You are currently looking at **version 1.1** of this notebook. To download notebooks and datafiles, as well as get help on Jupyter notebooks in the Coursera platform, visit the <u>Jupyter Notebook FAQ (https://www.coursera.org/learn/python-machine-learning/resources/bANLa)</u> course resource.

Applied Machine Learning: Module 2 (Supervised Learning, Part I)

Preamble and Review

```
In [ ]: | %matplotlib notebook
        import numpy as np
        import pandas as pd
        import seaborn as sn
        import matplotlib.pyplot as plt
        from sklearn.model selection import train test split
        from sklearn.neighbors import KNeighborsClassifier
        np.set printoptions(precision=2)
        fruits = pd.read table('fruit data with colors.txt')
        feature names fruits = ['height', 'width', 'mass', 'color score']
        X fruits = fruits[feature names fruits]
        y fruits = fruits['fruit label']
        target names fruits = ['apple', 'mandarin', 'orange', 'lemon']
        X fruits 2d = fruits[['height', 'width']]
        y fruits 2d = fruits['fruit label']
        X_train, X_test, y_train, y_test = train_test_split(X_fruits, y_fruits, random_state=0)
        from sklearn.preprocessing import MinMaxScaler
        scaler = MinMaxScaler()
        X train scaled = scaler.fit transform(X train)
        # we must apply the scaling to the test set that we computed for the training set
        X test scaled = scaler.transform(X test)
        knn = KNeighborsClassifier(n neighbors = 5)
        knn.fit(X train scaled, y train)
        print('Accuracy of K-NN classifier on training set: {:.2f}'
             .format(knn.score(X train scaled, y train)))
        print('Accuracy of K-NN classifier on test set: {:.2f}'
             .format(knn.score(X test scaled, y test)))
        example fruit = [[5.5, 2.2, 10, 0.70]]
        example fruit scaled = scaler.transform(example fruit)
        print('Predicted fruit type for ', example_fruit, ' is ',
                  target names fruits[knn.predict(example fruit scaled)[0]-1])
```

Datasets

```
In [ ]: | from sklearn.datasets import make classification, make blobs
        from matplotlib.colors import ListedColormap
        from sklearn.datasets import load breast cancer
        from adspy shared utilities import load crime dataset
        cmap bold = ListedColormap(['#FFFF00', '#00FF00', '#0000FF','#000000'])
        # synthetic dataset for simple regression
        from sklearn.datasets import make regression
        plt.figure()
        plt.title('Sample regression problem with one input variable')
        X R1, y R1 = make regression(n samples = 100, n features=1,
                                     n informative=1, bias = 150.0,
                                     noise = 30, random state=0)
        plt.scatter(X_R1, y_R1, marker= 'o', s=50)
        plt.show()
        # synthetic dataset for more complex regression
        from sklearn.datasets import make friedman1
        plt.figure()
        plt.title('Complex regression problem with one input variable')
        X F1, y F1 = make friedman1(n samples = 100,
                                   n features = 7, random state=0)
        plt.scatter(X_F1[:, 2], y_F1, marker= 'o', s=50)
        plt.show()
        # synthetic dataset for classification (binary)
        plt.figure()
        plt.title('Sample binary classification problem with two informative features')
        X C2, y C2 = make classification(n samples = 100, n features=2,
                                        n redundant=0, n informative=2,
                                        n clusters per class=1, flip y = 0.1,
                                        class sep = 0.5, random state=0)
        plt.scatter(X C2[:, 0], X C2[:, 1], c=y C2,
                   marker= 'o', s=50, cmap=cmap bold)
        plt.show()
        # more difficult synthetic dataset for classification (binary)
```

K-Nearest Neighbors

Classification

Regression

```
In [ ]: from sklearn.neighbors import KNeighborsRegressor
        X train, X test, y train, y test = train test split(X R1, y R1, random state = 0)
        knnreg = KNeighborsRegressor(n neighbors = 5).fit(X train, y train)
        print(knnreg.predict(X test))
        print('R-squared test score: {:.3f}'
             .format(knnreg.score(X test, y test)))
In [ ]: fig, subaxes = plt.subplots(1, 2, figsize=(8,4))
        X predict input = np.linspace(-3, 3, 50).reshape(-1,1)
        X train, X test, y train, y test = train test split(X R1[0::5], y R1[0::5], random state = 0)
        for thisaxis, K in zip(subaxes, [1, 3]):
            knnreg = KNeighborsRegressor(n neighbors = K).fit(X train, y train)
            y predict output = knnreg.predict(X predict input)
            thisaxis.set xlim([-2.5, 0.75])
            thisaxis.plot(X_predict_input, y_predict_output, '^', markersize = 10,
                         label='Predicted', alpha=0.8)
            thisaxis.plot(X train, y train, 'o', label='True Value', alpha=0.8)
            thisaxis.set xlabel('Input feature')
            thisaxis.set ylabel('Target value')
            thisaxis.set title('KNN regression (K={})'.format(K))
            thisaxis.legend()
        plt.tight layout()
```

Regression model complexity as a function of K

```
In [ ]: # plot k-NN regression on sample dataset for different values of K
        fig, subaxes = plt.subplots(5, 1, figsize=(5,20))
        X predict input = np.linspace(-3, 3, 500).reshape(-1,1)
        X train, X test, y train, y test = train test split(X R1, y R1,
                                                           random state = 0)
        for thisaxis, K in zip(subaxes, [1, 3, 7, 15, 55]):
            knnreg = KNeighborsRegressor(n neighbors = K).fit(X train, y train)
            y predict output = knnreg.predict(X predict input)
            train score = knnreg.score(X train, y train)
            test_score = knnreg.score(X_test, y_test)
            thisaxis.plot(X_predict_input, y_predict_output)
            thisaxis.plot(X_train, y_train, 'o', alpha=0.9, label='Train')
            thisaxis.plot(X_test, y_test, '^', alpha=0.9, label='Test')
            thisaxis.set xlabel('Input feature')
            thisaxis.set ylabel('Target value')
            thisaxis.set title('KNN Regression (K={})\n\
        Train R^2 = {:.3f}, Test R^2 = {:.3f}
                              .format(K, train_score, test_score))
            thisaxis.legend()
            plt.tight layout(pad=0.4, w pad=0.5, h pad=1.0)
```

Linear models for regression

Linear regression

Linear regression: example plot

```
In [ ]: |plt.figure(figsize=(5,4))
        plt.scatter(X R1, y R1, marker= 'o', s=50, alpha=0.8)
        plt.plot(X_R1, linreg.coef_ * X_R1 + linreg.intercept_, 'r-')
        plt.title('Least-squares linear regression')
        plt.xlabel('Feature value (x)')
        plt.ylabel('Target value (y)')
        plt.show()
In [ ]: | X train, X test, y train, y test = train test split(X crime, y crime,
                                                            random state = 0)
        linreg = LinearRegression().fit(X train, y train)
        print('Crime dataset')
        print('linear model intercept: {}'
              .format(linreg.intercept ))
        print('linear model coeff:\n{}'
             .format(linreg.coef ))
        print('R-squared score (training): {:.3f}'
             .format(linreg.score(X train, y train)))
        print('R-squared score (test): {:.3f}'
              .format(linreg.score(X test, y test)))
```

Ridge regression

Ridge regression with feature normalization

```
In [ ]: from sklearn.preprocessing import MinMaxScaler
        scaler = MinMaxScaler()
        from sklearn.linear model import Ridge
        X train, X test, y train, y test = train test split(X crime, y crime,
                                                            random state = 0)
        X train scaled = scaler.fit transform(X train)
        X test scaled = scaler.transform(X test)
        linridge = Ridge(alpha=20.0).fit(X train scaled, y train)
        print('Crime dataset')
        print('ridge regression linear model intercept: {}'
             .format(linridge.intercept ))
        print('ridge regression linear model coeff:\n{}'
             .format(linridge.coef ))
        print('R-squared score (training): {:.3f}'
             .format(linridge.score(X train scaled, y train)))
        print('R-squared score (test): {:.3f}'
             .format(linridge.score(X test scaled, y test)))
        print('Number of non-zero features: {}'
              .format(np.sum(linridge.coef != 0)))
```

Ridge regression with regularization parameter: alpha

Lasso regression

```
In [ ]: from sklearn.linear model import Lasso
        from sklearn.preprocessing import MinMaxScaler
        scaler = MinMaxScaler()
        X train, X test, y train, y test = train test split(X crime, y crime,
                                                            random_state = 0)
        X train scaled = scaler.fit transform(X train)
        X test scaled = scaler.transform(X test)
        linlasso = Lasso(alpha=2.0, max iter = 10000).fit(X train scaled, y train)
        print('Crime dataset')
        print('lasso regression linear model intercept: {}'
             .format(linlasso.intercept ))
        print('lasso regression linear model coeff:\n{}'
             .format(linlasso.coef ))
        print('Non-zero features: {}'
             .format(np.sum(linlasso.coef != 0)))
        print('R-squared score (training): {:.3f}'
             .format(linlasso.score(X train scaled, y train)))
        print('R-squared score (test): {:.3f}\n'
             .format(linlasso.score(X test scaled, y test)))
        print('Features with non-zero weight (sorted by absolute magnitude):')
        for e in sorted (list(zip(list(X crime), linlasso.coef )),
                        key = lambda e: -abs(e[1]):
            if e[1] != 0:
                print('\t{}, {:.3f}'.format(e[0], e[1]))
```

Lasso regression with regularization parameter: alpha

Polynomial regression

```
In [ ]: from sklearn.linear model import LinearRegression
        from sklearn.linear model import Ridge
        from sklearn.preprocessing import PolynomialFeatures
        X train, X test, y train, y test = train test split(X F1, y F1,
                                                            random state = 0)
        linreg = LinearRegression().fit(X train, y train)
        print('linear model coeff (w): {}'
             .format(linreg.coef ))
        print('linear model intercept (b): {:.3f}'
             .format(linreg.intercept ))
        print('R-squared score (training): {:.3f}'
             .format(linreg.score(X train, y train)))
        print('R-squared score (test): {:.3f}'
             .format(linreg.score(X test, y test)))
        print('\nNow we transform the original input data to add\n\
        polynomial features up to degree 2 (quadratic)\n')
        poly = PolynomialFeatures(degree=2)
        X F1 poly = poly.fit transform(X F1)
        X_train, X_test, y_train, y_test = train_test_split(X_F1_poly, y_F1,
                                                            random state = 0)
        linreg = LinearRegression().fit(X train, y train)
        print('(poly deg 2) linear model coeff (w):\n{}'
             .format(linreg.coef ))
        print('(poly deg 2) linear model intercept (b): {:.3f}'
             .format(linreg.intercept ))
        print('(poly deg 2) R-squared score (training): {:.3f}'
             .format(linreg.score(X train, y train)))
        print('(poly deg 2) R-squared score (test): {:.3f}\n'
             .format(linreg.score(X test, y test)))
        print('\nAddition of many polynomial features often leads to\n\
        overfitting, so we often use polynomial features in combination\n\
        with regression that has a regularization penalty, like ridge\n\
        regression.\n')
        X train, X test, y train, y test = train test split(X F1 poly, y F1,
```

Linear models for classification

Logistic regression

Logistic regression for binary classification on fruits dataset using height, width features (positive class: apple, negative class: others)

```
In [ ]: from sklearn.linear model import LogisticRegression
        from adspy shared utilities import (
        plot class regions for classifier subplot)
        fig, subaxes = plt.subplots(1, 1, figsize=(7, 5))
        y fruits apple = y fruits 2d == 1  # make into a binary problem: apples vs everything else
        X train, X test, y train, y test = (
        train test split(X fruits 2d.as matrix(),
                        y fruits apple.as matrix(),
                        random_state = 0))
        clf = LogisticRegression(C=100).fit(X train, y train)
        plot class regions for classifier subplot(clf, X train, y train, None,
                                                  None, 'Logistic regression \
        for binary classification\nFruit dataset: Apple vs others',
                                                  subaxes)
        h = 6
        w = 8
        print('A fruit with height {} and width {} is predicted to be: {}'
             .format(h,w, ['not an apple', 'an apple'][clf.predict([[h,w]])[0]]))
        h = 10
        w = 7
        print('A fruit with height {} and width {} is predicted to be: {}'
             .format(h,w, ['not an apple', 'an apple'][clf.predict([[h,w]])[0]]))
        subaxes.set xlabel('height')
        subaxes.set ylabel('width')
        print('Accuracy of Logistic regression classifier on training set: {:.2f}'
             .format(clf.score(X train, y train)))
        print('Accuracy of Logistic regression classifier on test set: {:.2f}'
             .format(clf.score(X test, y test)))
```

Logistic regression on simple synthetic dataset

Logistic regression regularization: C parameter

Application to real dataset

Support Vector Machines

Linear Support Vector Machine

```
In [ ]: from sklearn.svm import SVC
    from adspy_shared_utilities import plot_class_regions_for_classifier_subplot

X_train, X_test, y_train, y_test = train_test_split(X_C2, y_C2, random_state = 0)

fig, subaxes = plt.subplots(1, 1, figsize=(7, 5))
    this_C = 1.0
    clf = SVC(kernel = 'linear', C=this_C).fit(X_train, y_train)
    title = 'Linear SVC, C = {:.3f}'.format(this_C)
    plot_class_regions_for_classifier_subplot(clf, X_train, y_train, None, None, title, subaxes)
```

Linear Support Vector Machine: C parameter

Application to real dataset

Multi-class classification with linear models

LinearSVC with M classes generates M one vs rest classifiers.

```
In [ ]: from sklearn.svm import LinearSVC

X_train, X_test, y_train, y_test = train_test_split(X_fruits_2d, y_fruits_2d, random_state = 0)

clf = LinearSVC(C=5, random_state = 67).fit(X_train, y_train)
print('Coefficients:\n', clf.coef_)
print('Intercepts:\n', clf.intercept_)
```

```
In [ ]: plt.figure(figsize=(6,6))
        colors = ['r', 'g', 'b', 'y']
        cmap fruits = ListedColormap(['#FF0000', '#00FF00', '#0000FF','#FFFF00'])
        plt.scatter(X fruits 2d[['height']], X fruits 2d[['width']],
                   c=y fruits 2d, cmap=cmap fruits, edgecolor = 'black', alpha=.7)
        x 	 0 	 range = np.linspace(-10, 15)
        for w, b, color in zip(clf.coef , clf.intercept , ['r', 'g', 'b', 'y']):
            # Since class prediction with a linear model uses the formula y = w \ 0 \ x \ 0 + w \ 1 \ x \ 1 + b,
            # and the decision boundary is defined as being all points with y = 0, to plot x 1 as a
            # function of x 0 we just solve w 0 x 0 + w 1 x 1 + b = 0 for x 1:
            plt.plot(x 0 range, -(x 0 range * w[0] + b) / w[1], c=color, alpha=.8)
        plt.legend(target_names_fruits)
        plt.xlabel('height')
        plt.ylabel('width')
        plt.xlim(-2, 12)
        plt.ylim(-2, 15)
        plt.show()
```

Kernelized Support Vector Machines

Classification

Support Vector Machine with RBF kernel: gamma parameter

Support Vector Machine with RBF kernel: using both C and gamma parameter

Application of SVMs to a real dataset: unnormalized data

Application of SVMs to a real dataset: normalized data with feature preprocessing using minmax scaling

Cross-validation

Example based on k-NN classifier with fruit dataset (2 features)

A note on performing cross-validation for more advanced scenarios.

In some cases (e.g. when feature values have very different ranges), we've seen the need to scale or normalize the training and test sets before use with a classifier. The proper way to do cross-validation when you need to scale the data is *not* to scale the entire dataset with a single transform, since this will indirectly leak information into the training data about the whole dataset, including the test data (see the lecture on data leakage later in the course). Instead, scaling/normalizing must be computed and applied for each cross-validation fold separately. To do this, the easiest way in scikit-learn is to use *pipelines*. While these are beyond the scope of this course, further information is available in the scikit-learn documentation here:

http://scikit-learn.org/stable/modules/generated/sklearn.pipeline.Pipeline.html (http://scikit-learn.org/stable/modules/generated/sklearn.pipeline.Pipeline.html)

or the Pipeline section in the recommended textbook: Introduction to Machine Learning with Python by Andreas C. Müller and Sarah Guido (O'Reilly Media).

Validation curve example

```
In [ ]: # This code based on scikit-learn validation plot example
        # See: http://scikit-learn.org/stable/auto examples/model selection/plot validation curve.html
        plt.figure()
        train scores mean = np.mean(train scores, axis=1)
        train scores std = np.std(train scores, axis=1)
        test_scores_mean = np.mean(test_scores, axis=1)
        test scores std = np.std(test scores, axis=1)
        plt.title('Validation Curve with SVM')
        plt.xlabel('$\gamma$ (gamma)')
        plt.ylabel('Score')
        plt.ylim(0.0, 1.1)
        1w = 2
        plt.semilogx(param range, train scores mean, label='Training score',
                    color='darkorange', lw=lw)
        plt.fill between(param range, train scores mean - train scores std,
                        train scores mean + train scores std, alpha=0.2,
                        color='darkorange', lw=lw)
        plt.semilogx(param range, test scores mean, label='Cross-validation score',
                    color='navy', lw=lw)
        plt.fill between(param range, test scores mean - test scores std,
                        test scores mean + test scores std, alpha=0.2,
                        color='navy', lw=lw)
        plt.legend(loc='best')
        plt.show()
```

Decision Trees

Setting max decision tree depth to help avoid overfitting

Visualizing decision trees

```
In [ ]: plot_decision_tree(clf, iris.feature_names, iris.target_names)
```

Pre-pruned version (max_depth = 3)

```
In [ ]: plot_decision_tree(clf2, iris.feature_names, iris.target_names)
```

Feature importance

```
In [ ]: from adspy shared utilities import plot feature importances
        plt.figure(figsize=(10,4), dpi=80)
        plot feature importances(clf, iris.feature names)
        plt.show()
        print('Feature importances: {}'.format(clf.feature importances ))
In [ ]: from sklearn.tree import DecisionTreeClassifier
        from adspy shared utilities import plot class regions for classifier subplot
        X train, X test, y train, y test = train test split(iris.data, iris.target, random state = 0)
        fig, subaxes = plt.subplots(6, 1, figsize=(6, 32))
        pair_list = [[0,1], [0,2], [0,3], [1,2], [1,3], [2,3]]
        tree max depth = 4
        for pair, axis in zip(pair_list, subaxes):
            X = X train[:, pair]
            y = y train
            clf = DecisionTreeClassifier(max depth=tree max depth).fit(X, y)
            title = 'Decision Tree, max depth = {:d}'.format(tree max depth)
            plot class regions for classifier subplot(clf, X, y, None,
                                                      None, title, axis,
                                                      iris.target names)
            axis.set xlabel(iris.feature names[pair[0]])
            axis.set ylabel(iris.feature names[pair[1]])
        plt.tight layout()
        plt.show()
```

Decision Trees on a real-world dataset

```
In [ ]: from sklearn.tree import DecisionTreeClassifier
        from adspy shared utilities import plot decision tree
        from adspy shared utilities import plot feature importances
        X_train, X_test, y_train, y_test = train_test_split(X_cancer, y_cancer, random_state = 0)
        clf = DecisionTreeClassifier(max depth = 4, min samples leaf = 8,
                                    random state = 0).fit(X train, y train)
        plot decision tree(clf, cancer.feature names, cancer.target names)
In [ ]: print('Breast cancer dataset: decision tree')
        print('Accuracy of DT classifier on training set: {:.2f}'
             .format(clf.score(X train, y train)))
        print('Accuracy of DT classifier on test set: {:.2f}'
             .format(clf.score(X test, y test)))
        plt.figure(figsize=(10,6),dpi=80)
        plot feature importances(clf, cancer.feature names)
        plt.tight layout()
        plt.show()
```