right")
plt.show()
```

```
ROC index on test for DT: 0.7296085202178155
ROC index on test for logistic regression: 0.49956381968684643
ROC index on test for NN: 0.4908949114608118
ROC index on voting classifier: 0.7610001792513986
```



(b) Score Ranking (or Accuracy Score)

In [64]:

```
print("Accuracy score on test for DT:", accuracy_score(y_test_log, y_pred_dt))
print("Accuracy score on test for Logistic Regression:", accuracy_score(y_test_log, y_pred_log_reg))
print("Accuracy score on test for NN:", accuracy_score(y_test_log, y_pred_nn))
print("Accuracy score on test for Ensemble:", accuracy_score(y_test_log, y_pred_ensemble))
```

```
Accuracy score on test for DT: 0.12947038495539662
Accuracy score on test for Logistic Regression: 0.8984167805191674
Accuracy score on test for NN: 0.8980149481636261
Accuracy score on test for Ensemble: 0.8977738487503014
```

(c) Classification report

In [65]:

```
print("Report for DT: \n",classification_report(y_test_log, y_pred_dt))
print("\nReport for Logistic Regression: \n",classification_report(y_test_log, y_pred_log_reg))
print("\nReport for NN: \n",classification_report(y_test_log, y_pred_nn))
print("\nReport for Ensemble: \n",classification_report(y_test_log, y_pred_ensemble))
```

Report	t foi	^ DT:
--------	-------	-------

		precision	recall	f1-score	support
	0	0.00	0.00	0.00	10832
	1	0.13	1.00	0.23	1611
micro	avg	0.13	0.13	0.13	12443
macro		0.06	0.50	0.11	12443
weighted		0.02	0.13	0.03	12443

Report for Logistic Regression:

		precision	recall	f1-score	support
	0	0.90 0.84	0.99 0.27	0.94 0.40	10832 1611
	1	0.64	0.27	0.40	1011
micro	avg	0.90	0.90	0.90	12443
macro	avg	0.87	0.63	0.67	12443
weighted	avg	0.89	0.90	0.87	12443

Report for NN:

	precision	recall	T1-score	support
0	0.90	0.99	0.94	10832
1	0.84	0.26	0.40	1611
micro avg	0.90	0.90	0.90	12443
macro avg	0.87	0.63	0.67	12443
weighted avg	0.89	0.90	0.87	12443

Report for Ensemble:

	, <u> </u>	precision	recall	f1-score	support
	0	0.90	0.99	0.94	10832
	1	0.83	0.27	0.40	1611
micro	avg	0.90	0.90	0.90	12443
macro	avg	0.86	0.63	0.67	12443
weighted	avg	0.89	0.90	0.87	12443

(d) Output

In []:

In []:			

b. Do all the models agree on the cars characteristics? How do they vary?

Task 6. Final Remarks: Decision Making

- 1. Finally, based on all models and analysis, is there
- 2. Can you summarise positives and negatives of each predictive modelling method based on this analysis?
- 3. How the outcome of this study can be used by decision makers?

In []:			
In []:			
In []:			