MEX #1 - Geyzson Kristoffer

SN:2023-21036

https://uvle.upd.edu.ph/mod/assign/view.php?id=531880

Problem #1 - Linear Regression

```
In [ ]: import numpy as np
        import pandas as pd
        from sklearn.preprocessing import StandardScaler
        from sklearn.linear_model import Ridge, LogisticRegression
        from sklearn.pipeline import make_pipeline
        from sklearn.model_selection import train_test_split
        # reading the data
        df = pd.read_excel('ENB2012_data.xlsx')
        new_column_names = {
             'X1': 'Relative Compactness',
            'X2': 'Surface Area',
            'X3': 'Wall Area',
            'X4': 'Roof Area',
            'X5': 'Overall Height',
            'X6': 'Orientation',
            'X7': 'Glazing Area',
            'X8': 'Glazing Area Distribution',
            'Y1': 'Heating Load',
            'Y2': 'Cooling Load'
        # Rename the DataFrame columns
        df.rename(columns=new_column_names, inplace=True)
        print(df.head())
        # print nan values
        print(f'\nTotal NaN values: {df.isna().sum().sum()}')
        # print null values
        print(f'\nTotal null values: {df.isnull().sum().sum()}')
        # print data types
        print(f'\nData types:\n{df.dtypes}')
```

```
Relative Compactness Surface Area Wall Area Roof Area Overall Height \
0
                0.98
                       514.5 294.0 110.25
                                                                 7.0
                                    294.0 110.25
294.0 110.25
                            514.5
                                                                 7.0
1
                 0.98
2
                 0.98
                           514.5
                                                                7.0
3
                 0.98
                           514.5
                                     294.0 110.25
                                                                7.0
                           563.5 318.5 122.50
4
                 0.90
                                                                7.0
  Orientation Glazing Area Glazing Area Distribution Heating Load \
           2
                      0.0
                                                         15.55
0
           3
                      0.0
                                                0
                                                         15.55
1
2
           4
                      0.0
                                                0
                                                         15.55
           5
                                                0
3
                      0.0
                                                         15.55
4
           2
                      0.0
                                                0
                                                         20.84
  Cooling Load
        21.33
0
         21.33
1
         21.33
2
3
         21.33
4
         28.28
Total NaN values: 0
Total null values: 0
Data types:
Relative Compactness
                        float64
Surface Area
                          float64
Wall Area
                         float64
Roof Area
                          float64
Overall Height
                          float64
Orientation
                           int64
                          float64
Glazing Area
Glazing Area Distribution
                          int64
Heating Load
                         float64
Cooling Load
                          float64
dtype: object
```

Initial training using all of the features

```
# creating models with different alphas and
        # making pipelines with standard scaler and ridge regression
        for i, alpha in enumerate(alphas):
            models.append(make_pipeline(StandardScaler(),
                                        Ridge(alpha=alpha)).fit(X_train, y_train))
        # printing the accuracy and alpha of each model
        for model in models:
            alpha = model.get params()['ridge alpha']
            accuracy_train = model.score(X_train, y_train)
            accuracy_val = model.score(X_val, y_val)
            print(f'Alpha: {alpha : .6f} | Training Accuracy: {accuracy_train : .6f} | Vali
        # get the best model based on validation accuracy
        best_model = models[np.argmax([model.score(X_val, y_val) for model in models])]
        alpha = best_model.get_params()['ridge__alpha']
        coef = best_model.get_params()['ridge'].coef_
        intercept = best_model.get_params()['ridge'].intercept_
       Alpha: 0.100000 | Training Accuracy: 0.909115 | Validation Accuracy: 0.922755
       Alpha: 0.166810 | Training Accuracy: 0.909110 | Validation Accuracy: 0.922726
       Alpha: 0.278256 | Training Accuracy: 0.909097 | Validation Accuracy: 0.922681
       Alpha: 0.464159 | Training Accuracy: 0.909067 | Validation Accuracy: 0.922613
       Alpha: 0.774264 | Training Accuracy: 0.909000 | Validation Accuracy: 0.922520
       Alpha: 1.291550 | Training Accuracy: 0.908865 | Validation Accuracy: 0.922411
       Alpha: 2.154435 | Training Accuracy: 0.908609 | Validation Accuracy: 0.922316
       Alpha: 3.593814 | Training Accuracy: 0.908128 | Validation Accuracy: 0.922263
       Alpha: 5.994843 | Training Accuracy: 0.907209 | Validation Accuracy: 0.922222
       Alpha: 10.000000 | Training Accuracy: 0.905468 | Validation Accuracy: 0.922028
In [ ]: # print the model with the highest accuracy among all models
        print(f'Best Model:')
        print(f'\talpha: {alpha: .6f}')
        print(f'\ttraining accuracy: {best_model.score(X_train, y_train) : .5f}')
        print(f'\tvalidation accuracy: {best_model.score(X_val, y_val) : .5f}')
        print(f'\tcoefficients: {coef}')
        print(f'\tintercept: {intercept}')
       Best Model:
               alpha: 0.100000
               training accuracy: 0.90912
               validation accuracy: 0.92275
               coefficients: [-6.05743799 -3.03910856 0.80505193 -3.40185598 7.8326222 -
       0.1128605
         2.71987256 0.52375461]
               intercept: 22.539934782608697
        Final Evaluation in Test Data
In [ ]: print(f'Best Model:')
        print(f'\ttest accuracy: {best_model.score(X_test, y_test) : .5f}')
       Best Model:
               test accuracy: 0.92564
```

Item 1-a

Question: What is the best model's coefficients, intercept, and its training, validation, and test accuracy?

Answer:

Evaluation Metrics & Parameters	All Features - Best Model
Coefficients	[-6.05743799, -3.03910856, 0.80505193, -3.40185598, 7.8326222, -0.1128605, 2.71987256, 0.52375461]
Intercept	22.53993
Alpha	0.100000
Training-Accuracy	0.90912
Validation-Accuracy	0.92275
Testing-Accuracy	0.92564

Performing the same procedure but using the top 5 features

```
In [ ]: sorted_indices = np.argsort(np.abs(coef))[::-1] # sort in descending order

top5_coef = coef[sorted_indices[:5]] # top 5 coefficients
top5_feature_names = df.columns[:8][sorted_indices[:5]].tolist()

print("Top 5 Features:")
print(" names:", ', '.join(top5_feature_names))
print(" coefficients:", top5_coef)
print(" indices:", sorted_indices[:5])
```

Top 5 Features:

```
names: Overall Height, Relative Compactness, Roof Area, Surface Area, Glazing Area coefficients: [ 7.8326222 -6.05743799 -3.40185598 -3.03910856 2.71987256] indices: [4 0 3 1 6]
```

Repeating the same process but with the top 5 features

```
X_val, X_test, y_val, y_test = train_test_split(X2, y2,
                                                        test size=0.5,
                                                        random state=69)
        alphas = np.logspace(-1, 1, 10) # from 10**-1 to 10**1, 10 values
        models = [] # list of models
        # creating models with different alphas and
        # making pipelines with standard scaler and ridge regression
        for i, alpha in enumerate(alphas):
            models.append(make_pipeline(StandardScaler(),
                                        Ridge(alpha=alpha)).fit(X_train, y_train))
        # printing the accuracy and alpha of each model
        for model in models:
            alpha = model.get_params()['ridge__alpha']
            accuracy_train = model.score(X_train, y_train)
            accuracy_val = model.score(X_val, y_val)
            print(f'Alpha: {alpha : .6f} | Training Accuracy: {accuracy_train : .6f} | Vali
        # get the best model based on validation accuracy
        best_model = models[np.argmax([model.score(X_val, y_val) for model in models])]
        alpha = best_model.get_params()['ridge__alpha']
        coef = best_model.get_params()['ridge'].coef_
        intercept = best_model.get_params()['ridge'].intercept_
       Alpha: 0.100000 | Training Accuracy: 0.906421 | Validation Accuracy: 0.926517
       Alpha: 0.166810 | Training Accuracy: 0.906417 | Validation Accuracy: 0.926491
       Alpha: 0.278256 | Training Accuracy: 0.906409 | Validation Accuracy: 0.926451
       Alpha: 0.464159 | Training Accuracy: 0.906389 | Validation Accuracy: 0.926396
       Alpha: 0.774264 | Training Accuracy: 0.906348 | Validation Accuracy: 0.926331
       Alpha: 1.291550 | Training Accuracy: 0.906269 | Validation Accuracy: 0.926277
       Alpha: 2.154435 | Training Accuracy: 0.906124 | Validation Accuracy: 0.926275
       Alpha: 3.593814 | Training Accuracy: 0.905857 | Validation Accuracy: 0.926372
       Alpha: 5.994843 | Training Accuracy: 0.905330 | Validation Accuracy: 0.926548
       Alpha: 10.000000 | Training Accuracy: 0.904202 | Validation Accuracy: 0.926578
In [ ]: # print the model with the highest accuracy among all models
        print(f'Best Model:')
        print(f'\talpha: {alpha : .6f}')
        print(f'\ttraining accuracy: {best_model.score(X_train, y_train) : .5f}')
        print(f'\tvalidation accuracy: {best_model.score(X_val, y_val) : .5f}')
        print(f'\ttest accuracy: {best_model.score(X_test, y_test) : .5f}')
        print(f'\tcoefficients: {coef}')
        print(f'\tintercept: {intercept}')
       Best Model:
               alpha: 10.000000
               training accuracy: 0.90420
               validation accuracy: 0.92658
               test accuracy: 0.92500
               coefficients: [ 7.71068437 -3.28294732 -4.67906309 0.91757006 2.76335503]
               intercept: 22.539934782608697
In [ ]: # for comparison, printing the model with the same alpha but with the top 5 feature
        alpha = models[0].get params()['ridge alpha']
        coef = models[0].get_params()['ridge'].coef_
```

```
intercept = models[0].get_params()['ridge'].intercept_
        print(f'Same Alpha:')
        print(f'\talpha: {alpha: .6f}')
        print(f'\ttraining accuracy: {models[0].score(X_train, y_train) : .5f}')
        print(f'\tvalidation accuracy: {models[0].score(X_val, y_val) : .5f}')
        print(f'\tcoefficients: {coef}')
        print(f'\tintercept: {intercept}')
       Same Alpha:
               alpha: 0.100000
               training accuracy: 0.90642
               validation accuracy: 0.92652
               coefficients: [ 7.89264074 -5.97144026 -5.02829022 -1.25881311 2.83435557]
               intercept: 22.539934782608697
In [ ]: print(f'Same Alpha:')
        print(f'\ttest accuracy: {models[0].score(X_test, y_test) : .5f}')
       Same Alpha:
              test accuracy: 0.92760
```

Item 1-b

Q: If you repeat the procedure above using only the 5 top features, what are the results?

A: Using the same method with only the top 5 features yields the following comparison:

Evaluation Metrics & Parameters	All Features - Best Model	Top 5 Features - Same Alpha	Top 5 Features - Best Model
Coefficients	[-6.05743799, -3.03910856, 0.80505193, -3.40185598, 7.8326222, -0.1128605, 2.71987256, 0.52375461]	[7.89264074 -5.97144026 -5.02829022 -1.25881311 2.83435557]	[7.71068437 -3.28294732 -4.67906309 0.91757006 2.76335503]
Intercept	22.53993	22.53993	22.53993
Alpha	0.100000	0.100000	10.000000
Training Accuracy	0.90912	0.90642	0.90420
Validation Accuracy	0.92275	0.92652	0.92658
Testing Accuracy	0.92564	0.92760	0.92500

Problem #1 - Insights

Q: Based on your results for this Problem, what insights did you gain?

A: Here are some insights

- In the preliminary analysis, the five most significant features, ranked by magnitude in descending order, are *Overall Height, Relative Compactness, Roof Area, Surface Area, and Glazing Area*.
- As anticipated, the coefficients associated with these top 5 features were different.
- No variance was observed in the intercept values.
- Notably, there was a decline in Training accuracy across both the "Top 5 with same alpha" and "Top 5 best model" scenarios.
- Conversely, Validation accuracy exhibited an uptick in both aforementioned scenarios.
- Testing accuracy showed a mixed results: it improved under the "Top 5 with same alpha" but declined in the "Top 5 best model" setup.
- If computational resources permit, it would be advantageous to incorporate all available features.
- Opting for just the top-ranked features doesn't guarantee an enhancement in testing accuracy.
- The regularization parameter, alpha, barely made an impact since the range is from 10^-1 to 10^1. But when I tested it on a wider range, the results were dramatically different.
- The accuracy may increase if we add Polynomial Features of a certain degree to the pipeline. For instance, a separate analysis I made with PolynomialFeatures(degree=3) yield higher accuracy in its best model compared to the models above.
- For cold countries aiming to optimize heating load, focus on compact, lower-height designs with increased roof areas and limited glazed surfaces for enhanced energy efficiency.

Problem #2 - Logistic Regression

Out[]:		ID	Diagnosis	radius1	texture1	perimeter1	area1	smoothness1	compactne
	0	842302	М	17.99	10.38	122.80	1001.0	0.11840	0.27
	1	842517	М	20.57	17.77	132.90	1326.0	0.08474	0.078
	2	84300903	М	19.69	21.25	130.00	1203.0	0.10960	0.159
	3	84348301	М	11.42	20.38	77.58	386.1	0.14250	0.283
	4	84358402	М	20.29	14.34	135.10	1297.0	0.10030	0.132
	•••								
	564	926424	М	21.56	22.39	142.00	1479.0	0.11100	0.11!
	565	926682	М	20.13	28.25	131.20	1261.0	0.09780	0.103
	566	926954	М	16.60	28.08	108.30	858.1	0.08455	0.102
	567	927241	М	20.60	29.33	140.10	1265.0	0.11780	0.27
	568	92751	В	7.76	24.54	47.92	181.0	0.05263	0.043

569 rows × 32 columns

```
In []: # print nan values
print(f'\nTotal NaN values: {df.isna().sum().sum()}')

# print null values
print(f'\nTotal null values: {df.isnull().sum().sum()}')

# print data types
print(f'\nData types:\n{df.dtypes}')
```

Total NaN values: 0

Total null values: 0

Data types:

int64 ID Diagnosis object radius1 float64 float64 texture1 perimeter1 float64 area1 float64 smoothness1 float64 compactness1 float64 float64 concavity1 concave_points1 float64 float64 symmetry1 fractal_dimension1 float64 radius2 float64 texture2 float64 perimeter2 float64 area2 float64 smoothness2 float64 compactness2 float64 concavity2 float64 concave_points2 float64 symmetry2 float64 fractal_dimension2 float64 radius3 float64 float64 texture3 perimeter3 float64 area3 float64 smoothness3 float64 float64 compactness3 concavity3 float64 concave_points3 float64 symmetry3 float64 fractal_dimension3 float64 dtype: object

```
In [ ]: df = df.drop(columns=['ID']) # dropping ID column
df['Diagnosis'] = np.where(df['Diagnosis'] == 'M', 1, 0) # M = 1, B = 0
df
```

Out[]:		Diagnosis	radius1	texture1	perimeter1	area1	smoothness1	compactness1	conca
	0	1	17.99	10.38	122.80	1001.0	0.11840	0.27760	0.3
	1	1	20.57	17.77	132.90	1326.0	0.08474	0.07864	0.0
	2	1	19.69	21.25	130.00	1203.0	0.10960	0.15990	0.1
	3	1	11.42	20.38	77.58	386.1	0.14250	0.28390	0.2
	4	1	20.29	14.34	135.10	1297.0	0.10030	0.13280	0.1
	•••								
	564	1	21.56	22.39	142.00	1479.0	0.11100	0.11590	0.2
	565	1	20.13	28.25	131.20	1261.0	0.09780	0.10340	0.1
	566	1	16.60	28.08	108.30	858.1	0.08455	0.10230	0.0
	567	1	20.60	29.33	140.10	1265.0	0.11780	0.27700	0.3
	568	0	7.76	24.54	47.92	181.0	0.05263	0.04362	0.0

569 rows × 31 columns

```
In [ ]: X = df.iloc[:, 1:] # features
        y = df.iloc[:, :1].values.ravel() # diagnosis
        X_train, X_test, y_train, y_test = train_test_split(X, y,
                                                             test_size=0.3,
                                                             random_state=69,
                                                             stratify=y) # 70/30 split
        model = make_pipeline(StandardScaler(),
                              LogisticRegression()).fit(X_train, y_train) # model
        train_accuracy = model.score(X_train, y_train) # accuracy
        test_accuracy = model.score(X_test, y_test) # accuracy
        logistic_model = model.named_steps['logisticregression']
        coefficients = logistic_model.coef_.flatten()
        feature_importance = np.abs(coefficients)
        feature_names = X_train.columns
        sorted_indices = np.argsort(feature_importance)[::-1]
        print(f'Training Accuracy: {train_accuracy : .6f}')
        print(f'Testing Accuracy: {test_accuracy : .6f}')
        print("Feature Magnitudes in Descending Order:")
        for index in sorted_indices:
            print(f"\t{feature_names[index]}: {feature_importance[index] :.5f}")
```

Training Accuracy: 0.987437 Testing Accuracy: 0.982456

Feature Magnitudes in Descending Order:

texture3: 1.22297 radius2: 1.08966 concavity3: 1.04051 concavity1: 1.02640 area2: 1.00383

compactness2: 0.99125 symmetry3: 0.91455 area3: 0.88047 radius3: 0.85664

concave_points1: 0.84292 concave_points3: 0.80083 perimeter3: 0.68378 smoothness3: 0.57744

fractal_dimension2: 0.52852

texture1: 0.48488 compactness1: 0.44272 perimeter2: 0.41542 symmetry2: 0.39675 area1: 0.36899

concave_points2: 0.35139 smoothness2: 0.32736 perimeter1: 0.29978 radius1: 0.29569 texture2: 0.23883 compactness3: 0.19358 concavity2: 0.18930

fractal_dimension1: 0.11576
fractal_dimension3: 0.08977

smoothness1: 0.02459
symmetry1: 0.01009

Item 2-a

Q: After fitting the data, what is the model's training and testing accuracy? Which features are most important?

A: The model's training and testing accuracy, together with 5 of the most important features:

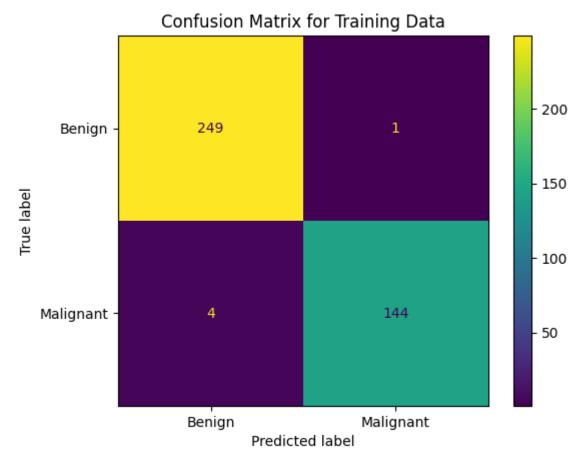
Evaluation Metric	Model
Training Accuracy	0.987437
Testing Accuracy	0.982456

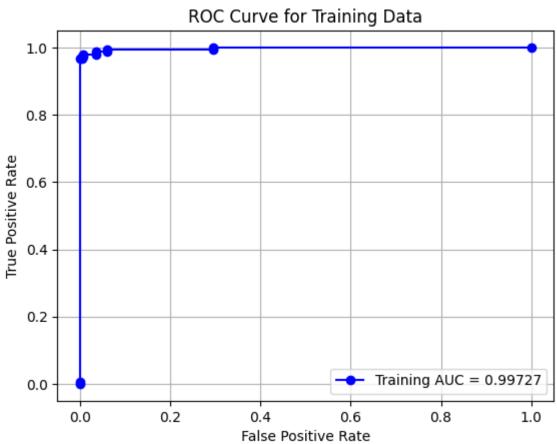
Rank	Feature	Magnitude
#1	texture3	1.22297
#2	radius2	1.08966

Rank	Feature	Magnitude
#3	concavity3	1.04051
#4	concavity1	1.02640
#5	area2	1.00383

Training Set

```
In [ ]: from sklearn.metrics import confusion_matrix, ConfusionMatrixDisplay
        from sklearn import metrics
        import matplotlib.pyplot as plt
        ypred_train = model.predict(X_train)
        cfm = confusion_matrix(y_train, ypred_train)
        cm_display = ConfusionMatrixDisplay(confusion_matrix = cfm,
                                             display_labels = ["Benign", "Malignant"])
        cm display.plot()
        plt.title('Confusion Matrix for Training Data')
        plt.show()
        # For Training Data
        y train prob = model.predict proba(X train)[:, 1]
        fpr_train, tpr_train, = metrics.roc_curve(y_train, y_train_prob)
        auc_train = metrics.roc_auc_score(y_train, y_train_prob)
        plt.figure()
        plt.plot(fpr_train, tpr_train, 'b-o', label=f'Training AUC = {auc_train:.5f}')
        plt.xlabel('False Positive Rate')
        plt.ylabel('True Positive Rate')
        plt.title('ROC Curve for Training Data')
        plt.legend()
        plt.grid()
        plt.show()
        print(f"Training AUC: {auc_train:.5f}")
        print(f'Train Accuracy: {train_accuracy : .6f}')
        # Calculate the False Positive Rate (FPR)
        true_negatives, false_positives = cfm[0]
        false_negatives, true_positives = cfm[1]
        recall = true_positives / (true_positives + false_negatives)
        precision = true_positives / (true_positives + false_positives)
        f1_score = 2 * (recall * precision) / (recall + precision)
        false_alarm_rate = false_positives / (false_positives + true_negatives)
        print(f'Recall: {recall : .6f}')
        print(f'Precision: {precision : .6f}')
        print(f'F1 Score: {f1_score : .6f}')
        print(f'False Alarm Rate: {false_alarm_rate : .6f}')
```





Training AUC: 0.99727
Train Accuracy: 0.987437

Recall: 0.972973 Precision: 0.993103 F1 Score: 0.982935

False Alarm Rate: 0.004000

Item 2-b-training

Confusion Matrix, ROC Curve, AUC are above

Evaluation Metric	Score
Training AUC	0.99727
Train Accuracy	0.987437
Recall	0.972973
Precision	0.993103
F1 Score	0.982935
False Alarm Rate	0.004000

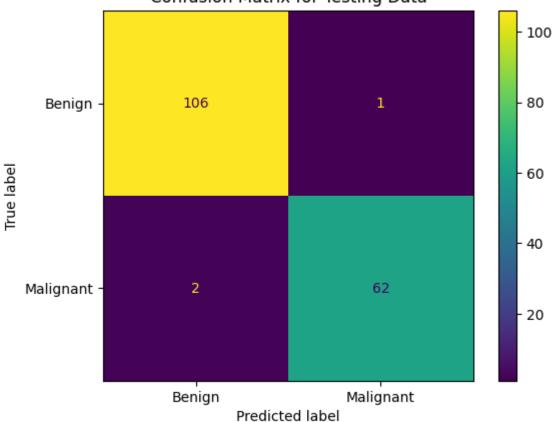
Testing Set

```
In [ ]: ypred_test = model.predict(X_test)
        cfm2 = confusion_matrix(y_test, ypred_test)
        cm_display2 = ConfusionMatrixDisplay(confusion_matrix = cfm2,
                                              display_labels = ["Benign", "Malignant"])
        cm_display2.plot()
        plt.title('Confusion Matrix for Testing Data')
        plt.show()
        # For Testing Data
        y_test_prob = model.predict_proba(X_test)[:, 1]
        fpr_test, tpr_test, _ = metrics.roc_curve(y_test, y_test_prob)
        auc_test = metrics.roc_auc_score(y_test, y_test_prob)
        plt.figure()
        plt.plot(fpr_test, tpr_test, 'r-o', label=f'Test AUC = {auc_test:.5f}')
        plt.xlabel('False Positive Rate')
        plt.ylabel('True Positive Rate')
        plt.title('ROC Curve for Testing Data')
        plt.legend()
        plt.grid()
        plt.show()
        print(f"Test AUC: {auc_test:.5f}")
        print(f'Test Accuracy: {test_accuracy : .6f}')
        # Calculate the False Positive Rate (FPR)
        true_negatives, false_positives = cfm2[0]
        false_negatives, true_positives = cfm2[1]
```

```
recall = true_positives / (true_positives + false_negatives)
precision = true_positives / (true_positives + false_positives)
f1_score = 2 * (recall * precision) / (recall + precision)
false_alarm_rate = false_positives / (false_positives + true_negatives)

print(f'Recall: {recall : .6f}')
print(f'Precision: {precision : .6f}')
print(f'F1 Score: {f1_score : .6f}')
print(f'False Alarm Rate: {false_alarm_rate : .6f}')
```

Confusion Matrix for Testing Data



ROC Curve for Testing Data 1.0 0.8 0.6 0.2 0.0 0.0 0.0 0.2 0.4 0.6 0.8 1.0

False Positive Rate

Test AUC: 0.99796

Test Accuracy: 0.982456

Recall: 0.968750 Precision: 0.984127 F1 Score: 0.976378

False Alarm Rate: 0.009346

Item 2-b-testing

Confusion Matrix, ROC Curve, AUC are above

Evaluation Metric	Score
Testing AUC	0.99796
Testing Accuracy	0.982456
Recall	0.968750
Precision	0.984127
F1 Score	0.976378
False Alarm Rate	0.009346

Problem #2 - Insights

Q: Based on your results for this Problem, what insights did you gain?

A: Here are some insights

- Interestingly, the testing data's AUC marginally surpasses that of the training data.
- As expected, training data accuracy outperforms testing data accuracy.
- Metrics such as Recall, Precision, F1 Score, and False Alarm rate exhibit better values in the training data compared to the testing data.
- Since the accuracy of the testing data is relatively high, the model may generize well with unseen data.
- The model demonstrates a typical performance pattern, where training accuracy is higher than testing accuracy, suggesting no overfitting issues.
- The model effectively balances sensitivity and specificity, minimizing both false negatives and false positives, which is vital in medical diagnostics.
- To accurately predict tumor malignancy, medical practitioners should prioritize evaluating texture, radius, concavity, and tumor area, as these features have the highest predictive power.

=====END OF SOLUTIONS======

Course Code: AI 221

Course Name: Classical Machine Learning

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