Import necessary libraries

```
import warnings
In [1]:
            warnings.filterwarnings('ignore')
In [2]:
            from sklearn.model selection import GridSearchCV,RandomizedSearchCV
          2 from sklearn.preprocessing import StandardScaler
            from sklearn.metrics import *
            import pickle
          5 from tqdm import tqdm notebook
          6 from sklearn.linear model import LogisticRegression
            import seaborn as sns
          8 from sklearn.model selection import TimeSeriesSplit
         9 from sklearn.model selection import cross val score
         10 from sklearn.metrics import accuracy score
         11 from sklearn.metrics import confusion matrix
         12 from sklearn.metrics import f1 score
         13 | from sklearn.metrics import precision score
         14 import numpy as np
         15 import matplotlib.pyplot as plt
         16 import pandas as pd
         17 from scipy.sparse import *
         18 from prettytable import PrettyTable
         19 from wordcloud import WordCloud
```

Load preprocessed data

```
In [3]:
             #Functions to save objects for later use and retireve it
             def savetofile(obj,filename):
                 pickle.dump(obj,open(filename+".pkl","wb"))
             def openfromfile(filename):
                 temp = pickle.load(open(filename+".pkl","rb"))
          5
          6
                 return temp
             v train =openfromfile('v train')
             y test =openfromfile('y test')
         10
             count vect =openfromfile('count vect')
         11
         12 | X train bigram = openfromfile('X train bigram')
         13 X test bigram = openfromfile('X test bigram')
         14
         15 tf idf vect =openfromfile('tf idf vect')
         16 | X train tfidf =openfromfile('X train tfidf')
            X test tfidf =openfromfile('X test tfidf')
         18
             avg sent vectors=openfromfile('avg sent vectors')
         19
             avg sent vectors test=openfromfile('avg sent vectors test')
         21
            tfidf sent vectors=openfromfile('tfidf sent vectors')
             tfidf sent vectors test=openfromfile('tfidf sent vectors test')
         24
```

Standardizing data

Logistic Regression

Function for finding optimal value of hyperparameter nd draw error plot :

```
In [13]:
              def LR Classifier(x train,y train,TBS,params,penalty,searchMethod,vect):
                  ''' FUNCTION FOR FINDING OPTIMAL VALUE OF HYPERPARAM AND DRAW ERROR PLOT '''
           2
           3
                  #INITIALIZE LOGISTIC REGRESSION OBJECT
                  clf=LogisticRegression(penalty=penalty,class weight='balanced',random state=1)
           5
           6
                  # APPLY RANDOM OR GRID SEARCH FOR HYPERPARAMETER TUNNING
           7
                  if searchMethod=='grid':
                      model=GridSearchCV(clf,\
           8
           9
                                          cv=TBS,\
          10
                                          n jobs=-1,\
          11
                                          param grid=params,\
                                          return train score=True,\
          12
          13
                                          scoring=make scorer(roc auc score,average='weighted'))
          14
                      model.fit(x train, y train)
                  elif searchMethod=='random':
          15
                      model=RandomizedSearchCV(clf,\
          16
          17
                                                n jobs=-1,\
          18
                                                cv=TBS,\
                                                param distributions=params,\
          19
                                                n iter=len(params['C']),\
          20
                                                return train score=True,\
          21
                                                scoring=make scorer(roc auc score,average='weighted'))
          22
          23
                      model.fit(x train,y train)
          24
                  #PLOT HYPERPARAM VS AUC VALUES(FOR BOTH CV AND TRAIN)
          25
                  train auc= model.cv results ['mean train score']
          26
          27
                  train auc std= model.cv results ['std train score']
          28
                  cv auc = model.cv results ['mean test score']
                  cv auc std= model.cv results ['std test score']
          29
          30
                  plt.plot(params['C'], train auc, label='Train AUC')
          31
                  # Reference Link: https://stackoverflow.com/a/48803361/4084039
          32
          33
                  # gca(): get current axis
                  plt.gca().fill between(params['C'],train auc - train auc std,train auc + train auc std,alpha=0.2,color='darkblue
          34
                  plt.plot(params['C'], cv auc, label='CV AUC')
          35
                  # Reference Link: https://stackoverflow.com/a/48803361/4084039
          36
                  plt.gca().fill_between(params['C'],cv_auc - cv_auc_std,cv_auc + cv_auc_std,alpha=0.2,color='darkorange')
          37
          38
          39
                  plt.title('ERROR PLOT (%s)' %vect)
                  plt.xlabel('C(1/lambda): Hyperparam')
          40
                  plt.ylabel('AUC')
          41
```

```
plt.grid(True)
plt.legend()
plt.show()
return model
46
```

Function which calculate performance on test data with optimal hyperparam :

```
In [6]:
             def test performance(x train,y train,x test,y test,optimal c,penalty,vect,summarize):
                 '''FUNCTION FOR TEST PERFORMANCE(PLOT ROC CURVE FOR BOTH TRAIN AND TEST) WITH OPTIMAL K'''
          2
          3
                 #INITIALIZE LR OBJECT WITH OPTIMAL HYPERPARAM
                 clf=LogisticRegression(class weight='balanced',penalty=penalty,C=optimal c,n jobs=-1)
          4
                 clf.fit(x train,y train)
          5
          6
                 v pred=clf.predict(x test)
                 test probability = clf.predict proba(x test)[:,1]
          7
                 train probability = clf.predict proba(x train)[:,1]
          8
                 fpr test, tpr test, threshold test = roc curve(y test, test probability,pos label=1)
          9
                 fpr train, tpr train, threshold train = roc curve(y train, train probability,pos label=1)
         10
                 auc score test=auc(fpr test, tpr test)
         11
                 auc score train=auc(fpr train, tpr train)
         12
         13
                 f1=f1 score(y test,y pred,average='weighted')
         14
                 #ADD RESULTS TO PRETTY TABLE
                 summarize.add row([vect, penalty, optimal c, '%.3f' %auc score test, '%.3f' %f1])
         15
         16
         17
                 plt.figure(1,figsize=(14,5))
         18
                 plt.subplot(121)
                 plt.title('ROC Curve (%s)' %vect)
         19
                 #IDEAL ROC CURVE
         20
                 plt.plot([0,1],[0,1],'k--')
         21
         22
                 #ROC CURVE OF TEST DATA
         23
                 plt.plot(fpr test, tpr test , 'b', label='Test AUC= %.2f' %auc score test)
                 #ROC CURVE OF TRAIN DATA
         24
                 plt.plot(fpr train, tpr train, 'g', label='Train AUC= %.2f' %auc score train)
         25
                 plt.xlim([-0.1,1.1])
         26
         27
                 plt.vlim([-0.1,1.1])
         28
                 plt.xlabel('False Positive Rate')
                 plt.ylabel('True Positive Rate')
         29
                 plt.grid(True)
         30
                 plt.legend(loc='lower right')
         31
                 #PLOT CONFUSION MATRIX USING HEATMAP
         32
         33
                 plt.subplot(122)
                 plt.title('Confusion-Matrix(Test Data)')
         34
                 df cm = pd.DataFrame(confusion matrix(y test, y pred), ['Negative', 'Positive'], ['Negative', 'Positive'])
         35
                 sns.set(font scale=1.4)#for label size
         36
                 sns.heatmap(df cm,cmap='gist earth', annot=True,annot kws={"size": 16}, fmt='g')
         37
                 plt.show()
         38
         39
                 return clf
```

Function for sparisty check:

Function for perturbation test to check multicollinearity

```
In [29]:
              def pertubation test(x train,x test,y train,y test,optimal c):
           2
           3
                  fetures wt change=[]
                  #MODEL BEFORE NOISE
                  clf before = LogisticRegression(penalty='12', C=optimal c,class weight='balanced', random state=1)
           5
                  clf before.fit(x train, y train)
           6
           7
           8
                  # ADD A SMALL NOISE TO DATA
           9
                  x train.data += .001
          10
          11
                  #MODEL AFTER NOISE
                  clf after= LogisticRegression(penalty='12',C=optimal c,class weight='balanced',random state=1)
          12
          13
                  clf after.fit(x train, y train)
          14
                  w before=find(clf before.coef [0])[2]
          15
                  w after=find(clf after.coef [0])[2]
          16
          17
          18
                  #ADD ERROR TO GET RID OFF DIVISION BY ZERO ERROR
                  error=.000001#np.random.normal(.000005,.001)#np.random.normal(.000005,.000001,1)
          19
          20
                  w before += error
                  w after += error
          21
                  print('size of w before noise:',w before.size)
          22
          23
                  print('size of w after noise:',w after.size)
          24
                  #PERCENTAGE CHANGE IN WEIGHT CORRESPONDS TO EACH FEATURE
          25
                  percentage change = np.array((abs(w before-w after)/w before )* 100)
          26
          27
                  print('shape of percentage change:',percentage change.shape)
          28
                  if len(w before)==len(w after):
                      thresholds=[10,20,30,50,70,90,100]
          29
          30
                      for threshold in thresholds:
                          fetures wt change.append(percentage change[np.where(percentage change > threshold)].size)
          31
                  plt.figure(1,figsize=(12,6))
          32
          33
                  plt.plot(thresholds, fetures wt change)
                  for xy in zip(thresholds, fetures wt change):
          34
          35
                      plt.annotate('(%s, %s)' % xy, xy=xy, textcoords='data')
                  plt.xlabel('Threshold values')
          36
                  plt.ylabel('no. of collinear features')
          37
                  plt.title('Elbow Method(Multicollinearity Check)')
          38
                  plt.grid(True)
          39
          40
                  plt.show()
                  return percentage change
          41
```

42

Function which plots collinear features using wordcloud:

```
In [9]:
             def print multicollinear features(percentage change, threshold, vect):
                 feat=vect.get feature names()
          2
                 collinear features=[]
          3
                 collinear features no=percentage change[np.where(percentage change > threshold)].size
          4
          5
                 index=np.where(percentage change > threshold)[0]
          6
                 for i in index:
                     collinear features.append(feat[i])
          8
                 print(collinear features no)
                 if len(collinear features)!=0:
          9
                     #wordcloud plot
         10
                     wordcloud = WordCloud(max font size=50, max words=100,collocations=False).\
         11
                     generate(str(collinear features))
         12
                     plt.figure(1,figsize=(14,13))
         13
                     plt.title("WordCloud(Collinear-Features)")
         14
         15
                     plt.imshow(wordcloud, interpolation="bilinear")
                     plt.axis("off")
         16
                     plt.show()
         17
         18
```

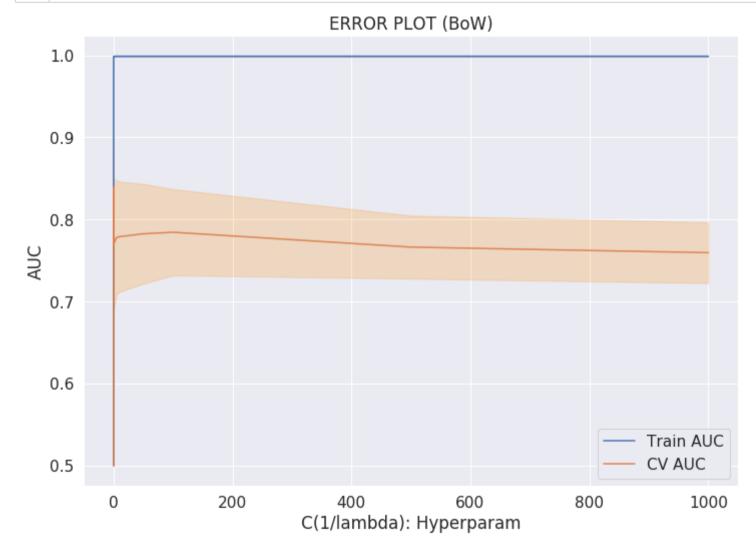
Function which print top important fetures and plot them using Bar plot:

```
In [10]:
              #REFERENCE STACKOVERFLOW
              def feature importance(vectorizer,clf,n):
           3
                  feature names = vectorizer.get feature names()
                  coefs with fns = sorted(zip(clf.coef [0], feature names))
                  top = zip(coefs with fns[:n], coefs with fns[:-(n + 1):-1])
           5
                  print("\tNegative\t\t\t\t\tPositive\t\t")
           6
           7
                  print("_"*75)
                  for (coef 1, fn_1), (coef_2, fn_2) in top:
           8
                      print("\t%.4f\t%-15s\t\t\t\t%.4f\t%-15s" % (coef 1, fn 1, coef 2, fn 2))
           9
          10
                  coef=sorted(clf.coef [0],reverse=True)
          11
                  #STORE WEIGHT CORRESPONDING TO TOP POSITIVE AND NEGATIVE IMPORTANT FEATURES
          12
          13
                  coef p=coef[:n]
                  coef n = coef[:-(n + 1):-1]
          14
                  coef np=coef n+coef p
          15
                  indices n=np.argsort(clf.coef [0])[:n]
          16
                  indices p=np.argsort(clf.coef [0])[::-1][:n]
          17
          18
                  indices=list(indices n)+list(indices p)
                  names = np.array(vectorizer.get feature names())
          19
          20
                  #bar chart
          21
                  plt.figure(2,figsize=(13,6))
                  sns.set(rc={'figure.figsize':(11.7,8.27)})
          22
          23
                  # Create plot title
                  plt.title("Feature Importance(top %d positive and negative class features)" % n)
          24
          25
                  # Add bars
                  plt.bar(range(2*n), coef np)
          26
          27
                  # Add feature names as x-axis labels
          28
                  plt.xticks(range(2*n), names[indices], rotation=80)
                  plt.show()
          29
```

Initialization of common objects required for all vectorization:

[1.1] Logistic Regression on BOW, SET 1

[1.1.1] Applying Logistic Regression with L1 regularization on BOW, SET 1

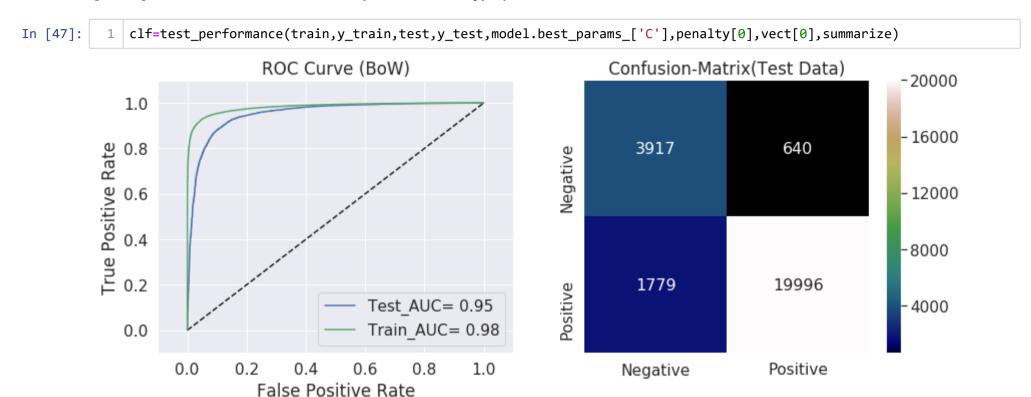


CPU times: user 14.9 s, sys: 428 ms, total: 15.3 s

Wall time: 17.3 s

Optimal value of C(1/lambda): {'C': 0.005}

[1.1.1.1] Performance on test data with optimal value of hyperparam



[1.1.1.2] Calculating sparsity on weight vector obtained using L1 regularization on BOW, SET 1

```
In [16]:
              check sparsity(train,test,y train,y test,params['C'])
         change in sparsity with increase in lambda(1/C) :
         features having non-zero weights 58396 when c=1000
         features having non-zero weights 63177 when c=500
         features having non-zero weights 24507 when c=100
         features having non-zero weights 27508 when c=50
         features having non-zero weights 19136 when c=10
         features having non-zero weights 16760 when c=5
         features having non-zero weights 14097 when c=1
         features having non-zero weights 13286 when c=0.5
         features having non-zero weights 11789 when c=0.1
         features having non-zero weights 10748 when c=0.05
         features having non-zero weights 5676 when c=0.01
         features having non-zero weights 2907 when c=0.005
         features having non-zero weights 172 when c=0.001
         features having non-zero weights 54 when c=0.0005
         features having non-zero weights 0 when c=0.0001
```

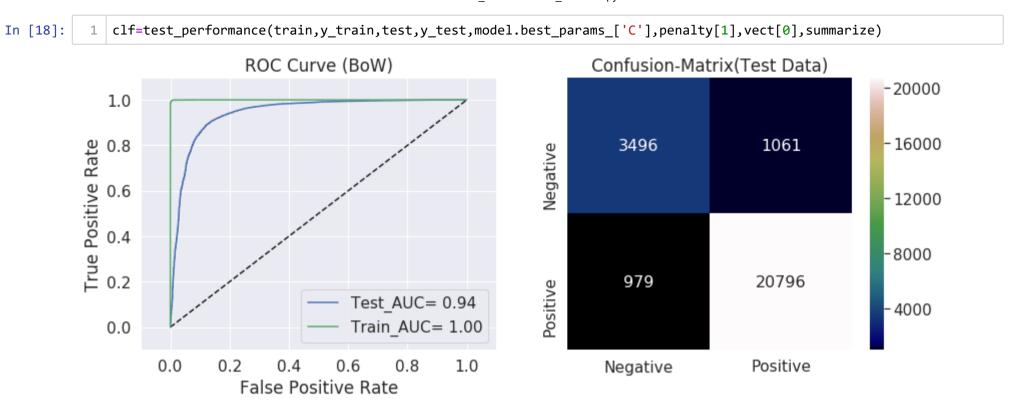
Observation:

- 1. From the above analysis we can observe that as the value of lambda(1/C) increases our weight vector becomes more sparse.
- 2. Weights corresponds to unimportant features or less important fetures becomes zero when we are using L1 regularizer.

[1.1.2] Applying Logistic Regression with L2 regularization on BOW, SET 1



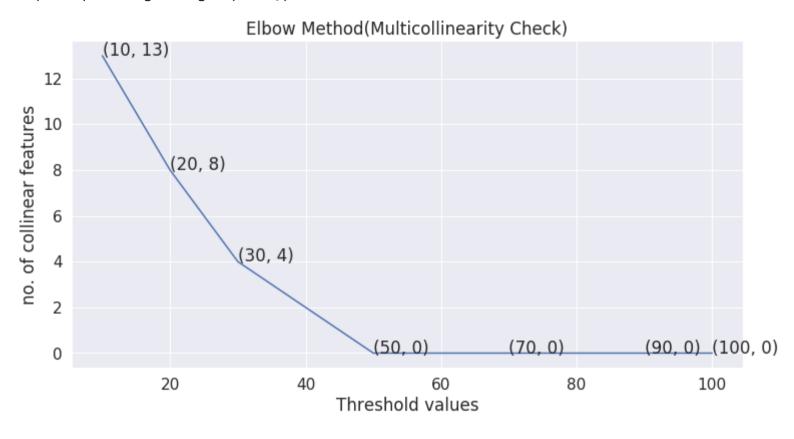
[1.1.2.1] Performance on test data with optimal value of hyperparam



[1.1.2.2] Performing pertubation test (multicollinearity check) on BOW, SET 1

size of w_before_noise: 83188
size of w_after_noise: 83188

shape of percentage change: (83188,)



Observation:

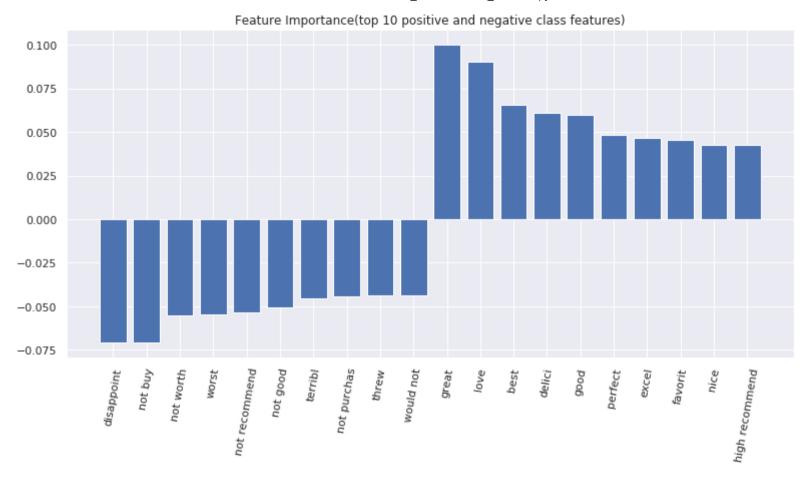
- 1. From the above plot we find that curve changes significantly at threshold value of 50(i.e. our knee point).
- 2. Number of fetures which have percentage weight change more than the threshold=50 are zero, so our features are independent.

[1.1.2.3] Print collinear features in word cloud

0

[1.1.3] Top 10 important features of positive and negative class from SET 1

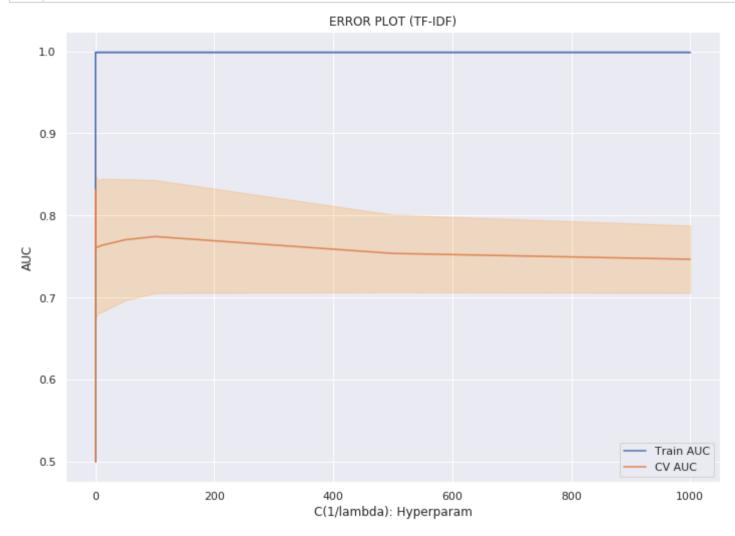
Negative	Positive	Positive	
-0.0707 disappoint	0.1000	great	
-0.0707 not buy	0.0903	love	
-0.0555 not worth	0.0655	best	
-0.0547 worst	0.0611	delici	
-0.0534 not recomme	end 0.0598	good	
-0.0509 not good	0.0485	perfect	
-0.0453 terribl	0.0465	excel	
-0.0441 not purchas	s 0.0453	favorit	
-0.0441 threw	0.0427	nice	
-0.0438 would not	0.0426	high recommend	



2.1 Logistic Regression on TFIDF, SET 2

[2.1.1] Applying Logistic Regression with L1 regularization on TFIDF, SET 2

```
In [23]: 1    searchMethod='random'
2    #STANDARDIZE TRAIN AND TEST DATA
3    train, test=std_data(train=X_train_tfidf,test=X_test_tfidf,mean=False)
4    #HYPERPARAM TUNNING
5    %time model=LR_Classifier(train,y_train,TBS,params,penalty[0],searchMethod,vect[1])
6    print('Optimal value of C(1/lambda): ',model.best_params_)
```

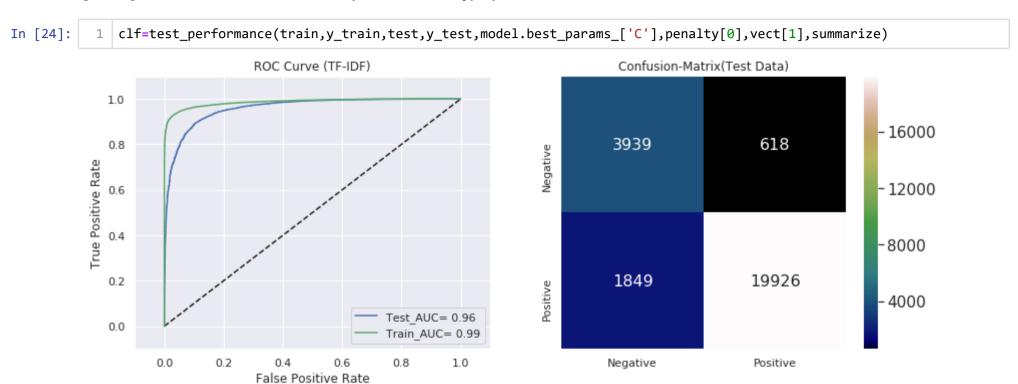


CPU times: user 15 s, sys: 348 ms, total: 15.3 s

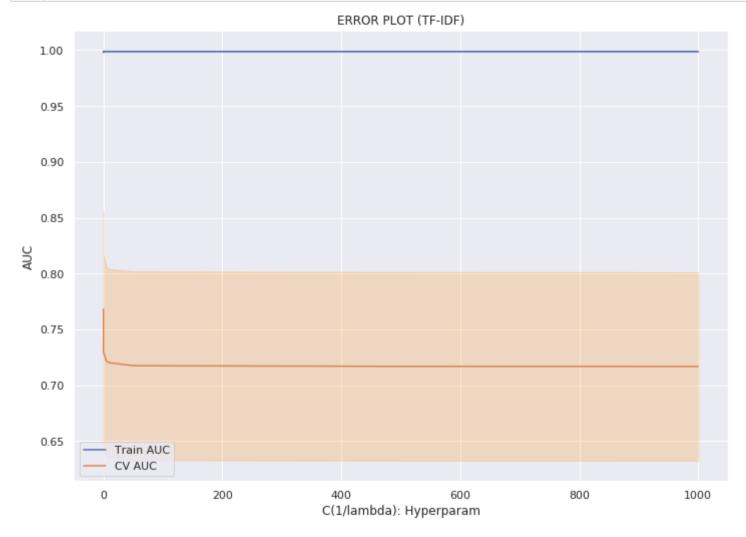
Wall time: 17 s

Optimal value of C(1/lambda): {'C': 0.005}

[2.1.1.1] Performance on test data with optimal value of hyperparam



[2.1.2] Applying Logistic Regression with L2 regularization on TFIDF, SET 2

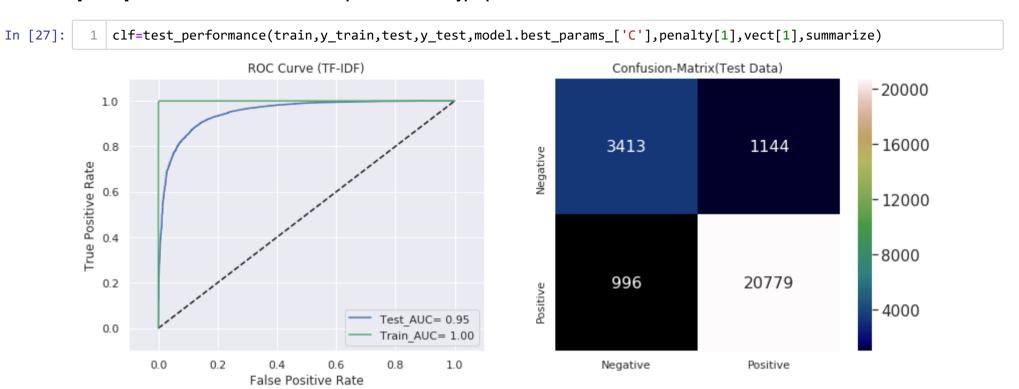


CPU times: user 31.8 s, sys: 608 ms, total: 32.4 s

Wall time: 4min 15s

Optimal value of C(1/lambda): {'C': 0.0001}

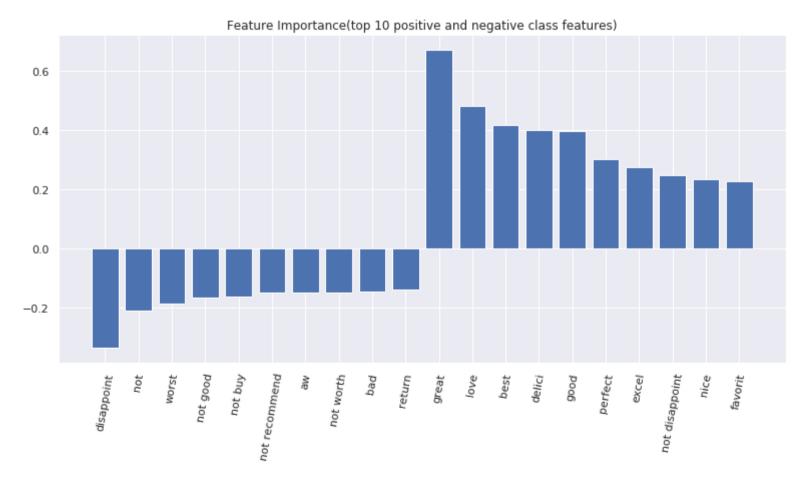
[2.1.2.1] Performance on test data with optimal value of hyperparam



[2.1.3] Top 10 important features of positive and negative class from SET 2

In [25]: 1 feature_importance(tf_idf_vect,clf,10)

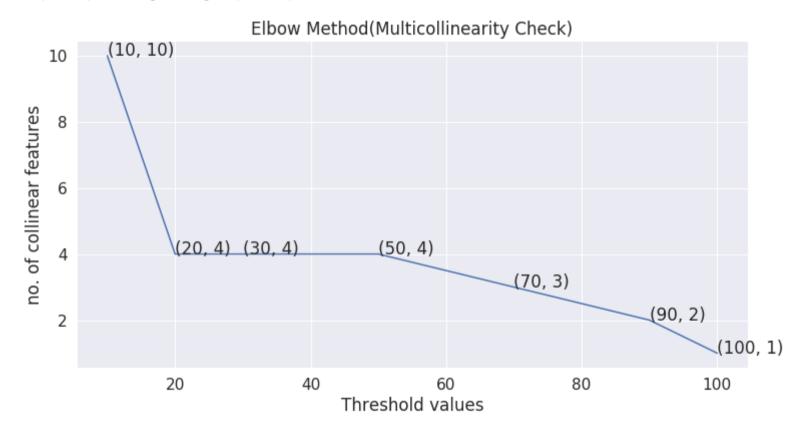
Negative	Positive	
-0.3347 disappoint	0.6698 great	
-0.2117 not	0.4816 love	
-0.1866 worst	0.4169 best	
-0.1677 not good	0.4000 delici	
-0.1633 not buy	0.3954 good	
-0.1508 not recommend	0.3003 perfect	
-0.1504 aw	0.2732 excel	
-0.1496 not worth	0.2475 not disappoint	
-0.1457 bad	0.2348 nice	
-0.1388 return	0.2258 favorit	



[2.1.4] Performing pertubation test (multicollinearity check) on TFIDF, SET 2

size of w_before_noise: 83188
size of w_after_noise: 83188

shape of percentage change: (83188,)



Observation:

- 1. From the above plot we find that curve changes significantly at threshold value of 20(i.e. our knee point).
- 2. Number of fetures which have percentage weight change more than the threshold=20 are four, so our features are independent.

[2.1.4.1]Print collinear features in word cloud

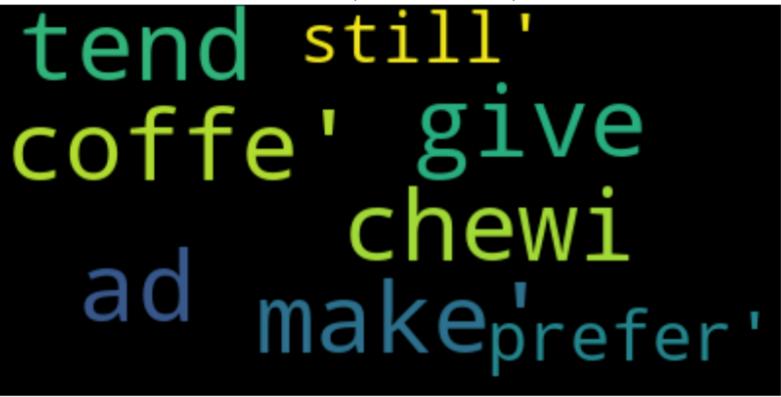
In [32]:

#SELECTED THRESHOLD BY USING ELBOW METHOD

- 2 threshold=20
- 3 | print_multicollinear_features(percentage_change,threshold,count_vect)

4

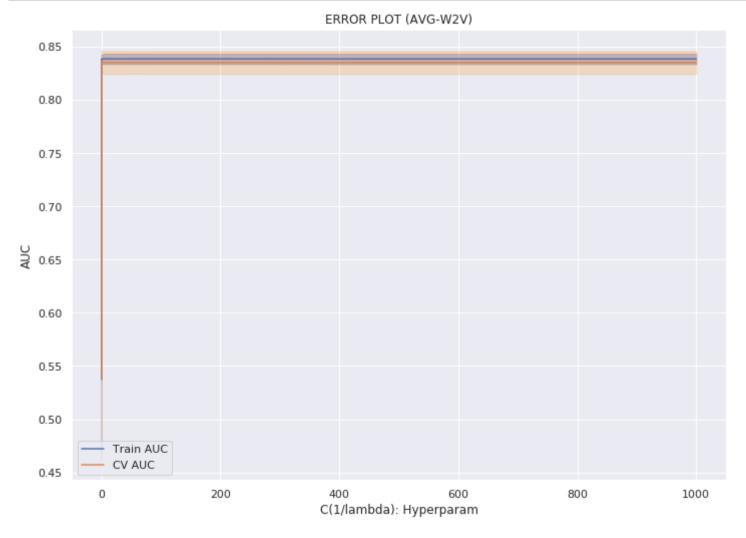




[3.1] Logistic Regression on AVG W2V, SET 3

[3.1.1] Applying Logistic Regression with L1 regularization on AVG W2V, SET 3

```
In [35]: 1     searchMethod='random'
2     #STANDARDIZE TRAIN AND TEST DATA
3     train, test=std_data(train=avg_sent_vectors,test=avg_sent_vectors_test,mean=True)
4     #HYPERPARAM TUNNING
5     %time model=LR_Classifier(train,y_train,TBS,params,penalty[0],searchMethod,vect[2])
6     print('Optimal value of C(1/lambda): ',model.best_params_)
```

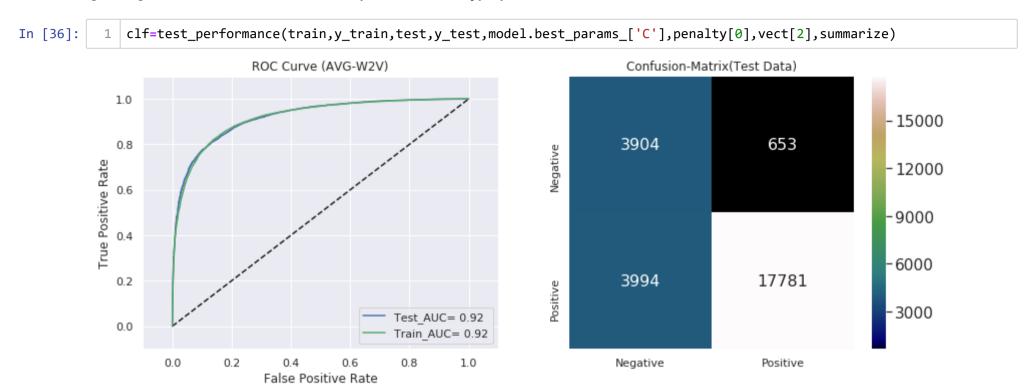


CPU times: user 21.1 s, sys: 464 ms, total: 21.5 s

Wall time: 38 s

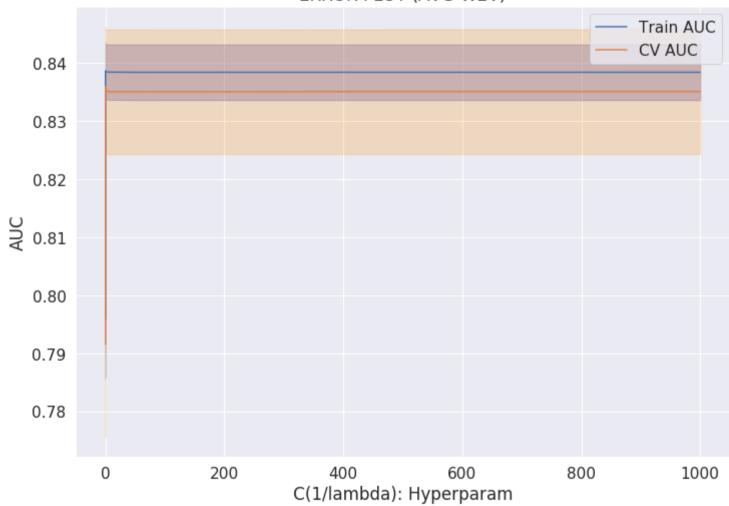
Optimal value of C(1/lambda): {'C': 0.05}

[3.1.1.1] Performance on test data with optimal value of hyperparam



[3.1.2] Applying Logistic Regression with L2 regularization on AVG W2V, SET 3



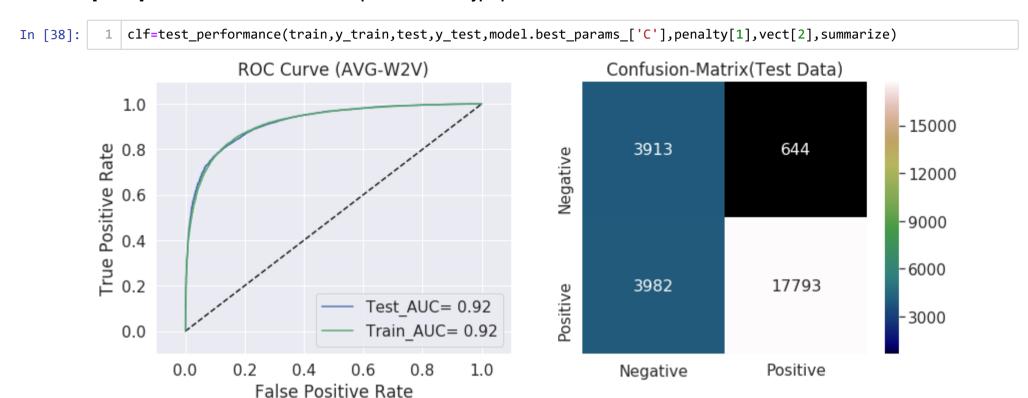


CPU times: user 20.5 s, sys: 328 ms, total: 20.8 s

Wall time: 36 s

Optimal value of C(1/lambda): {'C': 0.05}

[3.1.2.1] Performance on test data with optimal value of hyperparam



[4.1] Logistic Regression on TFIDF W2V, SET 4

[4.1.1] Applying Logistic Regression with L1 regularization on TFIDF W2V, SET 4

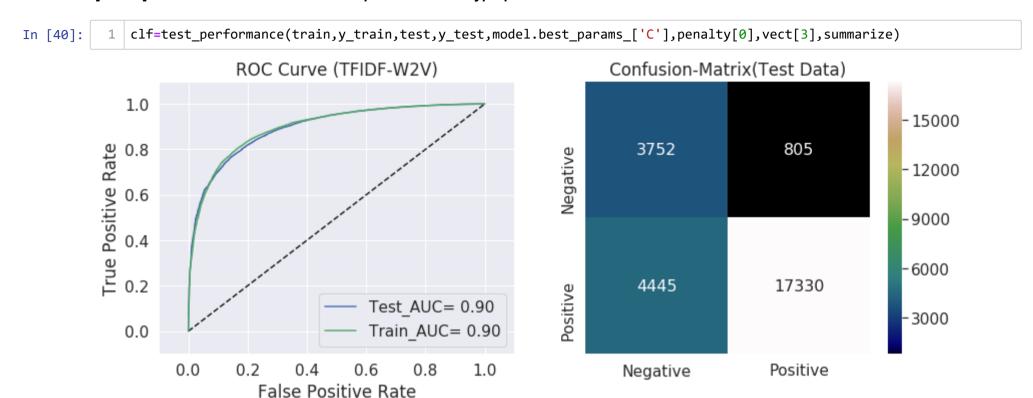


CPU times: user 22.8 s, sys: 460 ms, total: 23.3 s

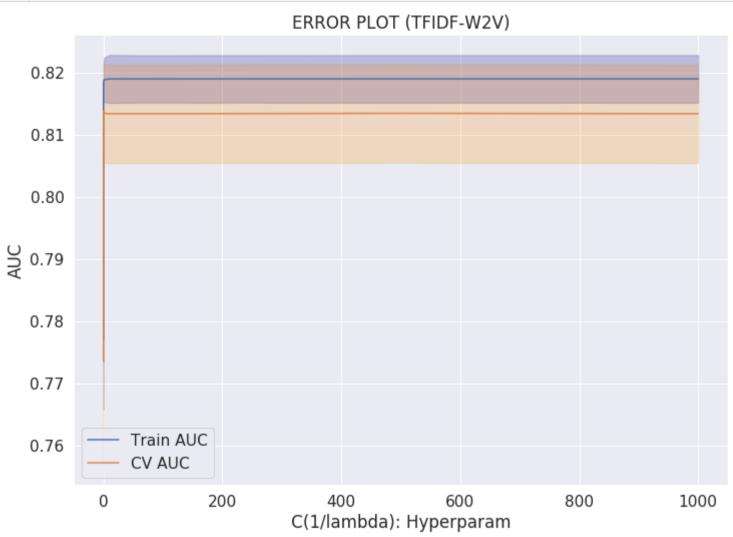
Wall time: 49.8 s

Optimal value of C(1/lambda): {'C': 0.1}

[4.1.1.1] Performance on test data with optimal value of hyperparam



[4.1.2] Applying Logistic Regression with L2 regularization on TFIDF W2V, SET 4

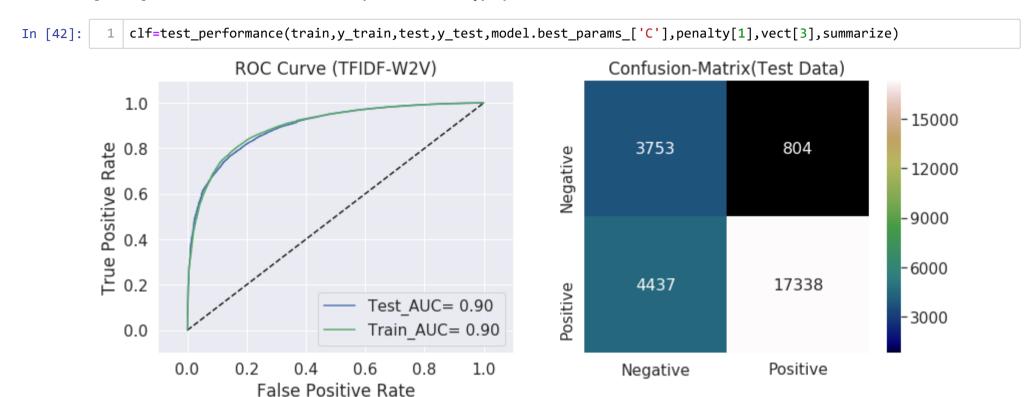


CPU times: user 21 s, sys: 364 ms, total: 21.4 s

Wall time: 37.8 s

Optimal value of C(1/lambda): {'C': 0.1}

[4.1.2.1] Performance on test data with optimal value of hyperparam



Conclusions:

In [44]: 1 print(summarize)

Vectorizer	Regularizer	Optimal-C(1/lambda)	Test(AUC)	Test(f1-score)
BoW	11	0.005	0.952	0.912
BoW	12	0.0001	0.942	0.922
TF-IDF	11	0.005	0.959	0.911
TF-IDF	12	0.0001	0.950	0.918
AVG-W2V	11	0.05	0.919	0.840
AVG-W2V	12	0.05	0.919	0.841
TFIDF-W2V	11	0.1	0.895	0.820
TFIDF-W2V	12	0.1	0.895	0.820

1. from the above table we can observe that the optimal performance is give by:

- a. TFIDF vectorizer
- b. f1-score=.911 and auc=.959

In []:

1