binary_classification_automl_v2

Assistance

Routine Description importFiles Import file(s) into H₂O importSqlTable Import SQL table into H₂O Get a list of frames in H₂O ⊞ getFrames X splitFrame Split a frame into two or more frames Merge two frames into one mergeFrames Get a list of models in H₂O getModels Get a list of grid search results in H₂O getGrids getPredictions Get a list of predictions in H2O Get a list of jobs running in H₂O getJobs ♣ runAutoML Automatically train and tune many models buildModel Build a model Import a saved model importModel predict Make a prediction

cs **₹ ∃ Job**

Run Time 00:36:22.481

Remaining Time 00:00:00.0

Type Auto Model

Key Q AutoML_20200209_85106537@@did_crash_happen

Description AutoML build

Status DONE

Progress 100%

Done.

Actions Q View

₹≡ Leaderboard



▼ MODELS

models sorted in order of aucpr, best first

	model_id	aucpr	auc
0	DRF_1_AutoML_20200209_085106	0.5317089141640107	0.78992529216
1	StackedEnsemble_BestOfFamily_AutoML_20200209_085	106 0.44657386688372674	0.74558103019
2	GBM_5_AutoML_20200209_085106	0.4464852196056803	0.74420732371
3	StackedEnsemble_AllModels_AutoML_20200209_085106	0.4415597609988085	0.74215003807
4	XRT_1_AutoML_20200209_085106	0.4407658255858969	0.74549317585
5	GBM_4_AutoML_20200209_085106	0.4340007599281758	0.73654721253
6	GBM_3_AutoML_20200209_085106	0.4306078727665	0.73403632499
7	GBM_2_AutoML_20200209_085106	0.42873141272639775	0.73277032366
8	GBM_1_AutoML_20200209_085106	0.42727027933953887	0.73178809898
9	GBM_grid1_AutoML_20200209_085106_model_1	0.420911373406698	0.72984974339
10	DeepLearning_1_AutoML_20200209_085106	0.4195079742971737	0.72644223472
11	GLM_1_AutoML_20200209_085106	0.3413556696010996	0.66615353485
4			>

▼ EVENT LOG

Acti	Actions taken and discoveries made by AutoML								
40	09:15:55.420	Debug	ModelTraining	<pre>def_1] complete</pre>	•				
41	09:15:56.41	Info	ModelTraining	AutoML: starting XRT_1_AutoML_20200209_085106 mod training					
42	09:15:56.47	Debug	ModelTraining	<pre>XRT_1_AutoML_20200209_085106 [DRF XRT (Extremely Randomized Trees)] started</pre>					
43	09:23:26.186	Debug	ModelTraining	<pre>XRT_1_AutoML_20200209_085106 [DRF XRT (Extremely Randomized Trees)] complete</pre>					
44	09:23:30.310	Info	ModelTraining	AutoML: starting GBM_grid1_AutoML_20200209_0851 hyperparameter search					
45	09:23:30.316	Debug	ModelTraining	GBM_grid1_AutoML_20200209_085106 [GBM Grid Search] started					
46	09:25:47.657	Debug	ModelTraining	Built: 1 models for search: GBM_grid1_AutoML_20200209_085106 [GBM Grid Search]					
47	09:25:49.133	Debug	ModelTraining	GBM_grid1_AutoML_20200209_085106 [GBM Grid Search] complete					
48	09:25:49.133	Debug	ModelTraining	AutoML: hit the max_models limit; skipping DeepLearning grid_1					
49	09:25:49.133	Debug	ModelTraining	AutoML: hit the max_models limit; skipping DeepLearning grid_2					
50	09:25:49.133	Debug	ModelTraining	AutoML: hit the max_models limit; skipping DeepLearning grid_3					
51	09:25:49.134	Info	ModelTraining	AutoML: starting StackedEnsemble_BestOfFamily_AutoML_20200209_0851 model training	•				



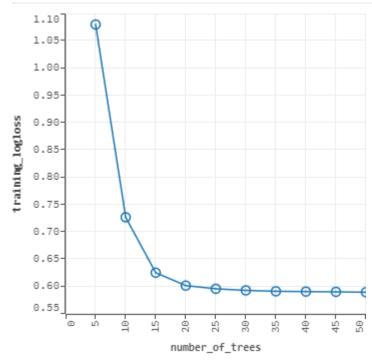
 $\textit{Model ID:} \ \ \mathsf{DRF_1_AutoML_20200209_085106}$

Algorithm: Distributed Random Forest

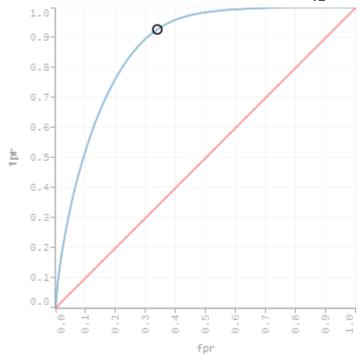


▶ MODEL PARAMETERS

▼ SCORING HISTORY - LOGLOSS



▼ ROC CURVE - TRAINING METRICS , AUC = 0.869877



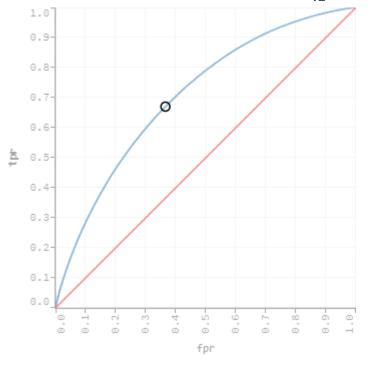
Threshold:Criterion:Choose...▼ max f1

Selected mark(s):

threshold 0.2092 f1 0.8183 f2 0.8802 f0point5 0.7645 accuracy 0.7941 precision 0.7324 recall 0.9269 specificity 0.6614 absolute_mcc 0.6102 min_per_class_accuracy 0.6614 mean_per_class_accuracy 0.7941 tns 916091 fns 101244 fps 469081 tps 1284020 tnr 0.6614 fnr 0.0731 fpr 0.3386 tpr 0.9269 idx 281

	Actual/Predi			
CM	0			
СМ	1			
	Total			

▼ ROC CURVE - CROSS VALIDATION METRICS , AUC = 0.708496



Selected mark(s):

threshold 0.1887 f1 0.4586 f2 0.5657 f0point5 0.3855 accuracy 0.6425 precision 0.3485 recall 0.6701 specificity 0.6345 absolute_mcc 0.2570 min_per_class_accuracy 0.6345 mean_per_class_accuracy 0.6523 tns 878857 fns 133356 fps 506315 tps 270870 tnr 0.6345 fnr 0.3299 fpr 0.3655

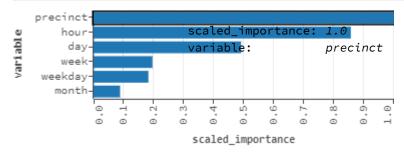
tpr 0.6701

idx 257

Actual/Pred Θ CM1 Total

Threshold: Criterion: Choose... ▼ | max f1 \blacksquare

▼ VARIABLE IMPORTANCES



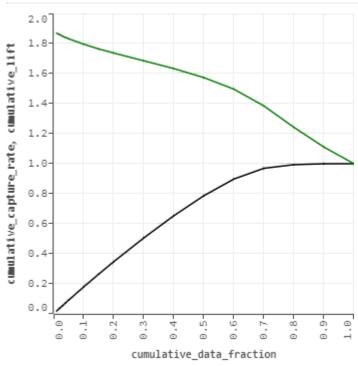
▼ TRAINING METRICS - CONFUSION MATRIX ROW LABELS: ACTUAL CLASS; COLUMN LABELS: PREDICTED CLASS

0	916091	469081	0.3386	469,081	/	1,385,172	0.90	4
1	101244	1284020	0.0731	101,244	/	1,385,264	0.73	
Total	1017335	1753101	0.2059	570,325	/	2,770,436		
Recall	0.66	0.93						

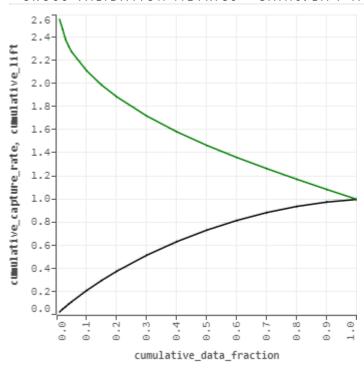
▼ CROSS VALIDATION METRICS - CONFUSION MATRIX ROW LABELS: ACTUAL CLASS; COLUMN LABELS: PREDICTED CLASS

		300,313 /	0.3655	506315	878857	0
0.35	404,226	133,356 /	0.3299	270870	133356	1
	1,789,398	639,671 /	0.3575	777185	1012213	Total
				0.67	0.63	Recall
				0.67	0.63	Recall

▼ TRAINING METRICS - GAINS/LIFT TABLE



▼ CROSS VALIDATION METRICS - GAINS/LIFT TABLE



```
▼ OUTPUT
```

▶ COLUMN_TYPES

▶ CROSS_VALIDATION_PREDICTIONS

▼ OUTPUT - MODEL SUMMARY

```
number_of_trees 50
number_of_internal_trees 50
model_size_in_bytes 106675561
min_depth 20
max_depth 20
mean_depth 20.0
min_leaves 113510
max_leaves 158053
mean_leaves 142819.4500
```

▶ OUTPUT - SCORING HISTORY

▼ OUTPUT - TRAINING_METRICS

```
model DRF_1_AutoML_20200209_085106
    model_checksum 30940386791445796
              frame automl_training_py_109_sid_96ee
     frame_checksum -4318707167276932420
        description Metrics reported on Out-Of-Bag training samples
    model_category Binomial
       scoring_time 1581256843513
        predictions ·
               MSE 0.212163
               RMSE 0.460611
               nobs 2770436
 custom_metric_name .
custom_metric_value 0
                 r2 0.151349
            logloss 0.589727
               AUC 0.869877
            pr_auc 0.835240
               Gini 0.739755
```

▼ DOMAIN

mean_per_class_error 0.205866

domain

0

1

▶ OUTPUT - TRAINING_METRICS - METRICS FOR THRESHOLDS (BINOMIAL METRICS AS A FUNCTION OF CLASSIFICATION THRESHOLDS)

 \blacktriangledown OUTPUT - TRAINING_METRICS - MAXIMUM METRICS (MAXIMUM METRICS AT THEIR RESPECTIVE THRESHOLDS)

met	ric	threshold	value	idx
max	f1	0.2092	0.8183	281
max	f2	0.1465	0.8983	312
max	f0point5	0.2936	0.7870	234
max	accuracy	0.2355	0.7983	266
max	precision	0.9992	0.9701	Θ
max	recall	0.0109	1.0	393
max	specificity	0.9992	1.0	Θ
max	absolute_mcc	0.2156	0.6103	277
max	min_per_class_accuracy	0.2899	0.7852	236
max	mean_per_class_accuracy	0.2355	0.7983	266
max	tns	0.9992	1385168.0	Θ
max	fns	0.9992	1385134.0	Θ
max	fps	0.0006	1385172.0	399
max	tps	0.0109	1385264.0	393
max	tnr	0.9992	1.0	Θ
max	fnr	0.9992	0.9999	0
max	fpr	0.0006	1.0	399
max	tpr	0.0109	1.0	393

▼ OUTPUT - TRAINING_METRICS - GAINS/LIFT TABLE (AVG RESPONSE RATE: 50.00 %, AVG SCORE: 28.88 %)

group	cumulative_data_fraction	lower_threshold	lift	cumulative_lift	response_rate	scor
1	0.0100	0.7423	1.8693	1.8693	0.9347	0.804
2	0.0200	0.6887	1.8506	1.8600	0.9254	0.713
3	0.0300	0.6538	1.8279	1.8493	0.9140	0.670
4	0.0400	0.6274	1.8133	1.8403	0.9067	0.640
5	0.0500	0.6058	1.7986	1.8319	0.8993	0.616
6	0.1000	0.5349	1.7601	1.7960	0.8801	0.566
7	0.1500	0.4899	1.7001	1.7641	0.8501	0.511
8	0.2000	0.4548	1.6567	1.7372	0.8284	0.471
9	0.3000	0.3953	1.5817	1.6854	0.7909	0.424
10	0.4000	0.3421	1.4783	1.6336	0.7392	0.368
11	0.5000	0.2882	1.3331	1.5735	0.6666	0.315
12	0.6000	0.2294	1.1117	1.4965	0.5559	0.259
13	0.7000	0.1605	0.7159	1.3850	0.3580	0.195
14	0.8000	0.0883	0.2437	1.2423	0.1218	0.123
15	0.9000	0.0385	0.0581	1.1108	0.0291	0.061
16	1.0	0	0.0031	1.0	0.0016	0.019

▼ OUTPUT - CROSS_VALIDATION_METRICS

model DRF_1_AutoML_20200209_085106

model_checksum 30940386791445796

frame automl_training_py_109_sid_96ee

frame_checksum -4318707167276932420

description 5-fold cross-validation on training data (Metrics computed for combined holdout predictions)

model_category Binomial

scoring_time 1581256843667

predictions ·

MSE 0.160310

RMSE 0.400387

nobs 1789398

 $custom_metric_name$.

custom_metric_value 0

r2 0.083261

logloss 0.500348

AUC 0.708496

pr_auc 0.398261

Gini 0.416992

mean_per_class_error 0.347715

▶ OUTPUT - CROSS_VALIDATION_METRICS - METRICS FOR THRESHOLDS (BINOMIAL METRICS AS A FUNCTION OF CLASSIFICATION THRESHOLDS)

\blacktriangledown OUTPUT - CROSS_VALIDATION_METRICS - MAXIMUM METRICS (MAXIMUM METRICS AT THEIR RESPECTIVE THRESHOLDS)

met	ric	threshold	value	idx
max	f1	0.1887	0.4586	257
max	f2	0.0628	0.6252	345
max	f0point5	0.3173	0.4163	177
max	accuracy	0.5602	0.7765	61
max	precision	0.7532	0.6135	16
max	recall	0.0006	1.0	399
max	specificity	0.9573	1.0	Θ
max	absolute_mcc	0.2205	0.2584	236
max	min_per_class_accuracy	0.1972	0.6507	251
max	mean_per_class_accuracy	0.1799	0.6523	262
max	tns	0.9573	1385164.0	0
max	fns	0.9573	404218.0	0
max	fps	0.0006	1385172.0	399
max	tps	0.0006	404226.0	399
max	tnr	0.9573	1.0	Θ
max	fnr	0.9573	1.0	Θ
max	fpr	0.0006	1.0	399
max	tpr	0.0006	1.0	399

 \blacktriangledown OUTPUT - CROSS_VALIDATION_METRICS - GAINS/LIFT TABLE (AVG RESPONSE RATE: 22.59 %, AVG SCORE: 19.30 %)

group	cumulative_data_fraction	lower_threshold	lift	cumulative_lift	response_rate	scor
1	0.0100	0.6251	2.5565	2.5565	0.5775	0.693
2	0.0200	0.5689	2.3900	2.4732	0.5399	0.594
3	0.0300	0.5347	2.2047	2.3837	0.4980	0.550
4	0.0400	0.5101	2.1545	2.3264	0.4867	0.521
5	0.0500	0.4907	2.0810	2.2773	0.4701	0.500
6	0.1000	0.4220	1.9500	2.1137	0.4405	0.453
7	0.1500	0.3733	1.7408	1.9894	0.3932	0.396
8	0.2000	0.3331	1.5854	1.8884	0.3582	0.352
9	0.3000	0.2647	1.3892	1.7220	0.3138	0.298
10	0.4000	0.2060	1.1754	1.5854	0.2655	0.234
11	0.5000	0.1547	0.9964	1.4676	0.2251	0.179
12	0.6000	0.1098	0.8388	1.3628	0.1895	0.131
13	0.7000	0.0735	0.6862	1.2661	0.1550	0.090
14	0.8000	0.0459	0.5301	1.1741	0.1197	0.059
15	0.9000	0.0246	0.3773	1.0856	0.0852	0.034
16	1.0	0	0.2298	1.0	0.0519	0.013

▼ OUTPUT - CROSS-VALIDATION METRICS SUMMARY

	mean	sd	cv_1_valid	cv_2_valid	cv_3_valid	cv_4_vali
accuracy	0.6450309	0.008351063	0.6350928	0.6478401	0.6562535	0.6473417
auc	0.708496	7.211098E-4	0.70749664	0.7091181	0.7083085	0.7082785
aucpr	0.3982794	0.0015449214	0.39632297	0.39963815	0.3981351	0.397313
err	0.3549691	0.008351063	0.36490723	0.35215995	0.3437465	0.3526583
err_count	127036.2	2988.6335	130593.0	126031.0	123020.0	126209.0
f0point5	0.38664234	0.0025114142	0.3834557	0.3875366	0.3900465	0.3871033
f1	0.45871112	8.9054607E-4	0.45932955	0.45842734	0.45750722	0.4584815
f2	0.563913	0.007851634	0.57263637	0.5610602	0.55318344	0.5621337
lift_top_group	2.5573325	0.036490433	2.5164762	2.5974662	2.5797815	2.5209126
logloss	0.5003478	7.311947E-4	0.50161314	0.49984953	0.49984378	0.5001988
max_per_class_error	0.3645265	0.011154508	0.379594	0.35556212	0.3571995	0.3568962
mcc	0.25756449	3.742269E-4	0.25717527	0.25720036	0.25761172	0.2578067
mean_per_class_accuracy	0.65239465	6.7525066E-4	0.6528743	0.6519647	0.6514854	0.6524983
mean_per_class_error	0.34760532	6.7525066E-4	0.3471257	0.34803528	0.34851462	0.3475016
mse	0.16030963	2.3564126E-4	0.16071208	0.16019252	0.16013663	0.1601821
pr_auc	0.3982794	0.0015449214	0.39632297	0.39963815	0.3981351	0.397313
precision	0.34999943	0.0037503298	0.3454174	0.35131824	0.35513598	0.3507039
r2	0.08326065	0.001046671	0.08173737	0.08422545	0.083082825	0.0829853
recall	0.66584194	0.01701947	0.6853426	0.6594916	0.6428005	0.6618929
rmse	0.40038675	2.9415076E-4	0.40088913	0.40024057	0.40017074	0.4002275
specificity	0.6389474	0.015760688	0.62040603	0.64443785	0.66017026	0.6431038

▶ OUTPUT - VARIABLE IMPORTANCES

▶ PREVIEW POJO