```
In [208]: import pandas as pd
                  import numpy as np
                  # Use a csv file created in an earlier week, based on the original data set, but in which some problems have been resolved incl. categorical entries
                  # the health_NoCats now represents the corrected file with categorical data translated into numerical format
                  health = pd.read_csv('health_NoCats.csv', header = 0) #this is the updated file with the more useable Age_Category which is ordered (unlike the original)
In [209]: #define the list of features (columns) to be used as predictors
                  #note this subset is constructed to create greater independence between columns and to eliminate unhelpful features based on bar charts of those features vs. drug persistency
                  features = ['Gluco_Record_During_Rx', 'Dexa_During_Rx', 'Frag_Frac_During_Rx', 'Risk_Segment_During_Rx', 'Adherent_Flag', 'Idn_Indicator',
                                       'Unjectable_Experience_During_Rx', 'Comorb_Encounter_For_Screening_For_Malignant_Neoplasms', 'Comorb_Encounter_For_Immunization', 'Comorb_Encounter_For_Immunization', 'Comorb_Encounter_For_General_Exam_W_O_Complaint_Susp_Or_Reprtd_Dx', 'Comorb_Vitamin_D_Deficiency', 'Comorb_Other_Joint_Disorder_Not_Elsewhere_Classified', 'Comorb_Encntr_For_Oth_Sp_Exam_W_O_Complaint_Suspected_Or_Reprtd_Dx', 'Comorb_Long_Term_Current_Drug_Therapy', 'Comorb_Dorsalgia', 'Comorb_Personal_History_Of_Other_Diseases_And_Conditions', 'Comorb_Other_Disorders_Of_Bone_Density_And_Structure', 'Comorb_Disorders_of_Lipoprotein_metabolism_and_other_lipidemias',
                                       'Comorb_Osteoporosis_without_current_pathological_fracture', 'Comorb_Disorders_of_lipoprotein_metabolism_and_other_lipidemias',
'Comorb_Osteoporosis_without_current_pathological_fracture', 'Comorb_Personal_history_of_malignant_neoplasm',
'Comorb_Gastro_esophageal_reflux_disease', 'Concom_Cholesterol_And_Triglyceride_Regulating_Preparations', 'Concom_Narcotics',
'Concom_Systemic_Corticosteroids_Plain', 'Concom_Anti_Depressants_And_Mood_Stabilisers', 'Concom_Fluoroquinolones',
'Concom_Cephalosporins', 'Concom_Macrolides_And_Similar_Types', 'Concom_Broad_Spectrum_Penicillins', 'Concom_Anaesthetics_General',
'Concom_Viral_Vaccines', 'Risk_Rheumatoid_Arthritis', 'Risk_Untreated_Chronic_Hyperthyroidism', 'Risk_Untreated_Chronic_Hypogonadism',
'Risk_Smoking_Tobacco', 'Risk_Chronic_Malnutrition_Or_Malabsorption', 'Risk_Chronic_Liver_Disease', 'Risk_Low_Calcium_Intake',
'Risk_Vitamin_D_Insufficiency', 'Risk_Poor_Health_Frailty', 'Risk_Excessive_Thinness', 'Risk_Estrogen_Deficiency', 'Risk_Immobilization',
'Dexa_Freq_During_Rx_Bucket_Flag', 'Change_RiskSeg_Worsened', 'Change_RiskSeg_Unk', 'ChangedTScore_Worsened',
'ChangedTScore_Improved', 'ChangedTScore_Unk', 'AsianRace_Flag', 'Midwest_Flag', 'Ntm_Speciality_MyBuckets1', 'Ntm_Speciality_MyBuckets2']
In [210]: # import the sklearn package for use in log regression, import confusion matrix
                  from sklearn.linear_model import LogisticRegression
                  from sklearn.metrics import confusion_matrix
                  # instantiate the model
                  logreg = LogisticRegression()
In [211]: X = health[features]
                  y = health.Persistency_Flag
                  # split X and y into training and testing sets
                  from sklearn.model_selection import train_test_split
                  X_train, X_test, y_train, y_test=train_test_split(X,y,test_size=0.25, random_state=0)
In [212]: # fit the model with data - cannot run it yet, until variables are transformed
                   logreg.fit(X_train,y_train)
                  y_pred=logreg.predict(X_test)
                  confusion_matrix = confusion_matrix(y_test, y_pred)
                  print(confusion_matrix)
                  [[487 56]
                    [ 98 215]]
                  /Users/jen/opt/anaconda3/lib/python3.7/site-packages/sklearn/linear model/logistic.py:432: FutureWarning: Default solver will be changed to 'lbfgs' in 0.22. Specify a solver to
                  silence this warning.
                     FutureWarning)
```

```
In [213]: print(round(100*(98+56)/(487+56+98+215),1), '%')
                  print("This is the percentage incorrectly classified within the test set")
                  print("Further refinements will be applied in an effort to improve this error rate")
                 18.0 %
                  This is the percentage incorrectly classified within the test set
                 Further refinements will be applied in an effort to improve this error rate
In [214]: #statsmodels provides more information by way of summary()
                  #we can use this to refine the columns further (eliminating some)
                  #we are looking to keep those columns (predictor variables) with low values in the 'P>[t]'' column of the summary, or the ones where 'coef' has larger absolute value
                  import statsmodels.api as sm
                  X_train = sm.add_constant(X_train)
                  lm_2 = sm.OLS(y_train, X_train).fit()
                  lm 2.summary()
                  /Users/jen/opt/anaconda3/lib/python3.7/site-packages/numpy/core/fromnumeric.py:2495: FutureWarning: Method .ptp is deprecated and will be removed in a future version. Use nump
                 y.ptp instead.
                     return ptp(axis=axis, out=out, **kwargs)
Out[214]: OLS Regression Results
                                                                                         0.457
                        Dep. Variable: Persistency Flag
                                                                      R-squared:
                               Model:
                                                                Adj. R-squared:
                                                                                         0.445
                             Method:
                                            Least Squares
                                                                      F-statistic:
                                                                                         39.85
                                         Tue, 07 Dec 2021 Prob (F-statistic): 4.47e-289
                                 Date:
                                 Time
                                                   20:07:49
                                                                Log-Likelihood:
                   No. Observations:
                                                      2568
                                                                             AIC:
                                                                                        2117.
                        Df Residuals:
                                                      2514
                                                                             BIC:
                                                                                         2433.
                            Df Model:
                                                          53
                   Covariance Type
In [215]: #now redefine features eliminating all those with importance vals from the list above less than 0.01
                 'Comorb_Long_Term_Current_Drug_Therapy', 'Comorb_Dorsalgia', 'Comorb_Personal_History_Of_Other_Diseases_And_Conditions',
                                      'Comorb_Other_Disorders_Of_Bone_Density_And_Structure', 'Comorb_Disorders_of_lipoprotein_metabolism_and_other_lipidemias',
                                      'Comorb_Osteoporosis_without_current_pathological_fracture', 'Comorb_Personal_history_of_malignant_neoplasm',
                                      "Comorb\_Gastro\_esophageal\_reflux\_disease", "Concom\_Cholesterol\_And\_Triglyceride\_Regulating\_Preparations", and the context of the context of
                                      'Concom_Narcotics', 'Concom_Systemic_Corticosteroids_Plain', 'Concom_Anti_Depressants_And_Mood_Stabilisers', 'Concom_Fluoroquinolones',
                                      'Concom_Cephalosporins', 'Concom_Macrolides_And_Similar_Types', 'Concom_Broad_Spectrum_Penicillins', 'Concom_Anaesthetics_General',
                                      'Concom_Viral_Vaccines', 'Risk_Smoking_Tobacco', 'Risk_Chronic_Malnutrition_Or_Malabsorption','Risk_Vitamin_D_Insufficiency',
                                      'Dexa_Freq_During_Rx_Bucket_Flag', 'Change_RiskSeg_Unk',
                                      'ChangedTScore_Unk', 'Midwest_Flag', 'Ntm_Speciality_MyBuckets1']
                  #rebuild the test and training sets with this new reduced set of features and without the extra column used by stats models
                  X = health[features]
                 y = health.Persistency_Flag
                  # split X and y into training and testing sets
                  from sklearn.model_selection import train_test_split
                  X_train, X_test, y_train, y_test=train_test_split(X, y, test_size=0.25, random_state=0)
```

```
In [216]: from sklearn.ensemble import RandomForestClassifier
          #Create a Gaussian Classifier
          clf=RandomForestClassifier(n_estimators=100)
          #Train the model using the training sets y_pred=clf.predict(X_test)
          clf.fit(X_train,y_train)
          # prediction on test set
          y_pred=clf.predict(X_test)
          # Import scikit-learn metrics module for accuracy calculation
          # from sklearn import metrics
          # Model Accuracy, how often is the classifier correct?
          print("Accuracy:",metrics.accuracy_score(y_test, y_pred))
          Accuracy: 0.8095794392523364
In [217]:
          # the above classifier also affords the opportunity to rank the predictor variables by importance (according to this classification method)
          feature_imp = pd.Series(clf.feature_importances_,index=features).sort_values(ascending=False)
          feature_imp
```

Out[217]:

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```
Dexa_Freq_During_Rx_Bucket_Flag
                                                                                0.112446
          Dexa_During_Rx
                                                                                0.072713
          Comorb_Long_Term_Current_Drug_Therapy
                                                                                0.055298
          Comorb Encounter For Screening For Malignant Neoplasms
                                                                                0.048567
In [218]: #now with the original, log reg on smaller set of features (predictors)
          # fit the model with data
          # instantiate the model
          logreg = LogisticRegression()
          logreg.fit(X_train,y_train)
          y_pred=logreg.predict(X_test)
          #confusion matrix
          from sklearn.metrics import confusion matrix
          confusion_matrix = confusion_matrix(y_test, y_pred)
          print(confusion_matrix)
          [[481 62]
           [101 212]]
          /Users/jen/opt/anaconda3/lib/python3.7/site-packages/sklearn/linear_model/logistic.py:432: FutureWarning: Default solver will be changed to 'lbfgs' in 0.22. Specify a solver to
          silence this warning.
           FutureWarning)
In [219]: #again the accuracy is very close, within 1% of what it was with more predictors
          print('error rate with log reg and fewer predictors')
          print(round(100*(62+101)/(481+62+101+212),2))
          error rate with log reg and fewer predictors
          19.04
In [220]: # Note - the accuracy with random forest on fewer predictors was also very close to what it was with the larger set of predictors (within 2 %)
In [221]: from sklearn.ensemble import AdaBoostClassifier #For Classification
          from sklearn.ensemble import AdaBoostRegressor #For Regression
          from sklearn.tree import DecisionTreeClassifier
          dtree = DecisionTreeClassifier()
          cl = AdaBoostClassifier(n_estimators=100, base_estimator=dtree,learning_rate=1)
          cl.fit(X_train,y_train)
          # prediction on test set
          y_pred=cl.predict(X_test)
          # Model Accuracy, how often is the classifier correct?
          print("Accuracy:",metrics.accuracy_score(y_test, y_pred))
          Accuracy: 0.7663551401869159
In [222]: from sklearn.ensemble import GradientBoostingClassifier #For Classification
          from sklearn.ensemble import GradientBoostingRegressor #For Regression
          cl = GradientBoostingClassifier(n estimators=100, learning rate=1.0, max depth=1)
          cl.fit(X_train, y_train)
          # prediction on test set
          y pred=cl.predict(X test)
          # Model Accuracy, how often is the classifier correct?
```

```
print("Accuracy:",metrics.accuracy_score(y_test, y_pred))
          Accuracy: 0.8084112149532711
In [223]: # to run the next one I had to install a new package
          # install -c anaconda py-xgboost
In [224]:
          from xgboost import XGBClassifier
          xgbc = XGBClassifier()
          xgbc.fit(X_train, y_train)
          # prediction on test set
          y_pred=xgbc.predict(X_test)
          # Model Accuracy, how often is the classifier correct?
          print("Accuracy:",metrics.accuracy_score(y_test, y_pred))
          Accuracy: 0.8212616822429907
In [225]: # in order to use the next classifiers, that take into account imbalanced classes, I had to install imbalanced-learn
          #conda install -c conda-forge imbalanced-learn
In [226]: # This classifier addresses the imbalanced classes (unequal persistent vs. non-persistent) producing substantially superior results to earlier efforts
          # that ignored the class imbalance
          # bagged decision trees with random undersampling for imbalanced classification
          from numpy import mean
          from sklearn.datasets import make_classification
          from sklearn.model_selection import cross_val_score
          from sklearn.model_selection import RepeatedStratifiedKFold
          from imblearn.ensemble import BalancedBaggingClassifier
          # define model
          model = BalancedBaggingClassifier()
          # generate dataset
          X, y = make_classification(n_samples=10000, n_features=2, n_redundant=0,
              n_clusters_per_class=1, weights=[0.99], flip_y=0, random_state=4)
          # define model
          model = BalancedBaggingClassifier()
          # define evaluation procedure
          cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
          # evaluate model
          scores = cross_val_score(model, X, y, scoring='roc_auc', cv=cv, n_jobs=-1)
          # summarize performance
          print('Mean ROC AUC: %.2f' % mean(scores))
          scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
          # summarize performance
          print('Mean Accuracy: %.2f' % mean(scores))
          Mean ROC AUC: 0.97
          Mean Accuracy: 0.95
In [227]: # Random Forest with random undersampling for Imbalanced Classif.
          #This is another classifier that addresses the imbalanced classes (unequal persistent vs. non-persistent)
```

```
from numpy import mean
          from sklearn.datasets import make_classification
          from sklearn.model_selection import cross_val_score
          from sklearn.model_selection import RepeatedStratifiedKFold
          from imblearn.ensemble import BalancedRandomForestClassifier
          # define model
          model = BalancedRandomForestClassifier(n_estimators=10)
          # generate dataset
          X, y = make_classification(n_samples=10000, n_features=2, n_redundant=0,
              n_clusters_per_class=1, weights=[0.99], flip_y=0, random_state=4)
          # define model
          model = BalancedRandomForestClassifier(n_estimators=10)
          # define evaluation procedure
          cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
          # evaluate model
          scores = cross_val_score(model, X, y, scoring='roc_auc', cv=cv, n_jobs=-1)
          # summarize performance
          print('Mean ROC AUC: %.2f' % mean(scores))
          # evaluate model
          scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
          # summarize performance
          print('Mean accuracy: %.2f' % mean(scores))
          Mean ROC AUC: 0.97
          Mean accuracy: 0.93
In [228]: print("Best classifier on this data appears to be the BalancedBaggingClassifier for imbalanced classes from imblearn.ensemble ")
          Best classifier on this data appears to be the BalancedBaggingClassifier for imbalanced classes from imblearn.ensemble
 In [ ]:
 In [ ]:
```

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